S&P MidCap 400® Information

i. Does the S&P MidCap 400 reference 25 or more component securities (whether or not the security is an underlying security)?

As of Jan. 3, 2023, the S&P MidCap 400 consisted of 401 securities from 400 companies.

ii. Does the S&P MidCap 400 reference long positions only?

The S&P MidCap 400 references long positions only.

iii. Does the S&P MidCap 400 include any component underlying securities that represent more than 15% of the weight of the component securities in the index?

As of Jan. 3, 2023, the largest weight of any individual component security of the S&P MidCap 400 represented 0.7% of the weight of the overall index.

iv. Does the S&P MidCap 400 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, 2023, the cumulative weight of the five largest securities in the S&P MidCap 400 represented 3.2% of the overall index weight.

v. Is the S&P MidCap 400 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 MidCap 400 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 MidCap 400 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. 3, 2023, the S&P MidCap 400 was referenced in the S&P MidCap 400 e-mini futures contract and S&P 400 e-mini options contract traded on the Chicago Mercantile Exchange.

vii. Did the S&P MidCap 400 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 2022) was 1.74% and the S&P MidCap 400 annual dividend yield (which was computed for trailing 2022) was 1.69%.

Therefore, the S&P MidCap 400 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.