Dow Jones U.S. Real Estate Information

i. Does the Dow Jones U.S. Real Estate reference 25 or more component securities (whether or not the security is an underlying security)?
   As of Jan. 2, 2020, the Dow Jones U.S. Real Estate consisted of securities from 115 companies.

ii. Does the Dow Jones U.S. Real Estate reference long positions only?
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iii. Does the Dow Jones U.S. Real Estate 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 Dow Jones U.S. Real Estate represented 8.1% of the weight of the overall index.

iv. Does the Dow Jones U.S. Real Estate 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, 2019, the cumulative weight of the five largest securities in the Dow Jones U.S. Real Estate represented 24.9% of the overall index weight.

v. Is the Dow Jones U.S. Real Estate 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 Dow Jones U.S. Real Estate 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 Dow Jones U.S. Real Estate 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 Dow Jones U.S. Real Estate was referenced in the Dow Jones Real Estate futures contract traded on the Chicago Mercantile Exchange.

vii. Did the Dow Jones U.S. Real Estate 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 Dow Jones U.S. Real Estate annual dividend yield (which was computed for trailing 2019) was 3.63%. Therefore, the Dow Jones U.S. Real Estate did 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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