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## Closing Prices used for Index Calculation – Update

26 February 2026

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FTSE Russell would like to inform clients that the FTSE Russell “Closing Prices used for Index Calculation” document has been updated as follows: (update in bold)

All exchange closing prices are sourced via market data vendors. The availability of real time prices from Refinitiv is required for a market to be eligible for FTSE Russell real time indices.

With the exception of 01 January, when indices may not be disseminated, FTSE Russell indices are calculated Monday to Friday using the closing prices detailed in the tabel below.

For markets which are closed during Monday to Friday, either due to a market holiday or a non-trading day, the close price from the last trading day is used within the index calculation on the day the market is closed. For the avoidance of doubt, for Middle Eastern markets which are closed on a Friday, Thursday’s index close price is used within the index calculation on Friday and is used as the basis for the open price on the following Monday.

In cases where a market has ad-hoc weekend trading and a market holiday on the Monday following that ad-hoc trading, FTSE Russell will not use the closing prices of the weekend trading in Monday’s end-of-day index calculation. For the avoidance of doubt, markets which routinely trade at the weekend (e.g. most Middle Eastern markets) will not have their weekend closing prices used in the calculation on a Monday market holiday. **If Monday is a regular trading day, but the security does not trade, the official closing price from Sunday trading will be used in Monday’s end-of-day calculation.**

An updated copy of the Guide to Index Prices used for Index Calculation (v5.1) is now available using the following link:: [closing-prices-used-for-index-calculation.pdf](#)

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