Real Time Status Definitions

04 April 2022

FTSE Russell would like to inform clients of the publication of a new document detailing Real Time Status Definitions.

In publication of real time index values, FTSE Russell ensures that data quality is maintained through the monitoring of all data inputs to the dissemination of index values. FTSE Russell monitors and alerts on input data breaches of predefined (index level) warning or error thresholds and incomplete input records both intraday and at index close. The receipt of input data outside of expected market hours for the index is also monitored and alerted.

Under normal circumstances, the dissemination of real time values are marked with a status of Normal (Firm) or Closed. However, in cases where missing or anomalies in data have been identified, FTSE Russell will investigate the issue to resolution, with the real time index value status denoted as either Held or Indicative. These indicate that FTSE Russell is actively researching a potential issue, index users should consider the data advisory and should continue to monitor closely for updates until the status is updated to Normal (Firm) or Closed.

This document is available using the following link

Real Time Status Definitions

And is now available on the FTSE Russell website: http://www.ftserussell.com

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