

S&P/BVL Peru Select and S&P/BVL Peru Select 20% Capped Indices Consultation on Eligibility and Rebalancing Frequency – Results

MEXICO CITY, AUGUST 19, 2024: S&P Dow Jones Indices (“S&P DJI”) has conducted a [consultation](#) with market participants on potential changes to the S&P/BVL Peru Select and S&P/BVL Peru Select 20% Capped indices.

Due to the continued deterioration in liquidity market conditions, and to improve the breadth and stability of the index composition, S&P DJI is changing the liquidity eligibility requirement and rebalancing frequency.

The table below summarizes the liquidity requirement changes for the S&P/BVL Peru Select and S&P/BVL Peru Select 20% Capped indices.

Changes	Methodology	
	Previous	Updated
Eligibility Criteria	Liquidity: As of the rebalancing reference date, stocks must have a medium daily value traded (MDVT) of at least PEN 250,000 (PEN 125,000 for current constituents) in the prior three-month and six-month periods, which includes both local and North American liquidities.	Liquidity: As of the rebalancing reference date, stocks must have an MDVT of at least PEN 150,000 (PEN 100,000 for current constituents) in the prior three-month and six-month periods, which includes both local and North American liquidities.

Additionally, the following table summarizes the rebalancing frequency change for the S&P/BVL Peru Select 20% Capped Index.

Changes	Methodology	
	Previous	Updated
Rebalancings	The index is rebalanced once a year, effective after the market close of the third Friday in September when additions and deletions are made as a result of a full review.	The index rebalances semi-annually , effective after the market close of the third Friday in March and September .

The minimum constituent selection count rule that, when applicable, stocks are selected by liquidity only (based on six-month MDVT) remains unchanged.

IMPLEMENTATION TIMING

S&P DJI is implementing the previously described methodology changes prior to the market open on **Monday, September 23, 2024**, in conjunction with the September semi-annual rebalancing. These changes will first be visible to clients in pro-forma files beginning on **Friday, September 6, 2024**.

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

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S&P Dow Jones Indices

index_services@spglobal.com