

## 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.

Change	Previous	Methodology Updated
Interest Rate used in the Interpolated Rate Formula	A two-month interest rate is used for calculating an interpolated rate.	A one-month interest rate is used for calculating an interpolated rate.

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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