

## S&P UAE Domestic Shariah Liquid 35/20 Capped Index Consultation Results

**AMSTERDAM, MARCH 14, 2019:** S&P Dow Jones Indices (“S&P DJI”) has conducted a consultation with members of the investment community on potential changes to the S&P UAE Domestic Shariah Liquid 35/20 Capped Index.

In order to increase the pool of securities eligible for index inclusion, S&P DJI will eliminate the three-month average daily value traded (“3M ADVT”) liquidity screen. The table below summarizes the change.

Methodology		
Changes	Previous	Updated
Liquidity Screen	In order to qualify for index inclusion, stocks must have 3M ADVT of at least US\$ 500,000 for at least one of the two quarterly periods preceding the rebalancing reference date.	--

Securities will continue to meet a minimum level of liquidity as they will have to satisfy the liquidity criteria at the underlying universe index level as described in the S&P Global BMI, S&P/IFCI Methodology available [here](#).

This change will become effective prior to the market open on Monday, March 18, 2019, in conjunction with the March quarterly rebalancing.

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

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