Results of the S&P Risk Control Indices Consultation on EUR Indices Interest Rate Calculation

NEW YORK, OCTOBER 17, 2018: S&P Dow Jones Indices ("S&P DJI") has conducted a consultation with members of the investment community on potential changes to the S&P Risk Control Indices calculated in EUR.

In order to account for the decommissioning of the two-month maturity for the European Money Markets Institute Euro Interbank Offered Rate (EMMI Euribor), S&P DJI will modify the calculation formula used in EUR-based Risk Control indices. The table below summarizes the change.

<table>
<thead>
<tr>
<th>Change</th>
<th>Previous</th>
<th>Methodology</th>
<th>Updated</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest Rate used in the Interpolated Rate Formula</td>
<td>A two-month interest rate is used for calculating an interpolated rate.</td>
<td>A one-month interest rate is used for calculating an interpolated rate.</td>
<td></td>
</tr>
</tbody>
</table>

This change will become effective prior to the market open on Monday, December 3, 2018, in conjunction with the decommissioning of the two-month EMMI Euribor rate.

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

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