

## Modification to Methodology of the Dow Jones Sustainability Indices

**AMSTERDAM, JUNE 14, 2022:** S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology of the Dow Jones Sustainability Indices.

In order to better align the rebalancing of the indices with the updated publication schedule of the S&P Global ESG Scores, S&P DJI is modifying the rebalancing schedule as detailed in the table below.

Change	Methodology	
	Previous	Updated
Rebalancing	Each index rebalances annually, effective at the open of trading on the Monday following the third Friday in <b>September</b> . Constituent changes as a result of the annual rebalancing are announced after the close of trading on the second Friday in <b>September</b> .	Each index rebalances annually, effective at the open of trading on the Monday following the third Friday in <b>December</b> . Constituent changes as a result of the annual rebalancing are announced after the close of trading on the second Friday in <b>December</b> .
Ongoing Membership Review: Additions	Annually in <b>March</b> , companies whose S&P Global ESG Score has increased by more than 0.6 points will be added to any DJSI Index that they would have been selected for during the annual rebalancing if their revised score had been used. No constituent will be removed from the index as a result of any addition that may take place.	Annually in <b>June</b> , companies whose S&P Global ESG Score has increased by more than 0.6 points will be added to any DJSI Index that they would have been selected for during the annual rebalancing if their revised score had been used. No constituent will be removed from the index as a result of any addition that may take place.

This change takes effect prior to the open on **Friday, July 1, 2022**. With this change, the next annual rebalancing will take effect prior to the open on **Monday, December 19, 2022**, with results announced after the close on **Friday, December 9, 2022**. Quarterly updates to review shares outstanding and capping factors, as described in the relevant methodology documents, will take place as scheduled prior to the open on June 20 and September 19, 2022. Clients should refer to end-of-day corporate action (\*.SDE) and pro-forma (\*PRO.SDC) files (where applicable) for all upcoming index-specific changes.

Please note that the Dow Jones Sustainability Indices, Dow Jones Sustainability Chile Index, and Dow Jones Sustainability MILA Pacific Alliance Index Methodologies on S&P DJI’s website are being updated to reflect this change. Where applicable, rebalancing calendars on S&P DJI’s website will also be updated to account for this change as soon as possible.

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

## 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](http://www.spglobal.com/spdji).

### FOR MORE INFORMATION:

**S&P Dow Jones Indices**  
[index\\_services@spglobal.com](mailto:index_services@spglobal.com)