

S&P Thematic Indices Consultation on Eligibility Criteria and Index Construction Results

NEW YORK, AUGUST 21, 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 Global Clean Energy index.

In order to allow for an enhanced universe of potential candidates for index addition, S&P DJI will modify the selection criteria of the S&P Global Clean Energy Index by excluding companies with a carbon intensity standard score greater than three. The standard score is calculated by subtracting the mean carbon intensity of the index’s existing constituents as of the rebalancing reference date from each constituent’s carbon intensity and then dividing the difference by the standard deviation. The top and bottom five percent are excluded from the mean and standard deviation calculations.

This change will be implemented in conjunction with the October 2019 semi-annual rebalancing, which takes effect prior to the market open on Monday, October 21, 2019.

Please note that the S&P Global Eco Index is also impacted by this change as the S&P Global Clean Energy Index is part of the index’s selection universe.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

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