



VettaFi Peptide Index

VFPEP

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Introduction

Index Objective

The VettaFi Peptide Index is designed to track the performance of companies that are strategically positioned to advance the development, manufacturing, and commercial adoption of peptide-based products, including therapeutics, supplements, cosmetics, and medical devices, along with the enabling technologies essential for peptides.

Highlights

The index consists of a Core and a Diversified tranche, with the Diversified tranche capped at 20% of the total index weight. Constituents within each tranche are weighted by their free-float market capitalization.

Dates

Reference Dates: Close of the last trade date of the month preceding the reconstitution month.

Weight Date: Close of trading on the trade date preceding the second Friday of the rebalance month.

Reconstitution Dates: Indexes are reconstituted on calendar quarter ends on the open of trading following the third Friday of the month.

Rebalance Dates: Indexes are rebalanced on calendar quarter ends on the open of trading following the third Friday of the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy
VettaFi Country Classification System

Eligibility Criteria and Index Construction

Universe

Constituents listed on major recognized Developed and South Korean market exchanges.

Index Construction

Constituent Selection

Companies are eligible for selection if they demonstrate current material involvement in at least one of the following four segments:

- **Therapeutics & Medicine:** Companies researching, developing, or commercializing clinical peptide drugs (e.g., GLP-1s, insulin, synthetic peptide therapies).
- **Manufacturing & Medical Devices:** Companies providing essential infrastructure, including peptide contract manufacturing (CDMOs), specialized delivery devices & technology (e.g., auto-injectors, oral delivery mechanisms), and diagnostic tools.
- **Nutraceuticals & Supplements:** Companies producing ingestible consumer health products utilizing bio-active peptides (e.g., dietary collagen peptides, sports nutrition).
- **Cosmeceuticals & Skincare:** Companies formulating and commercializing topical cosmetic products that rely on peptide technologies for skin health, anti-aging, or dermatological benefits.

Eligible companies are classified into Core or Diversified tranches.

Core peptide companies must exhibit at least one of the following criteria:

- **Revenue Threshold:** The company derives $\geq 50\%$ of its total revenue directly from the four eligible Peptide Segments.
- **Pipeline & R&D Threshold:** The company dedicates $\geq 50\%$ of its clinical pipeline programs (Phase 1-3) OR $\geq 50\%$ of its total annual R&D capital expenditure specifically to peptide-based research and development.

Diversified peptide companies must exhibit at least one of the following criteria:

- **Revenue Threshold:** The company derives between 10% and 49% of its total revenue from the four eligible Peptide Segments.
- **Pipeline Threshold:** The company dedicates between 10% and 49% of its clinical pipeline programs or total R&D capital expenditure to peptide-based initiatives.
- **Blockbuster / Market Dominance Exception:** The company derives less than 10% of its total revenue from peptides, but it maintains a Top 3 global market share in a specific peptide segment.

Quantitative selection criteria:

- **Minimum 3-month Average Daily Traded Value (ADTV):** \$1M USD
- **Minimum Market Capitalization:** 100M USD

Companies must have one of the following VettaFi country classifications: Austria, Australia, Belgium, Canada, Switzerland, Germany, Denmark, South Korea, Spain, Finland, France, United Kingdom, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, Norway, New Zealand, Portugal, Sweden, Singapore, or United States.

Constituent Weightings & Constraints¹

Constituents are float market capitalization weighted with the following constraints:

- Maximum company weight: 12%
- Maximum weight for individual companies in the Diversified tranche: 5%
- Maximum Diversified tranche weight: 20%. The segment is scaled down to meet the 20% segment cap.
- Concentration constraint: The aggregate weight of all constituents exceeding 5% is capped at 45%. Excess weight is proportionally redistributed to constituents within the same tranche with weights below 5%.

Index Maintenance

Rebalancing and Reconstitution

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”. Pricing used in share weights used for reconstitutions are as of the “Weight Date”. Share weights for the rebalanced Indexes are computed as of the “Weight Date”. Changes to the Indexes related to the rebalances are as of the “Rebalance Date”. Additions are only made on reconstitution dates.

Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Total Return Index	Net Total Return Index
VettaFi Peptide Index	12/20/2019	1000	VFPEP	VFPEPG	VFPEPN

Methodology Updates and Changes

Date	Version	Previous	New
Sep 2026	1.0.0		Initial Version

¹ Historical backtest- Prior to the June 2021 Reconstitution, the following parameters were used: company weights are capped at 25%, except for Peptides Diversified which are capped at 5%; The aggregate weight of all constituents exceeding 5% is capped at 50%

Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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