

S&P USD Select Leveraged Loan Index Methodology Update

NEW YORK, JULY 27, 2026: S&P Dow Jones Indices (“S&P DJI”) is changing the S&P USD Select Leveraged Loan Index methodology, and all index history, to reflect the change below. The index will relaunch using the revised methodology, with the relaunch date communicated separately as part of the index relaunch announcement.

Methodology		
Change	Previous	Updated
Pricing Data	At each rebalancing, new loans are added to the index at the respective ask price.	At each rebalancing, new loans are added to the index at the respective bid price.

IMPACTED INDEX

Index Name	ISIN
S&P USD Select Leveraged Loan Index	GB00BT974686

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

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