

Modification to the Methodology of the S&P Chinese Renminbi Index

LONDON, OCTOBER 12, 2018: S&P Dow Jones Indices (“S&P DJI”) today announces a change to the methodology for the S&P Chinese Renminbi Index.

Change	Methodology	
	Previous	Updated
Index Closing Value Calculation	A closing value for the index is calculated each day using data from Reuters, taken at 11:00 AM Beijing time. For any day, t , the closing value of the index is calculated using data as of 11:00 AM Beijing time on date $t+1$. On rebalancing dates, non-deliverable forwards will settle at the spot rate set by the People’s Bank of China as displayed on Reuters page SAEC, or Reuters code CNYFIX=SAEC, at 9:30 AM Beijing time. The index will roll into the new three-month, non-deliverable forward at the closing value, 11:00AM Beijing time, using data from Reuters.	A closing value for the index is calculated each day using forward rate data from Reuters, taken at 11:00 AM Beijing time and mid-market WM/Reuters fixing for the spot rate. WM/Reuters mid-market fixings rates are taken daily at 04:00 PM London Time. For any day, t , the closing value of the index is calculated using forward rate data as of 11:00 AM Beijing time on date $t+1$. On rebalancing dates, non-deliverable forwards will settle at the spot rate set by the People’s Bank of China as displayed on Reuters page SAEC, or Reuters code CNYFIX=SAEC, at 9:30 AM Beijing time. The index will roll into the new three-month, non-deliverable forward at the closing value, 11:00AM Beijing time, using data from Reuters.

This change 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.

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