

Modification to the Methodology of the S&P 500 NDF KRW Hedged Index

NEW YORK, August 28, 2019: S&P Dow Jones Indices (“S&P DJI”) announces the following methodology change to the S&P 500 NDF KRW Hedged Index.

Change	Previous	Methodology	Updated
Exchange Rate	WM/Reuters Spot and Non-Deliverable Forwards (NDF) rates at 6:00 AM GMT are used in the calculation of the index.		WM/Reuters Spot and Non-Deliverable Forwards (NDF) rates at 6:00 AM GMT are used in the calculation of the index. If any index calculation date is a Korean Bank Holiday, then both the FX Spot and Forward rates used to calculate the index on such calculation date will be the latest available rates used when the Korean market was open.

This change will become effective prior to the market open on **Wednesday, September 4, 2019**.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

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S&P Dow Jones Indices
index_services@spglobal.com