

## S&P Momentum Indices Constituent Weightings Methodology Update

**NEW YORK, MAY 7, 2026:** S&P Dow Jones Indices (“S&P DJI”) announces a methodology change to certain S&P Momentum Indices.

To better align momentum indices and improve diversification, S&P DJI is changing the constituent weightings process for the impacted indices as detailed below.

Change	Methodology	Previous	Updated
Constituent Weightings	S&P Momentum Indices Methodology	Maximum Security Weight Constraint: Lower of 9% and three times its market capitalization.	Maximum <b>Company</b> Weight Constraint: the lower of 9% or three times the company’s market capitalization.
	S&P Factor-Based Quintile Indices Methodology		
	S&P/B3 Indices Methodology		
	S&P/BMV Indices Methodology	Each security is the lower of 25% and four times its liquidity weight.	Each <b>Company</b> is the lower of 25% and four times the company’s liquidity weight.

### IMPACTED INDICES

Index Name	Index Code	Methodology
S&P 500 Momentum Index (US Dollar)	SP500MUP	S&P Momentum Indices Methodology
S&P Europe 350 Momentum Index (US Dollar)	SP350MUP	S&P Momentum Indices Methodology
S&P MidCap 400 Momentum Index (USD)	SPMMUP	S&P Momentum Indices Methodology
S&P Momentum Developed ex US LargeMidCap Index (US Dollar)	SPDUSUP	S&P Momentum Indices Methodology
S&P Momentum Developed LargeMidCap Index (US Dollar)	SPDMUP	S&P Momentum Indices Methodology
S&P Momentum Emerging LargeMidCap Index (US Dollar)	SPEMMUP	S&P Momentum Indices Methodology
S&P Momentum Emerging Plus Index (USD)	SPEMPMUP	S&P Momentum Indices Methodology
S&P Momentum Europe LargeMidCap Index (US Dollar)	SPEUMUP	S&P Momentum Indices Methodology
S&P Momentum Global LargeMidCap Index (US Dollar)	SPGLMUP	S&P Momentum Indices Methodology
S&P Momentum Japan LargeMidCap Index (US Dollar)	SPJMUP	S&P Momentum Indices Methodology
S&P Momentum South Africa Index (US Dollar)	SPSAMUP	S&P Momentum Indices Methodology
S&P Momentum United States LargeMidCap Index (US Dollar)	SPUSMUP	S&P Momentum Indices Methodology
S&P SmallCap 600 Momentum Index (USD)	SP6MUP	S&P Momentum Indices Methodology
S&P World Ex-U.S. Momentum Index (USD)	SPDUKMUP	S&P Momentum Indices Methodology
S&P 500 Momentum - Lowest Quintile Index	SPXMLUP	S&P Factor-Based Quintile Indices Methodology
S&P BMI Developed Ex-U.S. Momentum - Lowest Quintile Index (USD)	SPDWMLUP	S&P Factor-Based Quintile Indices Methodology
S&P MidCap 400 Momentum - Lowest Quintile Index (USD)	SPMMLUP	S&P Factor-Based Quintile Indices Methodology
S&P SmallCap 600 Momentum - Lowest Quintile Index (USD)	SP6MLUP	S&P Factor-Based Quintile Indices Methodology
S&P/B3 Momentum Index (USD)	SPBRMUP	S&P/B3 Indices Methodology
S&P/BMV IPC CompMx Short-Term Momentum Index (MXN)	SC0000	S&P/BMV Indices Methodology
S&P/BMV IPC CompMx Short-Term Momentum Weighted Index (MXN)	MM0000	S&P/BMV Indices Methodology

### IMPLEMENTATION TIMING

S&P DJI is implementing the previously described changes in conjunction with the September 2026 semi-annual rebalancing, which takes effect prior to the market open on **Monday, September 21, 2026**. The changes will first be visible to clients in the pro-forma file (\*PRO.SDC) beginning **Friday, September 11, 2026**.

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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## INDEX ANNOUNCEMENT