

S&P Dow Jones Indices

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PRESS RELEASE

S&P Dow Jones Indices Introduces the S&P U.S. CLO Investment Grade Indices

NEW YORK, August 4, 2026 — S&P Dow Jones Indices (“S&P DJI”), the world’s leading index provider, has launched the **S&P U.S. CLO Investment Grade Indices**, expanding the essential tools available for investors to track and analyze structured credit markets.

By combining independent market pricing, Collateralized Loan Obligation (“CLO”) analytics, credit expertise and transparent index methodologies, the new index series provides market participants with a comprehensive benchmark framework for one of the fastest-growing segments of the credit market.

The launch highlights S&P DJI’s expanding role across the leveraged finance ecosystem, connecting market participants from the underlying leveraged loan market through to the CLO capital structure. By drawing on the breadth of S&P Global’s capabilities — including high-quality pricing, data and analytics from **S&P Global Market Intelligence** and deep credit expertise from **S&P Global Ratings** — the new indices provide a differentiated framework for measuring investment-grade CLO performance.

“As investors seek diversified floating-rate income and better tools to manage interest rate risk, CLOs are becoming a growing staple of fixed income portfolios. S&P DJI is uniquely positioned in this space by combining leading pricing, analytics, ratings insights and leveraged loan expertise in one platform — delivering transparent, investable benchmark frameworks to help investors navigate this fast-growing segment with confidence,” said **Cameron Drinkwater, Chief Product & Operations Officer at S&P Dow Jones Indices**.

“CLOs remain one of the fastest-growing segments of fixed income. Expanding our index range reflects our commitment to supporting this growth by delivering transparent, rules-based benchmarks that support investors, issuers, and product providers across the market,” added **Kunal Mehta, Head of Fixed Income Products at S&P Dow Jones Indices**.

Designed to measure the performance of USD-denominated, floating-rate, investment-grade CLO debt tranches, the index family includes:

- **S&P U.S. CLO AAA CLO Index**
- **S&P U.S. CLO AA CLO Index**
- **S&P U.S. CLO A CLO Index**
- **S&P U.S. CLO BBB CLO Index**

For more information on the indices visit here:

<https://www.spglobal.com/spdji/en/methodology/article/sp-clo-indices-methodology/>

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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® and the Dow Jones Industrial Average®. 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 been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets. S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies, and governments to make decisions with confidence. For more information, visit: www.spglobal.com/spdji.

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