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Data Cut-off Date Change for Morningstar PitchBook Listed Private Equity Index Family and Morningstar PitchBook Developed Markets Listed Private Equity Select Index

Morningstar Indexes is making a change to the data cut-off date for the Morningstar PitchBook Listed Private Equity Index family and the Morningstar PitchBook Developed Markets Listed Private Equity Select Index. The change applies to the last as-of date, for capturing data used to determine private equity exposure of a security.

Under the current methodology, the data cut-off date is the last business day of November; this will be changed to the last business day of October. The new cut-off date will be effective from October 30, 2020 onwards, and apply for the annual reconstitution effective in December 2020.

The cut-off date for the other market data used for reconstitution and rebalancing will remain the same - as of the last business day of the February, May, August, and November.

As the impact of the index methodology change is deemed to be immaterial, there will be no restatement to the historical index constituents or levels.

For questions or for more information about Morningstar Indexes, please visit our website, or contact us at 1 312 384-3735 or Indexes@morningstar.com.