S&P Dow Jones Indices

A Division of S&P Global

INDEX ANNOUNCEMENT

Modification to the Methodology of the S&P ESG-Momentum Equal Weight Indices

AMSTERDAM, NOVEMBER 22, 2021: S&P Dow Jones Indices ("S&P DJI") announces a change to the S&P ESG-Momentum Equal Weight Indices.

In order to align and standardize the methodology with other S&P DJI index families, S&P DJI will modify the pricing reference date used to determine constituents' index shares. The table below summarizes the change.

	Methodology	
Change	**Previous**	**Updated**
Reference Price Date	Constituents' index shares are calculated using closing prices on the Wednesday prior to the second Friday of the rebalancing month as the reference price.	Constituents' index shares are calculated using closing prices seven business days prior to the rebalancing effective date as the reference price.

This change will become effective after the market close on Tuesday, November 30, 2021.

Please note that the S&P ESG-Momentum Equal Weight Indices Methodology on S&P DJI's website is being updated to reflect this change.

For more information about S&P Dow Jones Indices, please visit *www.spdji.com*.

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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