VettaFi Buyback 500 Index

BB500

Jun 2026

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Introduction

Index Objective

The VettaFi Buyback 500 Index tracks U.S. large-cap stocks exhibiting high buyback ratios.

Highlights

The Index leverages buyback data from Verity, a TMX company, to identify and select the top 100 companies in the VettaFi US Equity Large-Cap 500 Index (SNR500) based on their buyback ratios. The index is equal-weighted.

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 quarters on the open of trading following the third Friday of the month.

Rebalance Dates: Indexes are rebalanced on calendar quarters 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

Eligibility Criteria and Index Construction

Universe

VettaFi US Equity Large-Cap 500 Index (SNR500)

Index Construction

Constituent Selection

All companies inside the starting universe are eligible for inclusion. Companies are ranked in descending order by buyback ratio. The top 100 highest-ranking securities are selected. The Buyback Ratio is calculated over a trailing four-quarter observation period. This period is anchored to the most recently reported calendar quarter prior to the index reference date. The ratio is calculated using the following formula:

$$BBR_i = \frac{B_i}{Mktcap_i}$$

Where:

BBR_i = the buyback ratio for company i

B_i = the total dollar value of common shares buybacks during the full observation period

$Mktcap_i$ = the company market capitalization at the beggining of the observation period

Constituent Weightings & Constraints

Constituents are equally weighted.

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".

Corporate Actions

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

Index Information

Index	Price Index	Base Date	Base Value	Net Total Return Index	Base Date	Base Value
VettaFi Buyback 500 Index	BB500	09/16/2005	1000	BB500N	09/16/2005	1000

Methodology Updates and Changes

Date	Version	Previous	New
Jun 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 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: production@vettafi.com

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