# Ladenburg Thalmann Electrification Infrastructure Index

# LTELFYX

March 2025

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# Introduction

## Index Objective

The Ladenburg Thalmann Electrification Index is designed to track the performance of US-listed Large/Mid capitalization companies in subsectors of the economy that are likely to benefit most consistently from the process of charging, equipping, or supplying with or operating with electricity, or the conversion of a machine or system to the use of electrical power (“Electrification”).

## Highlights

The index is equal-weighted and targets sub-industries expected to benefit from “Electrification”.

## Dates

- **Reference/Selection Date**: Close of the last business date of February, May, August, and November.
- **Weight Date**: Close of the Thursday before the 2nd Friday of March, June, September, and December.
- **Reconstitution Dates**: Indexes are reconstituted quarterly on the close of the 3rd Friday of March, June, September and December.
- **Rebalance Dates**: Indexes are rebalanced quarterly on the close of the 3rd Friday of March, June, September and December.

## 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 |
| VettaFi Country Classification System |

# Eligibility Criteria and Index Construction

## Universe

US-listed companies on major exchanges that are members of the VettaFi US Equity 3000 Index (SNR3000) or of the VettaFi Canada All Cap Index (VFCDA).

# Index Construction

## Constituent Selection

Constituents are members of the following ICE sub-industries:

| ICE Sub-industry | ICE sector Code |
|---|---:|
| Battery Technology | 1001020101 |
| Solar Cells | 1001020104 |
| Electricity Generation - Renewable | 1101010101 |
| Electricity Generation - Non-Renewable | 1101010201 |
| Multi-Utilities | 1104010101 |
| Integrated Electricity | 1101020201 |
| Electricity Distribution & Transmission | 1101020101 |
| Electronic Components | 1001010101 |
| Electronic Equipment & Instruments | 1001020102 |
| Electrical Components & Power Equipment | 603020101 |
| Construction Engineering & Services | 601010201 |
| Construction | 601010101 |
| Copper | 703020101 |
| Diversified Base Metals | 703020104 |
| Thermal Coal | 301010101 |
| Uranium | 301010102 |
| Oil & Gas Pipelines & Storage | 302010101 |
| Oil & Gas Freight | 604010103 |

Additionally, constituents must meet the following criteria:

- Common stock
- Minimum Market Cap: 5 billion USD (There is a 20% buffer for current constituents.)
- 3 Month Average Daily Trading Value: 5 million USD (There is a 20% buffer for current constituents.)
- Securities traded on 90% of the eligible trading days in the last 6 months. In case a security does not have a trading history of 6 months (only IPOs), such a security must have started trading at

least 3 months before the start of the Reconstitution/Rebalancing Process and should have traded on 90% of the eligible trading days for the past 3 months.

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

### Constituent Weightings & Constraints

Constituents are equal-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". 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 |
|---|---|---|---|---|---|
| Ladenburg Thalmann Electrification Infrastructure Index | 12/15/2000 | 1000 | LTELFYX | LTELFYXT | LTELFYXN |

Methodology Updates and Changes

| Date | Version | Previous | New |
|---|---|---|---|
| Mar 2025 | 1.0.0 | | Initial Version |
| Mar 2025 | 1.1.0 | | Added Solar Cells 1001020104 to the list of ICE sub-industries eligible for Selection. |

# 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

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