

Modification to the Methodology of the S&P Currency Indices

LONDON, OCTOBER 8, 2018: S&P Dow Jones Indices (“S&P DJI”) today announces changes to the methodology for the S&P Currency Indices.

Changes	Methodology	
	Previous	Updated
Source Data for Forward and Spot Rates	The source data for forward and spot rates used is Tullett Prebon, via Reuters page PPDF, for end of day calculations, and page PYPDF, for intraday calculations. The indices are calculated intraday between 9:30 AM and 4:00 PM ET based on data from Reuters page PYPDF. Bid prices are used for forward and spot rates for end of day calculations. For intraday calculations bid prices are used for forward rates and ask prices are used for spot rates.	The source data for forward and spot rates used is WM/Reuters. The indices are calculated intraday between 9:30 AM and 4:00 PM ET based on data from Reuters. Bid prices are used for forward and spot rates for end of day calculations. For intraday calculations bid prices are used for forward rates and ask prices are used for spot rates.
Holiday Schedule	The indices are calculated daily, throughout the calendar year. The only days an index is not calculated are on days when Tullett Prebon exchange rates services are not published.	The indices are calculated daily, throughout the calendar year. The only days an index is not calculated are on days when WM/Reuters exchange rates services are not published.

These changes will become effective prior to the market open on Monday, October 15, 2018.

Please note the index methodology on S&P DJI’s website is being updated to reflect this change.

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

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has become home to over 1,000,000 indices across the spectrum of asset classes that have helped define the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies and governments to make decisions with confidence. For more information, visit www.spdji.com.

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