

## S&P Risk Premia Rates Indices Consultation on Rate Replacements – Results

**NEW YORK, NOVEMBER 24, 2021:** S&P Dow Jones Indices (“S&P DJI”) has conducted a [consultation](#) with market participants on potential changes to the S&P Risk Premia Rates Indices.

As a result of the [cessation](#) of certain London Interbank Offered Rates (“LIBOR”), S&P DJI will replace the current rates used for the calculation of rebalancing weights to the respective Treasury Rates as summarized in the table below.

Previous Rates	Updated Rates
US Dollar 3M ICE LIBOR	3M US Treasury Rate
Canadian Dollar 3M Interest Rate Fixing CAD	3M Canada Treasury Rate
UK Pound Sterling 3M ICE LIBOR	3M UK Treasury Rate
EURO 3M EURIBOR	3M German Treasury Rate
Japanese Yen 3M ICE LIBOR	3M Japan Treasury Rate
EURO 3M EURIBOR	3M France Treasury Rate

**Note:** *The AUD 3M Bank Bill Rate utilized currently in the index will remain and therefore will not be replaced.*

S&P DJI will implement the previously described changes in conjunction with the upcoming monthly rebalancing, which takes effect prior to the open on Wednesday, December 1, 2021.

Please note the S&P Risk Premia Rates Indices Methodology on S&P DJI’s website is being updated to reflect these changes.

For more information about S&P Dow Jones Indices, please visit [www.spdji.com](http://www.spdji.com).

### ABOUT S&P DOW JONES INDICES

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