

S&P Dow Jones Indices Announces Methodology Change to the S&P Chinese Renminbi Index and S&P Indian Rupee Index Methodologies

BEIJING, OCTOBER 5, 2016: S&P Dow Jones Indices announced today that it has made changes to the S&P Chinese Renminbi Index and S&P Indian Rupee Index methodologies. Following the discontinuation of the Federal Funds Open Rate (RIC: USONFF=GCMN) used in the total return calculation of the indices on September 30, 2016, the new rate used in the calculation will be the Overnight Bank Funding Rate (RIC: USONBFR=), as published by the New York Federal Reserve at approximately 9am EST for the prior day. The index publication time will be adjusted in line with that of the new rate.

Change	Current Methodology (up to September 30, 2016)	New Methodology (after September 30, 2016)
The Federal Funds Rate used in the total return calculation.	The total return calculation uses the Federal Funds Open Rate as reported by Reuters under RIC USONFF=GCMN.	The total return calculation uses the Overnight Bank Funding Rate as reported by Reuters under RIC USONBFR=.

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

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FOR MORE INFORMATION:

David Blitzer

Managing Director and Chairman of the Index Committee

S&P Dow Jones Indices

(+1) 212 438 3907

david.blitzer@spglobal.com

S&P Dow Jones Indices

index_services@spglobal.com