



## Capping Methodology - Update

03 September 2025

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FTSE Russell would like to inform clients that the Capping Methodology document has been updated as shown below:

### 4.8 Quarter end capping review

4.8.1 Select capped indices are subject to a single review at the end of each calendar quarter to ensure that index constituent weights do not breach set thresholds. This single review is calculated using closing constituent prices from three trading days prior to the last business day of the quarter (T-3). These prices are adjusted for any corporate actions effective on or before T-3 and incorporate forward-looking constituents, shares in issue, and investability weights (after capping) as designated to take effect on the last business day of the quarter.

4.8.2 If the review identifies a threshold breach, the index is recapped using the capping methodology outlined in Appendix A. The capping is applied using closing prices from the price date, adjusted for corporate actions, and incorporates forward-looking uncapped constituents, shares in issue, and investability weights as designated to take effect on the last business day of the quarter.

Indices subject to the quarter end capping review are listed in a table within the Capping Methodology.

An updated copy of the Capping Methodology document (v4.9) is now available using the following link:

[Capping Methodology](#)

Or on the FTSE Russell website: <https://www.lseg.com/en/ftse-russell>

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