

S&P 500 Smallest 200 Equal Weight Index Pricing Reference Date Modification

NEW YORK, SEPTEMBER 6, 2023: S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology of the S&P 500 Smallest 200 Equal Weight Index. S&P DJI is amending the pricing reference date. The table below summarizes the change.

Change		Methodology	
Change	Previous	Updated	
Pricing Reference Date	The constituents’ shares are calculated using closing prices on the second Friday of the rebalancing month as the reference price. Index share amounts are calculated and assigned to each stock to arrive at the weights determined on the reference date. Since index shares are assigned based on prices one week prior to rebalancing, the actual weight of each stock at the rebalancing will differ from these weights due to market movements.	The constituents’ shares are calculated using closing prices seven business days prior to the rebalancing effective date . Index share amounts are calculated and assigned to each stock to arrive at the weights determined on the reference date. Since index shares are assigned based on prices prior to rebalancing, the actual weight of each stock at the rebalancing will differ from these weights due to market movements.	

This change becomes effective on **Friday, September 8, 2023**, in conjunction with the pro-forma file delivery for the September rebalancing.

Please note that the S&P 500 Smallest 200 Equal Weight Index 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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