

Update and Clarifications to the S&P Kensho New Economy Indices Methodology

NEW YORK, JUNE 14, 2019: S&P Dow Jones Indices (“S&P DJI”) announces the following update and clarifications to the S&P Kensho New Economy Indices Methodology.

Update/Clarification	Description
Subsector Indices Included in the S&P Kensho New Economies Composite Index	Coinciding with the June reconstitution taking effect at the open of Monday, June 24, 2019, the S&P Kensho Distributed Ledger Index will now be included in the S&P Kensho New Economies Composite Index.
Turnover Adjustment Factor for Current Constituents of the S&P Kensho New Economies Select Index	The Turnover Adjustment Factor used is a factor of four.
Eligibility Criteria for the S&P Kensho New Economies Select Index	All companies in the five best performing Subsector Indices that include 15 or more companies are included in the index. The best performing Subsector Indices are identified by comparing the Sharpe Ratios of each Subsector Index that includes 15 or more companies on the Reference Date.

Please note that the index methodology on S&P DJI’s website is being updated to reflect these updates and clarifications.

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

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