

## Modification to the Methodology of the S&P U.S. Corporate Bond Indices

**NEW YORK, MARCH 7, 2019:** S&P Dow Jones Indices (“S&P DJI”) announces the following methodology change to the S&P U.S. Corporate Bond Indices.

Change	Methodology	
	Previous	Updated
Rebalancing Reference Date	The rebalancing reference date is <b>three</b> days prior to market close of the last business day of the previous month.	The rebalancing reference date is <b>four</b> days prior to market close of the last business day of the previous month.

The rebalancing pro-forma announcement date will continue to be three days prior to the market close of the last business day of the previous month.

This change will become effective in conjunction with the April 2019 rebalancing.

**Impacted Indices.** The following list details the headline indices impacted by this change. In addition to the headline indices, related sub-indices will also be impacted. This list includes examples of related sub-indices and is not exhaustive. For a complete list of impacted indices, please contact [index\\_services@spglobal.com](mailto:index_services@spglobal.com).

Headline Indices
• S&P 500 Bond Index
• S&P U.S. Dollar Global Investment Grade Corporate Bond Index
• S&P U.S. Dollar Global High Yield Corporate Bond Index
Related Sub-Indices
• S&P 500 Dividend Aristocrats Bond Select 30 Index
• S&P 500 Bond Mega Indices
• S&P 500/MarketAxess Investment Grade Corporate Bond Index
• S&P 500 Bond Investment Grade Carbon Efficient Index
• S&P U.S. High Yield Low Volatility Corporate Bond Index
• Dow Jones Equal Weight U.S. Issued Corporate Bond Index

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