

SNNSEM / Alerian National Security Emerging Markets Index

Index fact sheet as of April 30, 2024

SNNSEM Facts

Ticker

Price Return: SNNSEM
Total Return: SNNSEMT
Net Total Return: SNNSEMNI

Index Launch

March 21, 2022

Base Value

1,000 on January 03, 2000

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of June and
December

Rebalancing Dates

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

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 549

Company Size by Market
Capitalization (millions):

Average: \$12,142
Median: \$5,800
Largest: \$629,149
Smallest: \$126

Performance Data

3 Month: 6.0%
6 Month: 14.9%
YTD: 0.0%
1 Year: 10.4%
Annualized 3 Year: -5.4%
Annualized 5 Year: 3.2%
Annualized 10 Year: 3.6%
Standard Deviation: 18.4%
Sharpe Ratio: 0.25

The index is designed to exclude companies benefiting end-users that threaten the national security interests of the United States. The Index is subject to a rules-based process that filters out emerging market companies that appear on one or more of nine investment screens defined by NSG Index, LLC.

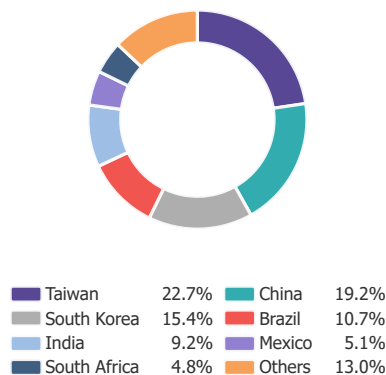
Performance of \$1,000 invested



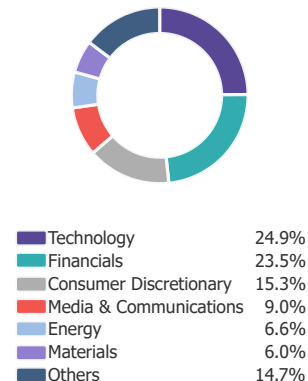
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Taiwan Semiconductor Manufacturing Co.	Technology	2330 TT	10.8%
Samsung Electronics Co Ltd.	Technology	005930 KS	5.0%
PDD Holdings Inc.	Consumer Discretionary	PDD	3.9%
HDFC Bank Ltd.	Financials	HDB	3.1%
Reliance Industries Ltd.	Energy	RIGD LN	2.6%
ICICI Bank Ltd.	Financials	IBN	2.0%
Meituan	Consumer Discretionary	3690 HK	1.8%
Mercadolibre Inc	Consumer Discretionary	MELI	1.7%
Petroleo Brasileiro SA	Energy	PETR4 BZ	1.4%
NetEase Inc.	Media & Communications	NTES	1.3%
Total:			33.6%

Country Weightings



Sector Weightings



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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 Alerian National Security Emerging Markets Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The Alerian National Security Emerging Markets Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.