

## Modification to the Methodology of the Dow Jones U.S. Thematic Market Neutral Indices

**NEW YORK, NOVEMBER 15, 2018:** S&P Dow Jones Indices (“S&P DJI”) announces the following methodology change to the Dow Jones U.S. Thematic Market Neutral Indices.

| Impacted Indices  | Change               | Previous  | Methodology Updated  |
|---|----------------------|---|--|
| <ul style="list-style-type: none"> <li>• Dow Jones U.S. Thematic Market Neutral Low Beta Index</li> <li>• Dow Jones U.S. Thematic Market Neutral Momentum Index</li> <li>• Dow Jones U.S. Thematic Market Neutral Quality Index</li> <li>• Dow Jones U.S. Thematic Market Neutral Size Index</li> <li>• Dow Jones U.S. Thematic Market Neutral Value Index</li> </ul> | Rebalancing Schedule | The indices are rebalanced after the close of trading on the last business day of each month. | The indices are rebalanced quarterly, effective after the last business day of February, May, August and November. |

This change will become effective prior to the market open on Tuesday, November 20, 2018. As a result of this change, the next index rebalancing will take effect prior to the market open on Monday, December 3, 2018.

For more information about S&P Dow Jones Indices, please visit [www.spdji.com](http://www.spdji.com).

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