

Modification to the Methodology of the S&P Environmental & Socially Responsible Indices

AMSTERDAM, OCTOBER 14, 2021: S&P Dow Jones Indices (“S&P DJI”) announces a change to the S&P Environmental & Socially Responsible Indices.

In order to better achieve the objective of the indices, a Media and Stakeholder Analysis (“MSA”) controversies overlay will be incorporated into the index methodology. Any constituent flagged by S&P Global ESG Research’s MSA for either Environmental or Social reasons may be removed if the Index Committee determines that the company in question is no longer eligible for index inclusion. In the event that the Index Committee decides to remove a company in question, that company would not be eligible for re-entry into the index for one full calendar year, beginning with the subsequent rebalancing.

S&P DJI will implement this change in conjunction with the upcoming rebalancing, which will take effect prior to the market open on Monday, March 21, 2022. Any changes as a result of this modification will first be visible to clients in proforma files (*PRO.SDC) beginning on Friday, March 11, 2022.

Please note that the S&P Environmental & Socially Responsible Indices Methodology on S&P DJI’s website is being updated to reflect this change.

For more information about S&P Dow Jones Indices, please visit 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® 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.

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