INDEX ANNOUNCEMENT

Modification to the Methodology for the S&P 500 Rate Sensitivity Indices


S&P DJI will make the following changes to the reference price date for the indices below.

<table>
<thead>
<tr>
<th>Change</th>
<th>Effective Date (After Close)</th>
<th>Previous Methodology</th>
<th>Updated Methodology</th>
</tr>
</thead>
<tbody>
<tr>
<td>Modification to Reference Price Date</td>
<td>12/30/2022</td>
<td>Constituent index shares are calculated using closing prices on the second Friday of the rebalancing month as the reference price. Index shares are calculated and assigned to each stock to arrive at the weights determined on the reference date.</td>
<td>Constituent index shares are calculated using closing prices on the Wednesday prior to the second Friday of the rebalancing month as the reference price. Index shares are calculated and assigned to each stock to arrive at the weights determined on the reference date.</td>
</tr>
</tbody>
</table>

Below is a list of impacted indices:

- S&P 500 High Rate-Sensitivity Index
- S&P 500 Low Rate-Sensitivity Index
- S&P 500 High Rate-Sensitivity 100 Index
- S&P 500 Low Rate-Sensitivity 100 Index

IMPLEMENTATION TIMING

These changes will take effect prior to the market open on Tuesday, January 3, 2023.

For more information about S&P Dow Jones Indices, please visit www.spglobal.com/spdji.

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