

Modification to Methodology of the S&P Euro 50 Equal Weight Index

AMSTERDAM, MAY 16, 2022: S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology of the S&P Euro 50 Equal Weight Index.

In order to reduce the amount traded on a single day without increasing tracking error during a rebalancing, S&P DJI will modify the index’s rebalancing process from a single day to a multi-day implementation. The table below summarizes the change.

Methodology	Rebalancing
Previous	The index is rebalanced quarterly, effective after the close of the third Friday in March, June, September, and December, using a reference date of the last business day of the prior month. At each rebalancing, index constituents are equal weighted using closing prices as of the second Wednesday of the rebalancing month.
Updated	The index is rebalanced quarterly over a five-day period beginning after the close of the Monday following the second Friday in March, June, September, and December and ending after the close of the third Friday of the same month. The rebalancing reference date is the last business day of the prior month. At each rebalancing, index constituents are equal weighted using closing prices as of the Thursday prior to the first Friday of the rebalancing month.

S&P DJI will implement this change in conjunction with the next quarterly rebalancing, which takes effect over the five-day period beginning after the market close on Monday, June 13, 2022 and concluding after the market close on Friday, June 17, 2022. The changes will first be visible to clients in pro-forma files beginning on Friday, June 3, 2022.

Please note that the S&P Europe 350 Index Family 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.spglobal.com/spdji.

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