

# SNNSEM / Alerian National Security Emerging Markets Index

Index fact sheet as of October 31, 2024

## SNNSEM Facts

### Ticker

Price Return: SNNSEM  
Total Return: SNNSEMT  
Net Total Return: SNNSEMN

### 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 549

Company Size by Market Capitalization (millions):

Average: \$13,173  
Median: \$6,329  
Largest: \$833,668  
Smallest: \$195

## Performance Data

3 Month: 5.0%  
6 Month: 9.2%  
YTD: 9.1%  
1 Year: 25.5%  
Annualized 3 Year: -0.7%  
Annualized 5 Year: 4.7%  
Annualized 10 Year: 4.3%  
Standard Deviation: 18.3%  
Sharpe Ratio: 0.26

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.

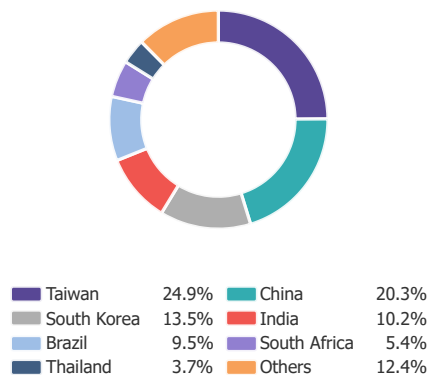
## Performance of \$1,000 invested



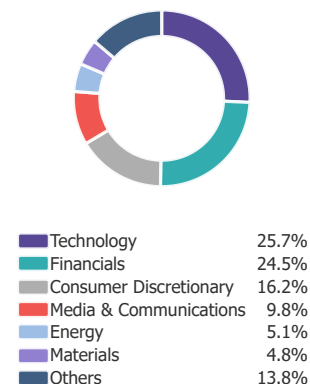
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Taiwan Semiconductor Manufacturing Co.	Technology	2330 TT	13.0%
PDD Holdings Inc.	Consumer Discretionary	PDD	3.7%
Samsung Electronics Co Ltd.	Technology	005930 KS	3.5%
HDFC Bank Ltd.	Financials	HDB	3.1%
Meituan LLC	Consumer Discretionary	3690 HK	2.8%
Mercadolibre Inc	Consumer Discretionary	MELI	2.2%
Reliance Industries Ltd.	Energy	RIGD LN	2.0%
ICICI Bank Ltd.	Financials	IBN	2.0%
Naspers Limited	Media & Communications	NPN SJ	1.6%
Hon Hai Precision Industry Co Ltd.	Technology	2317 TT	1.3%
<b>Total:</b>			<b>35.2%</b>

## Country Weightings



## Sector Weightings



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. VettaFi owns and administers the Alerian Index Series.

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.