

Dow Jones U.S. Select REIT Index Information

i. Does the Dow Jones U.S. Select REIT Index reference 25 or more component securities (whether or not the security is an underlying security)?

As of Jan. 3, 2023, the Dow Jones U.S. Select REIT Index consisted of securities from 112 companies.

ii. Does the Dow Jones U.S. Select REIT Index reference long positions only?

The Dow Jones U.S. Select REIT Index references long positions only.

iii. Does the Dow Jones U.S. Select REIT Index 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 constituent in the Dow Jones U.S. Select REIT Index represented about 11.85% of the weight of the overall index.

iv. Does the Dow Jones U.S. Select REIT Index include five or fewer component underlying securities that together represent more than 40% of the weighting of the component securities in the index?

As of Jan. 3, 2023, the cumulative weight of the top five securities in the Dow Jones U.S. Select REIT Index represented 32.71% of the overall index weight.

v. Is the Dow Jones U.S. Select REIT 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 Dow Jones Select Real Estate Securities Indices methodology document describes the criteria for managing the Dow Jones U.S. Select REIT 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. Select REIT 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 Jan. 3, 2023, the Dow Jones U.S. Select REIT Index was not referenced in any futures contract traded on the Chicago Mercantile Exchange.

vii. Did the Dow Jones U.S. Select REIT 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 500 annual dividend yield (which was computed for trailing 2022) was 1.74% and the Dow Jones U.S. Select REIT Index annual dividend yield (which was computed for trailing 2022) was 3.94%. Therefore, the Dow Jones U.S. Select REIT Index 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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