

Modification to the Methodology of the S&P Japan Sovereign 20+ Year Bond Index (AUD) and S&P Japan Sovereign 20+ Year AUD Hedged Bond Index

NEW YORK, JUNE 22, 2020: S&P Dow Jones Indices (“S&P DJI”) announces a change to the S&P Japan Sovereign 20+ Year Bond Index (AUD) and S&P Japan Sovereign 20+ Year AUD Hedged Bond Index.

With the aim of aligning the indices with similar S&P DJI fixed income indices, S&P DJI will change the capture time of the foreign exchange rate used in the calculation of the indices’ official close levels. The table below summarizes the change.

Change	Methodology	
	Previous	Updated
Foreign Exchange Rate used in the End-of-Day Calculation of the Indices	WM/Reuters spot foreign exchange rates are taken daily at 5:00 AM London Time and used in the end-of-day calculation of the indices.	WM/Reuters spot foreign exchange rates are taken daily at 4:00 PM London Time and used in the end-of-day calculation of the indices.

This change will be implemented in conjunction with the upcoming monthly rebalancing, which will take effect prior to the market open on Wednesday, July 1, 2020.

Please note the S&P Global Bond Indices 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.

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