

Modification to the Methodology of the Dow Jones U.S. Thematic Neutral Indices

NEW YORK, February 18, 2020: S&P Dow Jones Indices (“S&P DJI”) announces the following methodology change to the Dow Jones U.S. Thematic Neutral Indices.

Change	Methodology	
	Previous	Updated
Calculation of Index Shares during Rebalancings	Constituents’ index shares are calculated using the closing prices on the last business day of the rebalancing month as the reference price.	Constituents’ index shares are calculated using closing prices three days prior to the last business day of the rebalancing month as the reference price.

This change will become effective prior to the market open on **Wednesday, February 26, 2020**.

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

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