



# **VettaFi North America Critical Minerals Index NACM**

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## Introduction

### Index Objective

The VettaFi North America Critical Minerals Index tracks the performance of companies trading on US and Canadian exchanges exposed to a defined group of essential metals. Float market caps are adjusted by a revenue tranche factor.

### Highlights

Float Market caps are adjusted based on exposure to accepted materials.

### Dates

Reference Dates: Close of the last date of the month preceding the reconstitution month.

Weight Date: The close of trading on the day before the second Friday of the reconstitution month.

Reconstitution Dates: Indexes are reconstituted quarterly on the close of the third Friday of March, June, September and December.

Rebalance Dates: Indexes rebalance quarterly as part of the quarterly reconstitution.

### 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

## Eligibility Criteria and Index Construction

### Universe

Companies trading on approved US or Canadian exchanges<sup>1</sup>, excluding Chinese/Hong Kong Companies

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<sup>1</sup> NYSE, NASDAQ, and TSX

## Index Construction

### Constituent Selection

Selected companies must meet the following criteria:

- Market Cap: Minimum cap of 100 million USD
- Liquidity: Minimum 6-month ADTV of 500,000 USD
- Revenue: Minimum revenue exposure of 20% from Lithium, Rare Earth Metals, Aluminum, Arsenic, Beryllium, Cobalt, Copper, Graphite, Iridium, Manganese, Mercury, Molybdenum, Nickel, Platinum, Palladium, Rhodium, Scandium, Selenium, Silver, Uranium, Vanadium, or Zinc

### Constituent Weightings & Constraints

Weights are based on adjusted float-market caps. Each constituent's float market cap is multiplied by its tranche factor. Individual constituents have a maximum weight of 8% for pureplay companies and 4% for diversified companies. Weights are prorated to capture these constraints.

Tranche Factor:

- Pureplay Companies (deriving at least 50% of revenues from accepted materials)= 1.0
- Diversified Companies (deriving at least 20% of revenues from accepted materials) = 0.5

## 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	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
VettaFi North America Critical Minerals Index	NACM	03/18/2016	1000	NACMT	03/18/2016	1000

## Methodology Updates and Changes

Date	Version	Previous	New
Jul 2025	1.0.0		Initial Version

### 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](mailto:index.production@vettafi.com)

### Disclaimer

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