

## Update: Rebranding and Modification to the Methodology of the S&P/Citigroup International Treasury Bond Ex-U.S. Index

**NEW YORK, APRIL 18, 2018:** Prior to the market open on Tuesday, May 1, 2018, in conjunction with the monthly rebalancing, S&P Dow Jones Indices (“S&P DJI”) will begin the transition period for the S&P/Citigroup International Treasury Bond Ex-U.S. Index and S&P/Citigroup International Treasury Bond Ex-U.S. 1-3 Year Index.

Clients will begin to receive unofficial pro-forma and end-of-day files with the following changes to the indices:

- The index names will change to the S&P International Sovereign Ex-U.S. Bond Index and S&P International Sovereign Ex-U.S. Bond 1-3 Year Index.
- End-of-Day files will transition to S&P DJI’s standard UFF file format.
- Constituent file names will change.
- Index level files will remain unchanged.
- Index codes will be updated to match the methodology document. The table below summarizes the change.

Index Name	Index Code	
	Current	New
S&P/Citigroup International Treasury Bond Ex-U.S. Index	SNP_TSY	SPBDXUTR
S&P/Citigroup International Treasury Bond Ex-U.S. 1-3 Year Index	SNP_TSY_1-3	SPBDXU3T
S&P/Citigroup International Treasury Bond Ex-U.S. Hedged Index	SNP_TSY_H	SPBDXUTH
S&P/Citigroup International Treasury Bond Ex-U.S. 1-3 Year Hedged Index	SNP_TSY_1-3_H	SPBDXU3H

In addition to the file name and format changes outlined above, the unofficial files will reflect the following methodology changes:

- The source for pricing and reference data will switch to Thomson Reuters from FTSE Fixed Income LLC, formerly Citigroup Index LLC.
- All index calculations will be performed by S&P DJI.
- Country eligibility and size will follow the S&P Global Developed Sovereign Ex- U.S. Bond Index.
- Country weights will be determined annually while deriving the monthly weights based on market value, subject to diversification capping.
- Calculations will no longer apply a cash reinvestment.

Unofficial transition files details:

1. Index Level SPFIL File- #yyyymmdd#\_SPBDXUTR.SPFIL

2. S&P/Citigroup International Treasury Bond Ex-U.S. Index SPFIC File- #yyyymmdd#\_SPBDXUTR\_CLS.SPFIC
3. S&P/Citigroup International Treasury Bond Ex-U.S. 1-3 Year Index File- #yyyymmdd#\_SPBDXU3T\_CLS.SPFIC

Pro-forma files:

1. S&P/Citigroup International Treasury Bond Ex-U.S. Index SPFIC File- #yyyymmdd#\_SPBDXUTR\_PRO.SPFIC
2. S&P/Citigroup International Treasury Bond Ex-U.S. 1-3 Year Index File- #yyyymmdd#\_SPBDXU3T\_PRO.SPFIC

The transition period will conclude on Friday, June 29, 2018, with the above changes becoming official effective prior to the market open on Monday, July 2, 2018.

Please note the index methodology on S&P DJI's website will be updated to reflect these changes.

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

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### FOR MORE INFORMATION:

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