

S&P Dow Jones Indices

A Division of **S&P Global**

Energy Select Sector Information

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

As of Jan. 4, 2021, the Energy Select Sector consisted of securities from 25 companies.

- ii. **Does the Energy Select Sector reference long positions only?**

The Energy Select Sector references long positions only.

- iii. **Does the Energy 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. 4, 2021, the largest weight of any individual component security of the Energy Select Sector represented 23.3% of the weight of the overall index.

- iv. **Does the Energy 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. 4, 2021, the cumulative weight of the five largest securities in the Energy Select Sector represented 59.1% of the overall index weight.

- v. **Is the Energy 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 Energy 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 Energy 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. 4, 2021, the Energy Select Sector was referenced in the Energy Select Sector e-mini futures contract traded on the Chicago Mercantile Exchange.

- vii. **Did the Energy 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 2020) was 1.55% and the Energy Select Sector annual dividend yield (which was computed for trailing 2020) was 5.66%. Therefore, the Energy Select Sector 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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