

S&P Dow Jones Indices

A Division of **S&P Global**

PRESS RELEASE

S&P Dow Jones Indices Launches S&P Europe 350 Economic Cycle Factor Rotator Index

Rotator Indices Designed to Adapt to Business Cycle Shifts

LONDON, FEB 6, 2019: S&P Dow Jones Indices (“S&P DJI”), the world’s leading index provider, today announced the launch of the S&P Europe 350 Economic Cycle Factor Rotator Index, which applies a rotational strategy and tracks pivotal changes in business and economic cycles. The S&P Europe 350 Economic Cycle Factor Rotator Index is the latest addition to a series of innovative Rotator Indices that have recently been introduced in key international markets. The Indices have been exclusively licensed to J.P. Morgan.

“We are pleased to tailor this unique factor-based index for the European market following earlier launches in Asia and the United States. The growing demand for these rotator indices reflect investors’ appetite for index-based solutions that can adjust to major business and economic moves,” **said Vinit Srivastava, Managing Director, Strategy and Volatility Indices at S&P Dow Jones Indices.**

“The S&P Europe 350 Economic Cycle Factor Rotator Index is an efficient way of gaining exposure to the European Equity market, by building upon sound academic & traditional global equity factors, to deliver compelling historical outperformance versus traditional European market-cap weighted indices.” **says Arnaud Jobert, Head of EMEA Equities Structuring and Co-Head Global Cross-Asset Investible Indices at J.P Morgan.**

This Europe-focused index rotates across distinct investment strategies such as equity-only, long/short, and risk control which combines exposures to futures and cash bonds. The index utilizes the most recent economic data from the Organization for Economic Cooperation and Development’s (OECD) Europe Composite Leading Indicator. The weight of each sub-index is determined by an economic indicator applicable to each underlying index’s region and is calculated on a daily risk control basis with a target volatility of 6%.

The methodology for the S&P Europe 350 Economic Cycle Factor Rotator Index is available at:
www.spdji.com.

PRESS RELEASE

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 been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies, and governments to make decisions with confidence. For more information, visit www.spdji.com.

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