VettaFi Sports Index SPORT

November 2026

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Introduction

Index Objective

The VettaFi Sports Index is designed to track a portfolio of companies that includes sports teams/owners, venues and leagues.

Dates

Reference Dates: The last business day of the months preceding the rebalance months

Reconstitution Dates: The index reconstitutes quarterly on the COB of the third Friday in March, June, September, and December. If the third Friday falls on a market holiday, the index will reconstitute the first business day prior to the third Friday.

Weight Date: The index is weighted on the 1st business day prior to the 2nd Friday of the rebalancing month.

Rebalance Dates: The index rebalances quarterly on the COB of the third Friday in March, June, September, and December. If the third Friday falls on a market holiday, the index will rebalance the first business day prior to the third Friday.

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

Global equities trading on select list of global market exchanges (Appendix A)

Index Construction

Constituent Selection

All Companies that meet the following criteria are included in the index:

- Thematic Exposure: Companies are divided into 2 tranches, Principally Engaged and Materially Engaged
    - Principally Engaged:
        - Constituents must be owners and/or operators of professional sports teams, leagues, and/or venues. Additionally, companies must pass one of the following tests:
            - 50% of their revenues are from their sports business line
            - 50% of their payroll is paid out to their sports related staff (player salaries, coaching staff, and porting personnel)
            - 50% of their advertising budget is attributed to the sports business line
            - The valuation of their sports assets is at least 50% of their market capitalization
            - Have a Stadiums & Teams ICE Sub-Industry Code
    - Materially Engaged:
        - Constituents must be owners and/or operators of professional sports teams, leagues, and/or venues and have a sports asset valuation of greater than or equal to $300mm USD
- Market Cap of 100 Million USD/ 80million USD for current constituents
- 5% Free Float
- 1000 USD 3-month ADTV

Constituent Weightings & Constraints

The index is float modified weighted within the Principally Engaged and Materially Engaged tranches. The index will be 80% Principally Engaged and 20% Materially Engaged. If the sum of the max weights within the materially engaged tranche is less than 20% of the index, that excess weight will be redistributed to the principally engaged tranche.

Principally Engaged:

- 80% of the index weight
- Martial Arts, Horse Racing, Venue Operators and Motorsports companies have a max constituent weight of 5%
- All other companies have a max weight of 12.5%
- Companies' weights are capped by their 3-month average daily trading value (3MADTV)

    - Using an artificial portfolio value of $100mm[1], a company's max weight is capped such that ($100mm * Company Max Weight)/3MADTV <= 4
- The sum of weights greater than 5% must be less than 45% of the total index

Materially Engaged

- 20% of the index weight
- Max constituent weight of 5%
- Companies' weights are capped by their 3-month average daily trading value (3MADTV)
    - Using an artificial portfolio value of $100mm[2], a company's max weight is capped such that ($100mm * Company Max Weight)/3MADTV <= 4

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	Net Total Return Index	Base Date	Base Value
VettaFi Sports Index	SPORT	12/17/2021	1000	SPORTG	12/17/2021	1000	SPORTN	12/17/2021	1000

[1] An artificial portfolio value of $50mm was used in the backtest prior to 11/20/2023
[2] An artificial portfolio value of $50mm was used in the backtest prior to 11/20/2023

Methodology Updates and Changes

Date	Version	Previous	New
November 2026	1.0.0		Initial version of index.

Index Calculation

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

Index Governance

The index is governed and administered 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

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.

Appendix A

Eligible Exchanges:

Exchange	MIC Code
BOLSA DE COMERCIO DE BUENOS AIRES	XBUE
WIENER BOERSE AG AMTLICHER HANDEL (OFFICIAL MARKET)	WBAH
WIENER BOERSE AG	XWBO
ASX - ALL MARKETS	XASX
EURONEXT - EURONEXT BRUSSELS	XBRU
BM&FBOVESPA S.A. - BOLSA DE VALORES MERCADORIAS E FUTUROS	BVMF
BOLSA DE VALORES DE SAO PAULO	XBSP
TORONTO STOCK EXCHANGE	XTSE
TSX VENTURE EXCHANGE	XTSX
SIX SWISS EXCHANGE	XSWX
SIX SWISS EXCHANGE - BLUE CHIPS SEGMENT	XVTX
BOERSE FRANKFURT - REGULIERTER MARKT	FRAA
BOERSE FRANKFURT - FREIVERKEHR	FRAB
BOERSE HAMBURG - REGULIERTER MARKT	HAMA
XETRA	XETR
DEUTSCHE BOERSE AG	XFRA
NASDAQ COPENHAGEN A/S	XCSE
FIRST NORTH DENMARK	XFND
SPAIN COMPOSITE	BMEX
BOLSA DE MADRID	XMAD
MERCADO CONTINUO ESPANOL - CONTINUOUS MARKET	XMCE
NASDAQ HELSINKI LTD	XHEL
EURONEXT - EURONEXT PARIS	XPAR
LONDON STOCK EXCHANGE	XLON
ATHENS EXCHANGE ALTERNATIVE MARKET	ENAX
ATHENS EXCHANGE S.A. CASH MARKET	XATH
HONG KONG GROWTH ENTERPRISES MARKET	XGEM
HONG KONG EXCHANGES AND CLEARING LTD	XHKG
IRISH STOCK EXCHANGE - ALL MARKET	XDUB
EURONEXT DUBLIN	XMSM
TEL AVIV STOCK EXCHANGE	XTAE
ELECTRONIC SHARE MARKET	MTAA
BORSA ITALIANA S.P.A.	XMIL
TOKYO STOCK EXCHANGE	XTKS
KOREA EXCHANGE (KOSDAQ)	XKOS
KOREA EXCHANGE (STOCK MARKET)	XKRX
BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE)	XMEX
EURONEXT - EURONEXT AMSTERDAM	XAMS
OSLO BORS ASA	XOSL
NEW ZEALAND EXCHANGE LTD	XNZE
WARSAW STOCK EXCHANGE/EQUITIES/MAIN MARKET	XWAR

EURONEXT - EURONEXT LISBON	XLIS
NASDAQ STOCKHOLM AB	XSTO
SINGAPORE EXCHANGE	XSES
NYSE ARCA	ARCX
CBOE BZX U.S. EQUITIES EXCHANGE	BATS
NYSE MKT LLC	XASE
NASDAQ - ALL MARKETS	XNAS
NASDAQ CAPITAL MARKET	XNCM
NASDAQ/NGS (GLOBAL SELECT MARKET)	XNGS
NASDAQ INTERMARKET	XNIM
NASDAQ/NMS (GLOBAL MARKET)	XNMS
NEW YORK STOCK EXCHANGE INC.	XNYS
JOHANNESBURG STOCK EXCHANGE	XJSE