

# VFNSEM / VettaFi National Security Emerging Markets Index

Index fact sheet as of June 30, 2026

## VFNSEM Facts

### Ticker

Price Return: VFNSEM  
Total Return: VFNSEMG  
Net Total Return: VFNSEMN

### Index Launch

April 30, 2025

### Base Value

1,000 on December 15, 2000

### Index Currency

USD

### Rebalancing Dates

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

### Index Rules

Available at [vettafi.com](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 1,089

Company Size by Market  
Capitalization (millions):

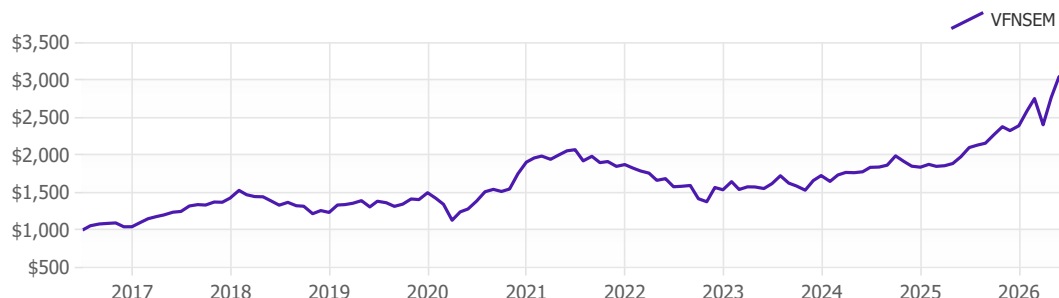
Average: \$19,401  
Median: \$8,992  
Largest: \$1,961,829  
Smallest: \$34

## Performance Data

3 Month: 25.0%  
6 Month: 25.7%  
YTD: 25.7%  
1 Year: 43.1%  
Annualized 3 Year: 22.9%  
Annualized 5 Year: 7.7%  
Annualized 10 Year: 11.6%  
Standard Deviation: 17.4%  
Sharpe Ratio: 0.64

The VettaFi National Security Emerging Markets Index consists of market indexes that exclude companies benefiting end-users that threaten the national security interests of the United States. The family includes the VettaFi National Security Full World ex US Index and the VettaFi National Security Emerging Markets Index. The indexes target the full representation, less their exclusions, of their respective market indexes and index exposures are adjusted to target the country/sector exposures of their corresponding equity market indexes

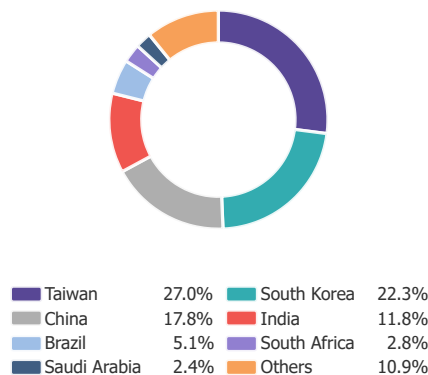
## Performance of \$1,000 invested



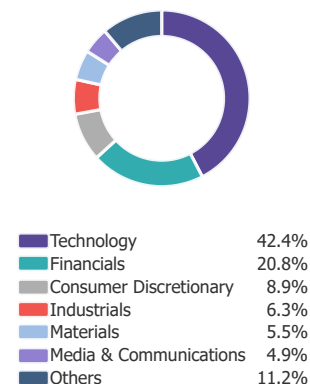
## Top Constituents

| Company Name                           | Sector                 | Ticker    | Index Weight |
|----------------------------------------|------------------------|-----------|--------------|
| Taiwan Semiconductor Manufacturing Co. | Technology             | 2330 TT   | 10.3%        |
| Samsung Electronics Co Ltd.            | Technology             | 005930 KS | 8.3%         |
| SK Hynix Inc.                          | Technology             | 000660 KS | 6.8%         |
| MediaTek Inc.                          | Technology             | 2454 TT   | 2.2%         |
| Delta Electronics Inc.                 | Technology             | 2308 TT   | 1.3%         |
| NetEase Inc.                           | Media & Communications | 9999 HK   | 1.1%         |
| PDD Holdings Inc.                      | Consumer Discretionary | PDD       | 1.0%         |
| Hon Hai Precision Industry Co Ltd.     | Technology             | 2317 TT   | 1.0%         |
| Meituan LLC                            | Consumer Discretionary | 3690 HK   | 0.9%         |
| China Construction Bank Corp.          | Financials             | 939 HK    | 0.9%         |
| Total:                                 |                        |           | 33.9%        |

## 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.

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 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 VettaFi 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.