

S&P Dow Jones Indices

A Division of **S&P Global**

S&P Retail Select Industry Index

- i. **Does the S&P Retail Select Industry reference 25 or more component securities (whether or not the security is an underlying security)?**

As of Jan. 3, 2022, the S&P Retail Select Industry consisted of 109 securities from 109 companies.

- ii. **Does the S&P Retail Select Industry reference long positions only?**

The S&P Retail Select Industry references long positions only.

- iii. **Does the S&P Retail Select Industry include any component underlying securities that represent more than 15% of the weight of the component securities in the index?**

As of Jan. 3, 2022, the largest weight of any individual component security of the S&P Retail Select Industry represented 1.2% of the weight of the overall index.

- iv. **Does the S&P Retail Select Industry include five or fewer component underlying securities that together represent more than 40% of the weight of the component securities in the index?**

As of Jan. 3, 2022, the cumulative weight of the five largest securities in the S&P Retail Select Industry represented 5.7% of the overall index weight.

- v. **Is the S&P Retail Select Industry modified or rebalanced only according to publicly stated, predefined criteria, which may require interpretation by the index provider or a board or committee responsible for maintaining the index?**

The S&P Retail Select Industry methodology document describes the criteria for managing the index and includes rebalancing rules and the rules for adding or dropping securities, as well as the manner in which corporate actions on such securities are handled.

- vi. **Is the S&P Retail Select Industry referenced by futures contracts or options contracts that trade on a national securities exchange that is registered with the Securities and Exchange Commission or a domestic board of trade that is designed as a contract market by the Commodity Futures Trading Commission (regardless of whether the contracts provide price only or total return exposure to the index or provide for dividend reinvestment in the index)?**

As of July 5, 2022, the S&P Retail Select Industry was not referenced in any futures contract traded on the Chicago Mercantile Exchange.

- vii. **Did the S&P Retail Select Industry provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500® as reported for the immediately preceding calendar year?**

The S&P 500 annual dividend yield (which was computed for trailing 2021) was 1.27% and the S&P Retail Select Industry annual dividend yield (which was computed for trailing 2021) was 0.84%. Therefore, the S&P Retail Select Industry did not provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500.

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