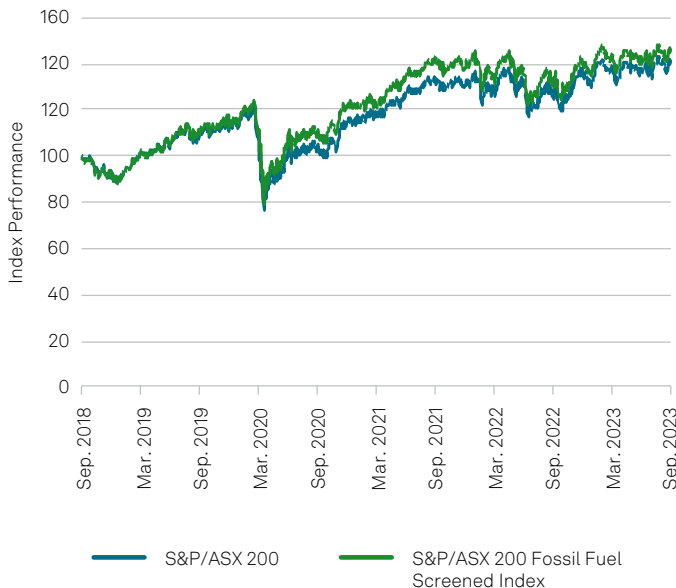


S&P/ASX 200 Fossil Fuel Screened Index

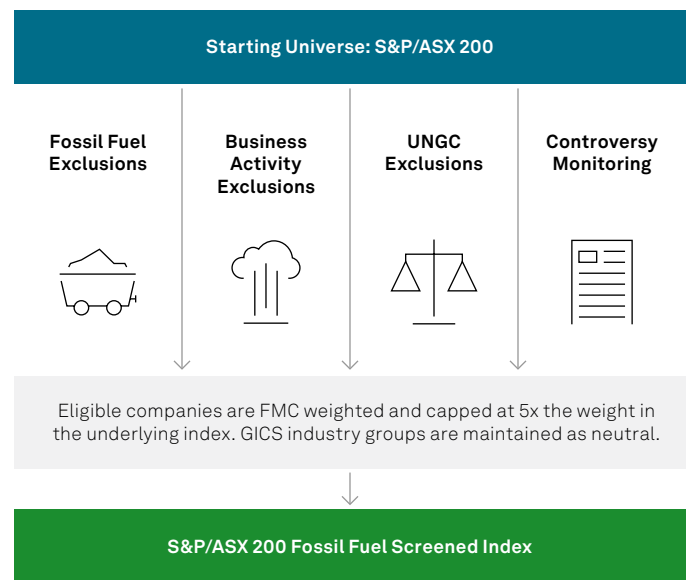
Screening in Line with Sustainability Values

The S&P/ASX 200 Fossil Fuel Screened Index is designed to measure the performance of stocks from the underlying index, the S&P/ASX 200, after excluding stocks that do not satisfy the exclusion criteria for certain fossil fuel-related business activities and other undesirable business activities.

S&P/ASX 200 vs S&P/ASX 200 Fossil Fuel Screened Index



How Is the Index Constructed?



Metric	S&P/ASX 200	S&P/ASX 200 Fossil Fuel Screened Index
5-Year Tracking Error (%)		2.03
Stock Count	201	189
Weight in Top 5 Companies (%)	32.40	33.76
Weighted Average Carbon Intensity (tCO ₂ e/ USD Million)	257.80	218.69
Carbon Efficiency (tCO ₂ e/ USD Million)	380.00	363.46
Fossil Fuel Reserves	7044.37	4214.60
Weighted Average Carbon Intensity Improvement (%)		15.17
Fossil Fuel Reserves Improvement (%)		40.17

Data as of Aug. 31, 2023.

Source: S&P Dow Jones Indices LLC. Data as of Aug. 16, 2023. Past performance is no guarantee of future results. The S&P/ASX 200 Fossil Fuel Screened Index was launched June 26, 2023. All data prior to index launch date is back-tested hypothetical data. Charts and tables are provided for illustrative purposes. Please see the Performance Disclosure linked at the end of this document for more information regarding the inherent limitations associated with back-tested performance.

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