



# **VettaFi Natural Disaster Recovery and Mitigation Index (VFFEMA)**

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## Introduction

### Index Objective

The VettaFi Natural Disaster Recovery and Mitigation Index is an index of stocks listed on developed market recognized exchanges that are involved with the recovery and mitigation of natural disasters. Included are companies with government contracts for natural disaster recovery and mitigation, companies involved with home improvement retail, and companies that are materially engaged in emergency/backup power generators and batteries.

### Dates

Reference Dates: Last business date of month prior to rebalance month.

Reconstitution Dates: Indexes reconstitute annually on the open of trading on the Monday following the third Friday of March, or the next trade date in the event of a market holiday.

Weight Dates: The close of trading on the trade date preceding the second Friday of the rebalancing month, or the previous trade date in the event of a market holiday falling on that date.

Rebalance Dates: Indexes rebalance quarterly on the open of trading on the Monday following the third Friday of the third month of each calendar quarter, or the next trade date in the event of a market holiday.

### 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
Key Terms Glossary
Index Change and Consultation Policy
Index Termination Policy
Index Share Policy
VettaFi Country Classification System

## Eligibility Criteria and Index Construction

### Universe

Companies must be listed on a developed market recognized exchange and be a constituent of the S-Network Developed World Equity 5000 Index (SNDW5K).

## Index Construction

### Constituent Selection

Companies must: i) have a government contract for natural disaster response or mitigation, ii) have a Home Improvement Retail ICE sub-industry classification, or iii) have an Electrical Components & Power Equipment ICE sub-industry classification and be materially engaged in emergency/backup power generators or batteries. To be classified as “Materially Engaged” a company must have:

- 1) such revenues that 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 that 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.

Possession of government contracts is determined using a keyword search on the Factset Revere Supply Chain Relationships database. The following keywords are used to obtain the list of companies and contracts: Hurricane, Wildfire, Earthquake, Flood, Typhoon, Storm, Landslide, Volcano, Heat Wave, Drought, Avalanche, Tsunami, Disaster Prevention, Generator, Landsat, Fire, Emergency, Relief, Response, Hazard, Geospatial, Water Treatment. For inclusion, a company must have a current government contract or a contract that has expired within the 5 years prior to the selection date. Companies whose only involvement is the communication of natural disasters occurring are excluded from the index.

Companies in the Diversified Defense Contractors, Aerospace Engineering & Components, Industrial Conglomerates ICE sub-industries and companies who are principally engaged in water utilities are excluded from the index.

New constituents must have a company market capitalization of 250 million USD (200 million for current) and a 3-month ADTV of 1 million USD (800 thousand for current).

If a constituent’s market capitalization or 3-month ADTV falls below these thresholds on reference date prior to a rebalancing month it shall be removed from the index at the next rebalance.

### 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	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
VettaFi Natural Disaster Response and Mitigation Index	VFFEMA	3/15/2020	1000	VFFEMAT	3/15/2020	1000

### Methodology Updates and Changes

Date	Version	Previous	New
Sep 2025	1.0.0	March 2023	Converted to VettaFi format.

## 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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