

VFFEMA / VettaFi Natural Disaster Response and Mitigation Index

Index fact sheet as of January 31, 2024

VFFEMA Facts

Ticker

Price Return: VFFEMA
Total Return: VFFEMAT
Net Total Return: VFFEMAN

Index Launch

May 24, 2022

Base Value

1,000 on March 20, 2020

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

3rd Friday of March

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 47

Company Size by Market Capitalization (millions):

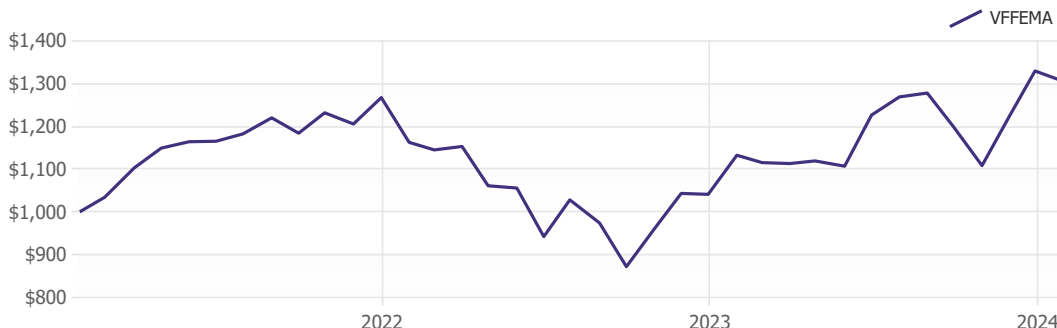
Average: \$55,383
Median: \$6,950
Largest: \$1,519,717
Smallest: \$148

Performance Data

3 Month: 17.7%
6 Month: 2.8%
YTD: -1.9%
1 Year: 15.2%
Annualized 3 Year: 9.2%
Standard Deviation: 20.7%
Sharpe Ratio: 0.46

Designed to track stocks listed on developed market recognized exchanges that are involved with the recovery and mitigation of natural disasters. Included in the Index 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.

Performance of \$1,000 invested



Top 10 Constituents

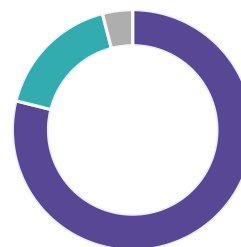
Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Supply Chain	NVDA	2.7%
Rev Group Inc	Supply Chain	REVG	2.4%
NEC Corp.	Supply Chain	6701 JP	2.4%
Perimeter Solutions Sa	Supply Chain	PRM	2.3%
Babcock International Group PLC	Supply Chain	BAB LN	2.3%
John Wood Group PLC	Supply Chain	WG/ LN	2.3%
HORNBACK Holding KGaA	Home Improvement Retail	HBH GR	2.3%
Oshkosh Corporation	Supply Chain	OSK	2.3%
Sterling Construction Co Inc.	Supply Chain	STRL	2.2%
China Everbright Environment Group Ltd.	Supply Chain	257 HK	2.2%
Total:			23.5%

Country Weightings



United States	54.2%	United Kingdom	8.7%
Netherlands	6.7%	Canada	6.5%
Japan	6.4%	Sweden	4.3%
Luxembourg	2.3%	Others	10.9%

Sector Weightings



Supply Chain	78.9%
Home Improvement Retail	17.0%
Backup Power	4.1%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi Natural Disaster Response and Mitigation Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 36 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 36 month period. The VettaFi Natural Disaster Response and Mitigation Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.