

Dow Jones U.S. Thematic Neutral Indices Consultation Results

NEW YORK, OCTOBER 25, 2019: S&P Dow Jones Indices (“S&P DJI”) has conducted a consultation with members of the investment community on a potential change to the Dow Jones U.S. Thematic Neutral Indices.

In order to reduce turnover between rebalancings, S&P DJI will eliminate the deletion replacement rule. Constituents deleted between index rebalancings will not be replaced until the next scheduled quarterly index rebalancing. The table below summarizes the change.

Methodology	
Change	Updated
Deletions	If a constituent is deleted between rebalancings, the next highest non-constituent by rank in the corresponding sector, determined as of the most recent rebalancing, is selected as its replacement to ensure that the affected basket maintains its constituent count of 200 stocks.
	If a constituent is deleted between rebalancings, it is not replaced until the next scheduled quarterly rebalancing. As such, the affected basket may fall below its target constituent count of 200 stocks.

This change will become effective prior to the market open on Friday, November 1, 2019.

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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