

Modification to the Methodology of the S&P Long Short Equity Indices

NEW YORK, MARCH 10, 2020: S&P Dow Jones Indices (“S&P DJI”) announces the following methodology change to the S&P Long Short Equity Indices.

With the aim of reducing turnover, S&P DJI will amend the indices’ rebalancing schedule. The table below summarizes the change.

Methodology		
Change	Previous	Updated
Rebalancing Schedule	The indices rebalance monthly. On the last trading date of each month, the weights of the long and short exposure are rebalanced to the pre-defined levels.	The indices rebalance quarterly. On the last trading date of March, June, September and December, the weights of the long and short exposure are rebalanced to the pre-defined levels.

This change will become effective prior to the market open on Tuesday, March 24, 2020.

Please note that the full history of index values will be revised to reflect the updated rebalancing schedule.

For more information about S&P DJI, please visit www.spdji.com.

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