



Nautilus SMR, Nuclear & Technology Index SMRFX

Table of Contents

Introduction	3
Index Objective	3
Highlights	3
Dates	3
Eligibility Criteria and Index Construction	3
Universe	3
Index Construction	4
Classification	4
Constituent Selection	4
Fast Track	4
Constituent Weightings & Constraints	5
Index Maintenance	5
Rebalancing and Reconstitution	5
Corporate Actions	5
Index Information	5
Index Calculation	6
Index Governance	6
Index Policies	6
Contact Information	6
Disclaimer	6

Introduction

Index Objective

The Nautilus SMR, Nuclear & Technology Index is an index of companies involved in developing, operating, and enabling SMRs¹ and nuclear energy as well as the leading companies in the artificial intelligence industry.

Highlights

The index is float-market cap weighted with tranche and segment constraints. It has a pure play and a diversified tranche. Its four segments are Artificial Intelligence, Nuclear Generation/Transmission, Nuclear Plant Operations/Construction/SMRs, and Uranium/Miners.

Dates

- **Reference/Selection Date:** Last business day of the month prior to the rebalance month.
- **Weight Date:** Close of the business day before the 2nd Friday of January, April, July, and October.
- **Reconstitution Dates:** Indexes are reconstituted quarterly on the close of the 3rd Friday of January, April, July, and October.
- **Rebalance Dates:** Indexes are rebalanced quarterly on the close of the 3rd Friday of January, April, July, and October.

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
VettaFi Country Classification System

Eligibility Criteria and Index Construction

Universe

Constituents listed on major recognized developed market exchanges².

¹ Small Modular Reactors

² Chinese listings on Hong Kong exchanges are excluded,

Index Construction

Classification

Pureplay companies:

Deriving greater than 50% of revenue from the four business segments.

Diversified companies:

Companies that are not pureplay but derive significant revenues from businesses in that segment are classified as diversified provided:

- 1) such revenues represent more than 20% of the company's total revenues and such revenues are independently reported in the company's financial reports,
- 2) applicable revenues are likely to have a material impact on the company's overall share price performance,
- 3) research and development investments in the technology are at the forefront of the company's future initiatives, or
- 4) the company's applicable business is likely to have a significant impact on the sector as a whole.

Diversified hyperscalers are not considered for index inclusion.

Constituent Selection

The top 25 companies³ in each segment by full market capitalization that meet cap, float, and liquidity requirements are selected. The selected companies must not be in the top 2.5%, ranked by full market cap, of companies otherwise eligible for selection. Pureplay companies are ranked ahead of Diversified companies.

Cap, Float, and Liquidity requirements:

- Minimum float market capitalization of 100 million USD, or 50 million USD for current constituents.
- Minimum free float of 20%.
- Average daily traded value (ADTV) over the last 3 months of 1 million USD.

If a company has been trading for fewer than three calendar months but at least 10 trading days, the ADTV for its entire trading history shall be used to determine eligibility.

Each company is represented once by the listing with the highest liquidity, provided it meets the eligibility criteria.

Fast Track

IPO's and the surviving operating entities of de-SPACs (classified as pure play) in the business of advanced modular reactors or the artificial intelligence industry will be eligible for Fast-Track inclusion in the index. Eligibility for the index will be determined at the close of the fifth business day of trading. The index weight date will be on the close of the seventh business days of trading. The company will be added to the index on the close of the 10th business day of trading. Their weight will be determined by

³ Where available

following the typical weighting methodology to determine the company's weight. Companies already in the index will not be rebalanced but will have their weight reduced pro rata to accommodate the Fast-Track inclusion.

Constituent Weightings & Constraints

Constituents are free float market capitalization weighted with the following constraints and caps:

- Issuer weights are capped at 4.5%.
- Pure-play companies are set to minimally 80% of the index with diversified companies capped at 20%.
- The Artificial Intelligence segment is capped at 25% of the index.

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	Base Date	Base Value	Price Index	Total Return Index	Net Total Return Index
Nautilus SMR, Nuclear & Technology Index	06/16/2023	1000	SMRFX	SMRFXT	SMRFXN

Methodology Updates and Changes

Date	Version	Previous	New
Jan. 2026	1.0.0		Initial Version
June 2026	1.1.0	Monthly reconstitution and rebalance.	Updated: Index reconstitution and rebalance schedules to occur quarterly in January, April, July, and October. Added: Fast-Track inclusion for IPO's and the surviving operating entities of de-SPACs (classified as pure play) in the business of

			advanced modular reactors or the artificial intelligence industry.
--	--	--	--

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

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.