INDEX ANNOUNCEMENT

Modification to the Methodology of the S&P Carbon Control Index Series


S&P DJI will modify the Exclusions Based on Business Activities eligibility requirements so that Significant Ownership exclusions are no longer applied to categories where the Direct Level of Involvement Threshold is non-zero. This change aims to avoid situations where companies could potentially end up being treated more harshly, as a result of the level of their indirect involvement, than they would be for their direct involvement. The table below details the change.

<table>
<thead>
<tr>
<th>Product Involvement</th>
<th>Category of Involvement and Description</th>
<th>S&amp;P DJI Level of Involvement Threshold</th>
<th>S&amp;P DJI Significant Ownership Threshold</th>
</tr>
</thead>
<tbody>
<tr>
<td>Tobacco Products</td>
<td>Production: The company manufactures tobacco products.</td>
<td>&gt;0%</td>
<td>≥10%</td>
</tr>
<tr>
<td></td>
<td>Related Products/Services: The company supplies tobacco-related products/services.</td>
<td>≥5%</td>
<td>≥10%</td>
</tr>
<tr>
<td></td>
<td>Retail: The company derives revenues from the distribution and/or retail sale of tobacco products</td>
<td>≥5%</td>
<td>≥10%</td>
</tr>
</tbody>
</table>

S&P DJI will implement the previously described methodology change in conjunction with the upcoming rebalancing, which takes effect prior to the market open on Tuesday, November 1, 2022. The change will first be visible to clients in pro-forma files beginning on Monday, October 24, 2022.

Please note that the S&P Carbon Control Index Series 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.spglobal.com/spdji.

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