Modification to Methodologies of the Rothschild & Co Risk-Based Indices

New York, NY, June 5, 2019: Rothschild & Co Risk Based Investments LLC announces **upcoming** changes to the methodologies of the Rothschild & Co Risk-Based Indices.

		Methodology	
Impacted Indices	**Change**	**Previous**	**Updated**
All Rothschild & Co Risk-Based Indices	Rebalance Frequency	Monthly on the 2nd Friday of each month*	Quarterly on the 2nd Friday of each quarter* (January, April, July and October)
	Addition of Buffer Rule	None	Institute a Buffer Rule as part of the Indices quarterly equity universe ranking process that maintains a security as an index constituent if the security's risk score ranks within the bottom 10% of the 50% of highest risk scores.

These changes will become effective with the rebalance scheduled for Friday, July 12, 2019. We expect that these modifications will have the positive effect of reducing the index component turnover.

Please note that the Rothschild & Co Risk-Based Indices Methodologies are being updated to reflect these changes.

* If the 2nd Friday is not a business day, then the rebalance day is the next business day.