S&P Paris-Aligned and Climate Transition Index Series Rebalance Schedule Modification


S&P DJI is updating the rebalancing schedule for this index series due to feedback received regarding liquidity concerns during the December 2022 rebalancing. The below table details the change:

<table>
<thead>
<tr>
<th>Change</th>
<th>Previous</th>
<th>Updated</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rebalancing</td>
<td>The indices rebalance quarterly, effective after the close of the last business day of March, June, September, and December. The rebalancing reference date is the last trading day of the prior month.</td>
<td>The indices rebalance quarterly, effective after the close of the third Friday of March, June, September, and December. The rebalancing reference date for each rebalance is the third Friday of the prior month.</td>
</tr>
</tbody>
</table>

The change impacts all indices defined in and connected to the following index methodologies:

- S&P Paris-Aligned & Climate Transition (PACT) Indices
- S&P Paris-Aligned & Climate Transition (PACT) Select Indices
- S&P 500 Net Zero 2050 Paris-Aligned Sustainability Screened Index
- Dow Jones Brookfield Global Infrastructure Net Zero 2050 Climate Transition ESG Index
- S&P Paris-Aligned & Climate Transition (PACT) ESG Select Indices
- S&P Paris-Aligned & Climate Transition (PACT) Transition Pathway Select Indices
- S&P Paris-Aligned Transition ESG Indices
- S&P BOCHK China Hong Kong Greater Bay Area Net Zero 2050 Climate Transition Family
- S&P PACT ESG+ Indices
- S&P Paris-Aligned ESG Select FMC Weighted Indices
- S&P Eurozone Bund/SV Climate Transition ESG Select Index
- S&P Paris-Aligned Climate Select Indices

S&P DJI will implement the previously described methodology change in conjunction with the September 2023 rebalancing, which takes effect prior to the market open on Monday, September 18, 2023. The changes will first be visible to clients in pro-forma files beginning on Friday, September 8, 2023.
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.

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