VettaFi

VettaFi Modelist Equal Weight Sector 500 Index

VFES500

Jan 2026

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Introduction

Index Objective

The VettaFi Modelist Equal Weight Sector 500 Index[1] is designed to measure the performance of U.S. large-capitalization equities equally weighted across economic sectors, while maintaining float-adjusted market capitalization weighting within each sector.

Highlights

The Index consists of the constituents of the VettaFi U.S. Equity Large-Cap 500 Index grouped by economic sector as defined by Intercontinental Exchange (ICE) sector classifications. Each sector is equally weighted, while constituents within each sector are weighted by float-adjusted market capitalization.

Dates

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

Weight Date: Six business days prior to the rebalance date.

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

Rebalance Dates: Indexes are rebalanced on calendar quarter month 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

[1] VettaFi is the administrator of the index and Modelist is the methodology designer.

Eligibility Criteria and Index Construction

Universe

Constituents of the VettaFi U.S. Equity Large-Cap 500 Index (SNR500).

Index Construction

Constituent Selection

All constituents of the Universe are selected.

Constituent Weightings & Constraints

Sectors are constructed using ICE sector classifications.[2]

Sector Weights: Sectors are equally weighted.

Constituent Weighting Within Sectors: Within each sector, constituents are weighted in proportion to their float-adjusted market capitalization relative to other constituents in the same sector.

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	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
VettaFi Modelist Equal Weight Sector 500 Index	VFES500	12/17/1999	1000	VFES500T	12/17/1999	1000

[2] Sectors in ICE classification:
- Prior to September 16, 2016: 9 sectors
- September 19, 2016 – September 21, 2018: 10 sectors
- September 24, 2018 and thereafter: 11 sectors

Methodology Updates and Changes

Date	Version	Previous	New
Jan 2026	1.0.0		Initial Version

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

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