

## Modification to the Methodology for the S&P 500 Rate Sensitivity Indices

**NEW YORK, DECEMBER 21, 2022:** S&P Dow Jones Indices (“S&P DJI”) announces changes to the S&P 500 Rate Sensitivity Indices.

S&P DJI will make the following changes to the reference price date for the indices below.

Change	Effective Date (After Close)	Previous	Methodology Updated
Modification to Reference Price Date	12/30/2022	Constituent index shares are calculated using closing prices on the second Friday of the rebalancing month as the reference price. Index shares are calculated and assigned to each stock to arrive at the weights determined on the reference date.	Constituent index shares are calculated using closing prices on the <b>Wednesday</b> prior to the second Friday of the rebalancing month as the reference price. Index shares are calculated and assigned to each stock to arrive at the weights determined on the reference date.

Below is a list of impacted indices:

- S&P 500 High Rate-Sensitivity Index
- S&P 500 Low Rate-Sensitivity Index
- S&P 500 High Rate-Sensitivity 100 Index
- S&P 500 Low Rate-Sensitivity 100 Index

### IMPLEMENTATION TIMING

These changes will take effect prior to the market open on **Tuesday, January 3, 2023**.

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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