

Modification to the Methodology of the S&P/TSX ESG Indices

TORONTO, AUGUST 25, 2020: S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology of the S&P/TSX ESG Indices.

S&P DJI will modify the index eligibility rules to exclude companies that generate 5% or more of their revenue from thermal coal, specifically thermal coal extraction and power generation. The table below summarizes the change.

Change	Methodology	
	Previous	Updated
Index Eligibility for Thermal Coal Companies	--	Companies must generate less than 5% of their revenue from thermal coal.

This change will be implemented in conjunction with an extraordinary rebalancing, using the same S&P DJI ESG Scores as in the annual reconstitution. The extraordinary rebalancing will take effect prior to the market open on **Monday, September 21, 2020**, with a reference date of **Monday, August 31, 2020**. Results will be announced after the close on **Friday, September 11, 2020** via the standard pro-forma process.

Please note that the S&P/TSX ESG Indices Methodology on S&P DJI’s website is being updated to reflect this change.

For more information about S&P DJI, please visit www.spdji.com.

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