

# S&P Paris-Aligned Select FMC Weighted and S&P Paris-Aligned ESG Select FMC Weighted Indices Methodology Update

**AMSTERDAM, FEBRUARY 1, 2024:** S&P Dow Jones Indices (“S&P DJI”) announces a change to the S&P Paris-Aligned Select FMC Weighted Indices and S&P Paris-Aligned ESG Select FMC Weighted Indices.

To more closely align the corporate action treatment approach with other market capitalization indices, S&P DJI is modifying the spin-off treatment of the S&P Paris-Aligned Select FMC Weighted Indices and S&P Paris-Aligned ESG Select FMC Weighted Indices. The table below summarizes the change.

Changes	Methodology	
	Previous	Updated
Spin-Off Treatment:  S&P Paris-Aligned ESG Select FMC Weighted Indices	Spin-offs are added to all indices where the parent security is a constituent at a zero price at the market close of the day before the ex-date (with no divisor adjustment) and are removed after at least one day of regular way trading with the weight of the spin-off re-invested back into the parent company (with no divisor adjustment).	Spin-offs are added to all indices where the parent security is a constituent at a zero price at the market close of the day before the ex-date (with no divisor adjustment) and are removed after at least one day of regular way trading <b>(with a divisor adjustment)</b> .
Spin-Off Treatment:  S&P Paris-Aligned Select FMC Weighted Indices	Spin-offs are added to all indices where the parent security is a constituent at a zero price at the market close of the day before the ex-date (with no divisor adjustment) and are removed after at least one day of regular way trading with the weight of the spin-off re-invested back into the parent company (with no divisor adjustment).	Spin-offs are added to all indices where the parent security is a constituent at a zero price at the market close of the day before the ex-date (with no divisor adjustment) and are removed after at least one day of regular way trading <b>(with a divisor adjustment)</b> .

## IMPLEMENTATION TIMING

S&P DJI will implement the change prior to the market open on **Monday, February 5, 2024**.

Please note that the S&P Paris-Aligned Select FMC Weighted Indices Methodology and S&P Paris-Aligned ESG Select FMC Weighted Indices Methodology are being updated to reflect this change.

For more information about S&P Dow Jones Indices, please visit [www.spglobal.com/spdji](http://www.spglobal.com/spdji).

## 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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