

# S&P World Sustainability Enhanced Sector Indices Methodology Update

**AMSTERDAM, OCTOBER 31, 2024:** S&P Dow Jones Indices (“S&P DJI”) are revising the notice period required for daily capping as described below for the S&P World Sustainability Enhanced Sector Indices (Energy, Materials, Industrials, Consumer Discretionary, Consumer Staples, Health Care, Financials, Information Technology, Communication Services, Utilities, Real Estate, and Banks).

Change	Methodology	
	Previous	Updated
Daily Capping	When daily capping is necessary, the changes are announced after the close of the business day on which the daily weight caps are exceeded, with the reference date after the close of that same business day, and changes are effective after the close of two business days.	When daily capping is triggered, the changes are announced after the close of the business day (T) on which the daily weight caps are exceeded, with the reference date for prices used in the capping process also being after the close of that same business day (T). The changes are effective after the close of the second business day thereafter, i.e., effective at the open of T+3.

## IMPACTED INDICES

Index Name	Index Code
S&P World Sustainability Enhanced Utilities Index (USD)	SPDSEUUP
S&P World Sustainability Enhanced Real Estate Index (USD)	SPDSEUP
S&P World Sustainability Enhanced Energy Index (USD)	SPDSEEUP
S&P World Sustainability Enhanced Information Technology Index (USD)	SPDSETUP
S&P World Sustainability Enhanced Financials Index (USD)	SPDSEFUP
S&P World Sustainability Enhanced Materials Index (USD)	SPDSEMUP
S&P World Sustainability Enhanced Consumer Discretionary Index (USD)	SPDSEDUP
S&P World Sustainability Enhanced Communication Services Index (USD)	SPDSECUP
S&P World Sustainability Enhanced Consumer Staples Index (USD)	SPDSESUP
S&P World Sustainability Enhanced Industrials Index (USD)	SPDSEIUP
S&P World Sustainability Enhanced Health Care Index (USD)	SPDSEHUP
S&P World Sustainability Enhanced Banks Index (USD)	SPDSEBUP

## IMPLEMENTATION TIMING

This change will be implemented prior to the market open on **Monday, November 4, 2024**.

Please note that the S&P Sustainability Enhanced 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.spglobal.com/spdji](http://www.spglobal.com/spdji).

## ABOUT S&P DOW JONES INDICES

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