

Methodology Update for Certain S&P Low Volatility High Dividend Indices

BEIJING, OCTOBER 23, 2024: S&P Dow Jones Indices (“S&P DJI”) announces a methodology change to the S&P China A-Share Low Volatility High Dividend Index and the S&P China A-Share LargeCap Low Volatility High Dividend 50 Index.

To minimize intra-rebalancing turnover, S&P DJI is modifying the simultaneous deletions for the indices.

| Change | Previous | Methodology Updated |
|--|---|---|
| <p>Additions and Deletions:</p> <p>S&P China A-Share Low Volatility High Dividend Index and S&P China A-Share LargeCap Low Volatility High Dividend 50 Index</p> | <p>Except for major corporate actions, such as mergers and spin-offs, additions and deletions of stocks generally only take place at the time of the reconstitution. In addition, constituents removed from their respective benchmark index are also removed from their Low Volatility High Dividend Index simultaneously.</p> | <p>Except for major corporate actions, such as mergers and spin-offs, additions and deletions of stocks generally only take place during the reconstitution.</p> <p>In addition, except for the S&P China A-Share Low Volatility High Dividend Index and S&P China A-Share LargeCap Low Volatility High Dividend 50 Index, constituents removed from a benchmark index are also removed from the respective S&P Low Volatility High Dividend Index simultaneously.</p> <p>S&P China A-Share Low Volatility High Dividend Index and S&P China A-Share LargeCap Low Volatility High Dividend 50 Index. Constituents removed from a benchmark index are removed from the index at the subsequent rebalancing. Additionally, current constituents are monitored daily for any ST or *ST designation changes. Any constituent designated as ST or *ST is removed from the index with two to five business days’ notice.</p> |

This change will be implemented prior to the market open on **Tuesday, October 29, 2024**.

Please note the S&P Low Volatility High Dividend Indices 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.

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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