

Special Data Dissemination Standard



Ukraine
Stock market: Share price index
(PFTS INDEX)

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[0 – 1. Information on the PFTS Stock Exchange as a whole](#)

2. Methodology	
<u>2.1 Concepts and definitions</u>	<p>2.1.1 Concepts and definitions</p> <p>The PFTS Index is the official index of PFTS Stock Exchange and is based on the results of trades in the PFTS Stock Exchange. It is calculated in real time during trading session.</p> <p>The PFTS Index is a price index weighted by the volume of issue (free float) available for a wide range of investors.</p> <p>The PFTS Index is the official index of PFTS Stock Exchange and is out of the mandate of the state statistics services.</p> <p>The concept and definitions of data falling under <i>Stock market: PFTS Index</i> category comply with recommendations set forth in items 5.23-5.25 in <i>The Special Data Dissemination Standard: Guide for Subscribers and Users</i> (IMF, 2013).</p>
<u>2.2 Scope</u>	<p>2.2.1 Scope</p> <p><i>Scope of the data</i></p> <p>The PFTS Stock Exchange trades with securities of the Ukrainian issuers. The information about the issuers is registered in compliance with the requirements of the Ukrainian legislation.</p>
<u>2.3 Classification/sectorization</u>	<p>2.3.1 Classification/sectorization</p> <p>The PFTS Index Watch List is prepared based on the recommendations of the PFTS Index Committee for the securities from the PFTS List based on capitalization, trading volume, quantity of agreements, size of free float and other factors influencing the liquidity of shares.</p>
<u>2.4 Basis for recording</u>	<p>2.4.1 Valuation</p>

	<p>The PFTS Index is calculated based on the principle of market weighting. The calculation of the PFTS Index covers all agreements registered on the PFTS Stock Exchange during the trading session, if they meet certain conditions. The list of shares, the PFTS Index is comprised of, undergoes review (changes) two times per year - on the 15th of April and on the 15th of October. If the enterprise covered by the PFTS Index is for some reason removed from the PFTS List, the withdrawal from the list of enterprises in the index basket comes automatically.</p> <p>2.4.2 Recording basis</p> <p>The PFTS Index is the official index of PFTS Stock Exchange and is out of the mandate of the state statistics services.</p> <p>All the PFTS members are within one framework of the Ukrainian laws on stock market and the PFTS internal rules and procedures. It means that the PFTS members do not only comply with the state regulations but also have agreed to take additional obligations that would guarantee a level playing field in the market.</p> <p>The confidentiality of information is protected by the <i>Law of Ukraine On Information №2657-XII of 02.10.1992 (as amended)</i>.</p>
3. Accuracy and reliability	
<p><u>3.1 Source data</u></p>	<p>3.1.1 Source data collection programs</p> <p>PFTS Index is calculated based on official results or on results of the current PFTS auction.</p> <p>3.1.2 Source data definitions, scope, classifications, valuation, and time of recording</p> <p>Source data are in full conformity with source data definitions, scope, classifications, valuation at the time of recording, as stated in items 2.1.1 – 2.4.3.</p> <p>3.1.3 Source data timeliness</p> <p>The source data are submitted on time within the trading hours.</p>
<p><u>3.2 Assessment of source data</u></p>	<p>3.2.1 Source data assessment</p> <p>The source data system is automated and ensures proper data control at each stage.</p>
<p><u>3.3 Statistical techniques</u></p>	<p>3.3.1 Source data statistical techniques</p>

	<p>The PFTS Index is automatically calculated by the Index-server based on the data of trading system. The index-server contains the PFTS Index controls and accuracy checks.</p>
<u>3.4 Data validation</u>	<p>3.4.1 Validation of intermediate results</p> <p>An accurate methodology and the source data, which are open and available for all the interested parties, ensure the impartiality and accuracy of settlements.</p>
4. Serviceability	
<u>4.1 Periodicity and timeliness</u>	<p>4.1.1 Periodicity</p> <p>The PFTS Index is calculated and disseminated daily in the real time mode.</p> <p>4.1.2 Timeliness</p> <p>The PFTS Index data are disseminated daily in the real time mode within the trading session.</p>
<u>4.3 Revision</u>	<p>4.3.1 Revision schedule</p> <p>Data revision schedule is not applicable.</p> <p>4.3.2 Identification of preliminary and/or revised data</p> <p>The data are final when first published and are not subject to any revision.</p> <p>4.3.3 Dissemination of revision studies and analyses</p> <p>The data are final when first published and are not subject to any revision. Information about changes in the methodology for compiling the PFTS Index is made public by the PFTS Stock Exchange.</p>
5. Accessibility	
<u>5.1 Data</u>	<p>5.1.1 Statistical presentation</p> <p>The data are disseminated according to the electronic template.</p> <p>5.1.2 Dissemination media and format</p> <p><i>Hard copy - New release</i></p> <p>Express issuers.</p> <p><i>Electronic - On-line bulletin or data</i></p>

	<p>Data on the daily trading results are disseminated in on-line bulletin and other on-line publications.</p> <p><i>Electronic - Other</i></p> <p>The data are disseminated through the resources of information agencies, professional market participants, etc.</p> <p>5.1.3 Advance release calendar</p> <p>Not applicable. Daily data are disseminated the same day.</p> <p>Notes</p> <p>Not applicable. Daily data are disseminated the same day. The data dissemination schedule coincides with the trading calendar.</p> <p>5.1.4 Simultaneous release</p> <p>Data are disseminated simultaneously through the Internet website of the PFTS Stock Exchange (http://pfts.ua), the resources of information agencies, PFTS trading and information terminals, etc., and are available to all users in <i>Financial Sector</i> data category in “IMF Special Data Dissemination Standard” section on the official website of the National Bank of Ukraine by link and in “Special Data Dissemination Standard IMF” section on the website of the State Statistics Service of Ukraine at http://www.ukrstat.gov.ua/imf/pokaze.html.</p> <p>5.1.5 Dissemination on request</p> <p>The information about methodology and data sources is provided under request of a contact person.</p>
<p><u>5.2 Metadata</u></p>	<p>5.2.1 Dissemination of documentation on concepts, scope, classifications, basis of recording, data sources, and statistical techniques</p> <p>The methodology of the PFTS Index calculation in English and Ukrainian is posted on the PFTS website (http://pfts.ua).</p> <p>5.2.2 Disseminated level of detail</p> <p>Two digits after the point (round to two decimal places).</p>
<p><u>5.3 Assistance to users</u></p>	<p>5.3.1 Dissemination of information on contact points</p> <p>Contact person information.</p>

Information about other contacts is released on the official website of the National Bank of Ukraine (<https://bank.gov.ua/>) and on the Internet website of the PFTS Stock Exchange (<http://pfts.ua>).

5.3.2 Availability of documents and services catalogs

The access to the data is open on the PFTS website (<http://pfts.ua>).