S&P Dow Jones Indices

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S&P Dow Jones Indices Announces Methodology Changes to the S&P/BM&F Inflation-Linked Indices

NEW YORK, DECEMBER 14th, 2016: S&P Dow Jones Indices today announced changes to the S&P/BM&F Inflation-Linked NTN-B Index methodology **Effective immediately**. As a result of a consultation with members of the investment community, the Index Committee has decided to implement the following methodology changes:

- Maintain a minimum duration of 2.3 years. In cases where the index duration falls below this threshold, the lowest duration bond weights are added to the highest duration bond weights.
- Individual security weights cannot be greater than 20% of the index.
- Maintain a minimum of six constituents in the index regardless of liquidity score.

Please contact us if you have any questions or concerns regarding this notice.

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 based on any other provider in the world. With over 1,000,000 indices and more than 120 years of experience constructing innovative and transparent solutions, S&P Dow Jones Indices defines the way investors measure and trade the markets.

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