



## Index Rules and Methodology

<u>Index Name</u>	<u>Ticker</u>
Alerian US Equity Large-Cap Energy Index	SNLCEX
Alerian US Equity Mid-Cap Energy Index	SNMCEX
Alerian US Equity Small-Cap Energy Index	SNSCEX
Alerian Broad Market US Energy Index	SNBMEX

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## Index Objective

The Alerian Market Cap Energy Index Family are float modified market cap indexes that measure the performance of the Energy component of US Market Cap Segments.

## Highlights

The indexes are composed of energy constituents in the large, mid, and small cap US market segments.

## Dates

Snapshot Dates: Last business date of month prior to Rebalance Month.

Weight Dates: Thursday prior to the 2nd Friday of the Rebalance Month.

Rebalance Dates: Rebalanced quarterly on the 3<sup>rd</sup> Friday of last month in calendar quarter.

Reconstitution Dates: Reconstituted semi-annually on the 3<sup>rd</sup> Friday of last month in semi-annual calendar period.

## 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

## Index Construction

### Universe

Index	Name	Universe	Name
SNLCEX	Alerian US Equity Large-Cap Energy Index	SNR500	VettaFi US Equity Large-Cap 500
SNMCEX	Alerian US Equity Mid-Cap Energy Index	SNRM500	VettaFi US Equity Mid-Cap 500
SNSCEX	Alerian US Equity Small-Cap Energy Index	SNR2000	VettaFi US Equity Small-Cap 2000
SNBMEX	Alerian Broad Market US Energy Index	SNR3000	VettaFi US Equity 3000 Index

## Selection

All Universe constituents with an GICS sector 10 (Energy) classification.

## Weighting

Indexes are float market cap weighted with the following caps:

- 1- Individual securities are capped at 20%
- 2- Sum of weights greater than 5% must be less than or equal to 45%

Capped weights are redistributed proportionally. <sup>1</sup>

## Rebalancing and Reconstitution

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”.

Data used for reconstitutions are as of the “Snapshot Date”.

Share weights for the rebalanced Indexes are computed as of the “Weight Dates”.

Changes to the Indexes related to the rebalances are as of the “Rebalance Date”.

## Index Maintenance

Please refer to the Index Maintenance Policy document for information on Corporate Actions, Data Sourcing, Pricing, Financial distress, Index Dissemination, and Data Correction Policy.

### 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.

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<sup>1</sup> See Index Maintenance Policy for details.

## Index Information

Index	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
Alerian US Equity Large-Cap Energy Index	SNLCEX	12/17/1999	1000	SNLCEXT	12/17/1999	1000
Alerian US Equity Mid-Cap Energy Index	SNMCEX	12/17/1999	1000	SNMCEXT	12/17/1999	1000
Alerian US Equity Small-Cap Energy Index	SNSCEX	12/17/1999	1000	SNSCEXT	12/17/1999	1000
Alerian Broad Market US Energy Index	SNBMEX	12/17/1999	1000	SNBMEXT	12/17/1999	1000

## Methodology Updates and Changes

Date	Version	Previous	New
Mar 2023	1.0.0		Methodology converted to new VettaFi format
Feb 2024	1.0.1		Included SNBMEX in new format and added updated universe names.
Mar 2024	1.0.2	ICE sector 10 classification	GICS sector 10 (Energy) classification

## Contact Information

For any questions regarding an index, please contact:

## 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.