

Modification to the Methodologies of the S&P/TSX Indices

TORONTO, JUNE 27, 2018: S&P Dow Jones Indices (“S&P DJI”) announces the following methodology change to the S&P/TSX Indices.

Change	Previous	Methodology	Updated
Trading Volume for Liquidity Calculation	Canadian trading volume includes trading volume at the TSX, Aequitas (Lit and Neo), Alpha, CSE (Pure Trading), Lynx, Nasdaq CXC, Nasdaq CX2 and Omega. U.S. trading volume is determined using the composite volume.		Canadian and U.S. trading volume is determined using the composite volume. Canadian trading volume includes trading on the TSX, Aequitas (Lit and Neo), Alpha, CSE (Pure Trading), Instinet Canada, Liquidnet Canada, Lynx, Nasdaq CXC, Nasdaq CXD, Nasdaq CX2, Omega and TriAct Match Now.

This change will become effective prior to the market open on Wednesday, August 1, 2018, in conjunction with the September 2018 rebalancing.

Please note the index methodologies on S&P DJI’s website are being updated to reflect this change.

For more information about S&P DJI, 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 become home to over 1,000,000 indices across the spectrum of asset classes that have helped define the way investors measure and trade the markets.

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