

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

NEW YORK, JUNE 11, 2020: As previously communicated, S&P Dow Jones Indices (“S&P DJI”) postponed the change detailed in the table below that was originally set to take effect prior to the market open on Wednesday, February 26, 2020.

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 now become effective prior to the market open on **Tuesday, August 25, 2020**.

The Dow Jones U.S. Thematic Neutral Indices Methodology on S&P DJI’s website is being updated to reflect the new effective date.

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

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