



VettaFi Natural Resources Dividend Yield Index

NRDY

Table of Contents

Introduction.....	3
Index Objective.....	3
Highlights.....	3
Dates	3
Supporting Documents.....	3
Index Construction	3
Universe	3
Constituent Selection	4
Constituent Weightings & Constraints	4
Index Maintenance	4
Rebalancing and Reconstitution	4
Corporate Actions.....	4
Base Date and History Availability	4
Index Calculation	5
Index Governance.....	6
Index Policies	6
Contact Information	6
Appendix	6

Introduction

Index Objective

The VettaFi Dividend Natural Resources Index tracks the performance of US and European dividend earning energy and material companies. The index employs a weighting methodology that heightens exposure to Value constituents.

Highlights

The Index selects dividend paying companies in the Energy and Materials sectors and adjusts their float market cap weights using a Value metric, Free Cash Flow Yield (FCFY).

Dates

Reference Dates: Weight Date.

Rebalance/Reconstitution Dates: Indexes rebalanced/reconstituted semi-annually on the third Friday of June and December.

Weight Date: Six business days prior to Rebalance/Reconstitution Date.

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

The Universe consists of companies in the VettaFi US Equity Large/Mid-Cap 1000 Index and the VettaFi Developed Europe Index.

Constituent Selection

All companies in the Universe that meet the following criteria are selected:

Members of the Energy and Materials sectors and are not members of the Construction Materials or Packaging & Containers industries.

Companies generate more than 10% of revenue from unconventional oil operations, including oil sands, shale oil and gas, and thermal coal, are excluded.

Minimum dividend yield of 3% for new constituents and 2.5% for current constituents.

Market cap of 4 billion USD.

6-month ADTV (Average Daily Traded Value) of 2 million USD.

Constituent Weightings & Constraints

Weights are adjusted float-market cap, (Free Float Market Cap * FCF Yield Multiplier), and the

FCF Yield Multiplier is the FCF Yield percentile rank of the constituents converted to scale of 0.5 to 2.

Security weights are capped at 7.5% and the sum of weights over 5% may not exceed 40%. Excess weights are redistributed proportionally with VettaFi's Multi-Constraint Capped Weight Smoothing Process.

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.

Base Date and History Availability

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 Natural Resources Dividend Yield Index	NRDYP	06/20/2014	1000	NRDYT	06/20/2014	1000	NRDYN	06/20/2014	1000

Date	Version	Previous	New
Sep 2024	1.0.0		Initial Version
Feb 2026	1.0.1		Added NRDYN base values

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.

Contact Information

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

Appendix

Definitions:

FCF (Free Cash Flow) Yield: $(\text{Average of forward 12-month free cash flow and trailing 12-month free cash flow}) / \text{Market Cap}$.

FCF Yield Percentile Rank: $(1.0 - (\text{FCF Yield Rank} / \text{Total Company Count}))$, where FCF Yield Rank is in descending order.

FCF Yield Multiplier: $0.5 + (1.5) * (\text{FCF Yield Percentile Rank})$.

Dividend Yield: Trailing 12-month

Trailing 12 month: 12-month period prior to most recent announced dividend.