

## S&P Sri Lanka 20 Consultation

**MUMBAI, NOVEMBER 1, 2017:** S&P Dow Jones Indices (“S&P DJI”) is conducting a consultation with members of the investment community on a potential change to the S&P Sri Lanka 20.

S&P DJI is considering revising the index methodology in order to reduce single sector concentration in the index. The following proposed change is being considered:

Change	Methodology	
	Current	Proposed
Constituent Weightings	Constituent company weights are capped at 15% at each quarterly rebalancing.	Constituent company and GICS sector weights are capped at 15% and 35%, respectively, at each quarterly rebalancing.

### IMPACT ANALYSIS

The following table shows the index’s one-way turnover using the current and proposed methodologies, based on the most recent rebalancing.

Rebalancing	Current Methodology (Actual)	Proposed Methodology (Hypothetical)	Incremental Impact due to Proposed Change
June 2017	11.25%	19.4%	8.15%

### QUESTIONS:

1. Do you agree with the proposal to add a 35% GICS sector cap?
2. Do you have any other comments or feedback regarding the proposed change outlined above?

Your participation in this consultation is important as we gather information from various market participants in order to properly evaluate your views and preferences. S&P DJI will make responses to consultations freely available upon request.<sup>1</sup> If you do not want your response to be made available, you must clearly state that in your response. Please respond to this survey by **December 1, 2017**. After this date, S&P DJI will no longer accept survey responses. Prior to the Index Committee’s final review, S&P DJI will consider the issues and may request clarifications from respondents as part of that review. Alternative options to the proposed questions after the deadline require that the consultation be re-opened to the public.

To participate in this consultation, please respond to S&P DJI at [index\\_services@spglobal.com](mailto:index_services@spglobal.com).

*Please be advised that all comments from this consultation will be reviewed and considered before a final decision is made; however, S&P DJI makes no guarantees or is under any obligation to comply*

<sup>1</sup> Individual and company names as well as contact details will be redacted.

*with any of the responses. The survey may result in no changes or outcome of any kind. If S&P DJI decides to change the index methodology, an announcement will be posted on our website.*

Thank you for taking the time to complete this survey.

For more information about S&P Dow Jones Indices, please visit [www.spdji.com](http://www.spdji.com).

## ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500<sup>®</sup> and the Dow Jones Industrial Average<sup>®</sup>. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has become home to over 1,000,000 indices across the spectrum of asset classes that have helped define the way investors measure and trade the markets.

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**S&P Dow Jones Indices**  
[index\\_services@spglobal.com](mailto:index_services@spglobal.com)