

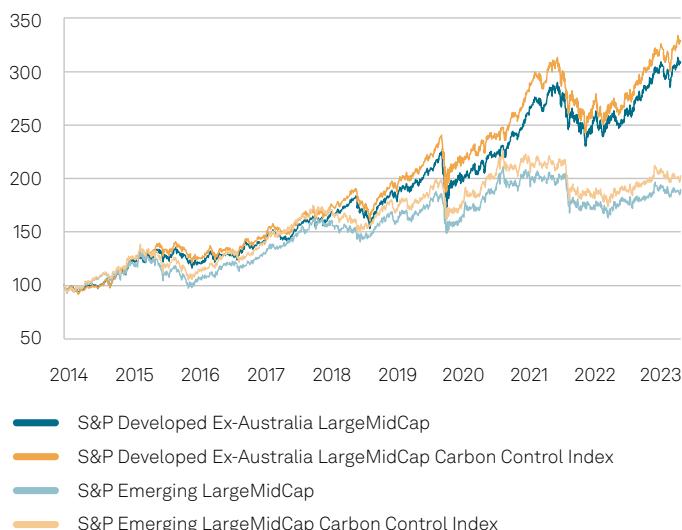
S&P Carbon Control Index Series

Seeking to Minimize Carbon Intensity with Controlled Exposures

The S&P Carbon Control Index Series is designed to measure the performance of eligible securities from an underlying global benchmark index while minimizing the index weighted average carbon intensity, subject to constraints that limit active share.

The optimized weighting process, powered by S&P Global Trucost GHG Emissions data, is designed to significantly reduce the index weighted average carbon intensity while seeking to maintain a low tracking error to the benchmark index and retain the diversification benefits of that benchmark.

The indices also exclude companies with business activities widely deemed to be unacceptable in an ESG benchmark index, including fossil fuels, tobacco, controversial weapons, alcohol, gambling, and adult entertainment.



Benchmark Index



Exclude companies involved in fossil fuels, tobacco, controversial weapons, alcohol, gambling, and adult entertainment, in addition to companies not in compliance with the UNGC and companies with poor S&P DJI ESG Scores in relation



Weight companies through optimization to minimize the index weighted average carbon intensity with respect to constraints on country and GICS industry group weight, an individual stock weight cap and floor, and absolute weight deviation from the benchmark index.



S&P Carbon Control Index

Source: S&P Dow Jones Indices LLC. Chart is provided for illustrative purposes.

The S&P Carbon Control Indices have achieved 66% and 77% carbon intensity reductions over their developed and emerging benchmarks, respectively.

S&P Developed Ex-Australia LargeMidCap	S&P Developed Ex-Australia LargeMidCap Carbon Control Index	S&P Emerging LargeMidCap	S&P Emerging LargeMidCap Carbon Control Index
Constituent Count	1610	892	1815
10-Year Annualized Returns (%)	12.50	13.65	6.48
10-Year Tracking Error (%)		1.34	1.59
Carbon Intensity Reduction (%)		66.28	78.64

Index	Index Ticker
S&P Developed Ex-Australia LargeMidCap Carbon Control Index	SPDXACUP
S&P Emerging LargeMidCap Carbon Control Index	SPEMXCUP

About S&P Dow Jones Indices

At S&P Dow Jones Indices, we provide iconic and innovative index solutions backed by unparalleled expertise across the asset-class spectrum. By bringing transparency to the global capital markets, we empower investors everywhere to make decisions with conviction. We're the largest global resource for 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 upon our indices than any other index provider in the world. Our solutions are widely considered essential in tracking market performance, evaluating portfolios, and developing investment strategies.

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