S&P 500 ESG Index Information

i. Does the S&P 500 ESG Index reference 25 or more component securities (whether or not the security is an underlying security)?

As of January 1, 2022, the S&P 500 ESG Index consisted of securities from 310 companies.

ii. Does the S&P 500 ESG Index reference long positions only?

The S&P 500 ESG Index references long positions only.

iii. Does the S&P 500 ESG Index include any component underlying securities that represent more than 15% of the weight of the component securities in the index?

As of January 1, 2022, the S&P 500 ESG Index did not include any individual component security that represented more than 15% of the weight of the overall index.

iv. Does the S&P 500 ESG Index 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 January 1, 2022, the cumulative weight of the five largest securities in the S&P 500 ESG Index did not represent more than 40% of the overall index weight.

v. Is the S&P 500 ESG Index 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 500 ESG Index 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 500 ESG Index 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 January 1, 2022, the S&P 500 ESG Index was referenced in the S&P 500 e-mini futures contract traded on the Chicago Mercantile Exchange.

vii. Did the S&P 500 ESG Index 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 annual dividend yield (which was computed for the trailing twelve months ending December 31, 2021) was 1.27% and the S&P 500 ESG Index annual dividend yield (which was computed for the trailing twelve months ending December 31, 2021) was 1.26%. Therefore, the S&P 500 ESG Index 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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