# Index Rules and Methodology

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<th>Ticker</th>
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<tr>
<td>Alerian US Equity Large-Cap Energy Index</td>
<td>SNLCEX</td>
</tr>
<tr>
<td>Alerian US Equity Mid-Cap Energy Index</td>
<td>SNMCEX</td>
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<tr>
<td>Alerian US Equity Small-Cap Energy Index</td>
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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 3rd Friday of last month in calendar quarter.
Reconstitution Dates: Reconstituted semi-annually on the 3rd 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:

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Index Construction

Universe

<table>
<thead>
<tr>
<th>Index</th>
<th>Name</th>
<th>Universe</th>
<th>Name</th>
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<tr>
<td>SNLCEX</td>
<td>Alerian US Equity Large-Cap Energy Index</td>
<td>SNR500</td>
<td>S-Network US Equity WR Large-Cap 500 Index</td>
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<tr>
<td>SNMCEX</td>
<td>Alerian US Equity Mid-Cap Energy Index</td>
<td>SNRM500</td>
<td>S-Network US Equity WR Mid-Cap 500 Index</td>
</tr>
</tbody>
</table>
Selection
All Universe constituents with an ICE sector 10 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. ¹

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.

¹ See Index Maintenance Policy for details.
Index Policies
Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Index Information

<table>
<thead>
<tr>
<th>Index</th>
<th>Price Index</th>
<th>Base Date</th>
<th>Base Value</th>
<th>Total Return Index</th>
<th>Base Date</th>
<th>Base Value</th>
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Contact Information
For any questions regarding an index, please contact:

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