Consumer Staples Select Sector Information

i. Does the Consumer Staples Select Sector reference 25 or more component securities (whether or not the security is an underlying security)?

As of Jan. 2, 2020, the Consumer Staples Select Sector consisted of securities from 33 companies.

ii. Does the Consumer Staples Select Sector reference long positions only?

The Consumer Staples Select Sector references long positions only.

iii. Does the Consumer Staples Select Sector include any component underlying securities that represent more than 15% of the weight of the component securities in the index?

As of Jan. 2, 2020, the largest weight of any individual component security of the Consumer Staples Select Sector represented 16.1% of the weight of the overall index.

iv. Does the Consumer Staples Select Sector 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. 2, 2020, the cumulative weight of the five largest securities in the Consumer Staples Select Sector represented 50.6% of the overall index weight.

v. Is the Consumer Staples Select Sector 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 Consumer Staples Select Sector 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 Consumer Staples Select Sector 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 Jan. 2, 2020, the Consumer Staples Select Sector was referenced in the Consumer Staples Select Sector e-mini futures contract traded on the Chicago Mercantile Exchange.

vii. Did the Consumer Staples Select Sector 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 2019) was 1.80% and the Consumer Staples Select Sector annual dividend yield (which was computed for trailing 2019) was 2.58%. Therefore, the Consumer Staples Select Sector 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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