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.

<table>
<thead>
<tr>
<th>Change and Methodology</th>
<th>Previous</th>
<th>Updated</th>
</tr>
</thead>
<tbody>
<tr>
<td>Calculation of Index Shares during Rebalancings</td>
<td>Constituents’ index shares are calculated using the closing prices on the last business day of the rebalancing month as the reference price.</td>
<td>Constituents’ index shares are calculated using closing prices three days prior to the last business day of the rebalancing month as the reference price.</td>
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</tbody>
</table>

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.

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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