VettaFi

VettaFi Bitcoin DRIP Index Family

- **VettaFi US Large-Cap 500 Bitcoin DRIP Index**

  DRIP

- **VettaFi US Innovation 100 Bitcoin DRIP Index**

  NVDRP

Mar 2026

Table of Contents

Introduction

Index Objective

The VettaFi Bitcoin DRIP Index Family is a suite of indexes that enhance traditional market indexes with a Bitcoin exposure that is maintained by systematically reinvesting dividends into the cryptocurrency. To keep Bitcoin as a secondary allocation, the indexes strictly cap their overall Bitcoin exposure.

Highlights

- The index family uses NY 4 pm pricing from Kaiko, a global leader in digital asset market data.
- To prevent Bitcoin from exceeding its target weight, allocations are monitored regularly and rebalanced when necessary.

Dates

Reference Date: The close of the last business day of March, June, September, and December.

Weight Date: Close of the Thursday before the 2nd Friday of March, June, September, and December.

Reconstitution Date: The Base Indexes reconstitute semi-annually on the close of trading on the third Fridays of June and December.

Rebalance Date: Rebalanced Quarterly on the close of trading on the third Fridays of the last month of Friday of March, June, September and December.

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

Eligibility Criteria and Index Construction

Universe

The index universe consists of all constituents within the respective Base Index, plus Bitcoin.

Index[1]	Base Index
VettaFi US Large-Cap 500 Bitcoin DRIP Index (DRIP)	VettaFi US Equity Large-Cap 500 Index (SNR500)
VettaFi US Innovation 100 Bitcoin DRIP Index (NVDRP)	VettaFi US Innovation 100 Index (VINOV)

Index Construction

Constituent Selection

The indexes are constructed as baskets, holding the constituents of their designated Base Index alongside a Bitcoin allocation.

Constituent Weightings & Constraints

At inception, the indexes have a 5% Bitcoin allocation and a 95% Base Index allocation. All regular and special dividends are reinvested into Bitcoin at the market open on the day following the dividend ex-date, which increases Bitcoin exposure.

Bitcoin allocations are evaluated during each quarterly rebalance. If the Bitcoin exposure exceeds 5%, it is rebalanced down to 4.5%[1]. If the exposure is 5% or below, the allocation remains unchanged. If the Bitcoin position exceeds 20% at any close between quarterly rebalances, it is rebalanced back to 4.5% on the close of the 2nd Trading date (T+2).

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

[1] The DRIP indexes reference price versions of the parent indexes that treat all dividends as regular dividends.

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 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.

Index Information

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

Index	Base Date	Base Value	Total Return Index
VettaFi US Large-Cap 500 Bitcoin DRIP Index	04/02/2018	1000	DRIP
VettaFi US Innovation 100 Bitcoin DRIP Index	04/02/2018	1000	NVDRP

Methodology Updates and Changes

Date	Version	Previous	New
March 2026	1.0.0		Initial Version

Contact Information

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

Disclaimers

The Indices are proprietary to VettaFi. No use or publication may be made of an Index, or any of its provisions or values, without the prior written consent of VettaFi. VettaFi is not responsible for any errors or omissions, regardless of the cause, for the results obtained from the use of the Content. In no event shall VettaFi be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the Content.