

Modification to the Methodology of the S&P 500 NDF KRW Hedged Index - Implementation

NEW YORK, MARCH 02, 2020: S&P Dow Jones Indices (“S&P DJI”) announces that the implementation of the modification to the methodology of the S&P 500 NDF KRW Hedged Index described below will become effective after the close of business on Thursday, April 1, 2021.

| Change | Methodology | |
|----------------------|--|---|
| | Previous | Updated |
| Calculation Schedule | The index calculates on every date the underlying index is calculated. | The index calculates on every date when the underlying index and the Korean Stock Exchange is open. |

Please note that the index methodology on S&P DJI’s website is being updated to reflect this change.

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

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