

AEDW / Alerian Midstream Energy Dividend Weighted Index

Index fact sheet as of October 31, 2024

AEDW Facts

Ticker

Price Return: AEDW
Total Return: AEDWT
Net Total Return: AEDWN

Bloomberg

Price Return: AEDW
Total Return: AEDWT
Net Total Return: AEDWN

Index Launch

January 20, 2020

Base Value

100 on October 17, 2014

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every third Friday of October

Rebalancing Dates

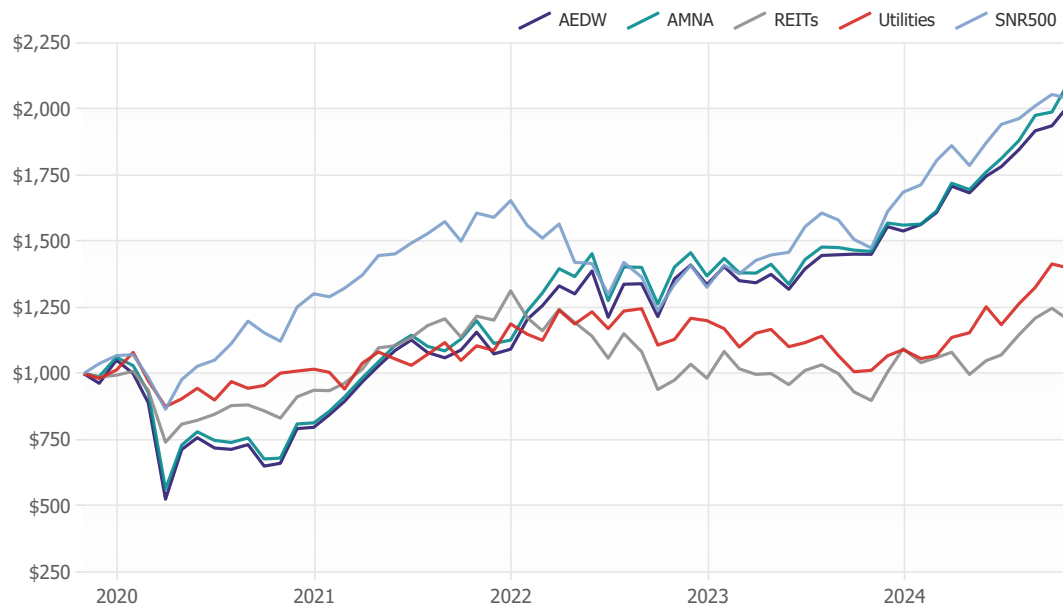
Every third Friday of January, April, July, and October

Index Rules

Available at vettafi.com

The Alerian Midstream Energy Dividend Index is a fundamentally-weighted index based on the liquid, dividend-paying portion of the North American energy infrastructure market. The capped, dividend-weighted index reflects the proportionate share of aggregate annual cash distributions each company is expected to pay.

Performance of \$1,000 invested



Portfolio Characteristics

Number of Companies: 27

Company Size by Market Capitalization (millions):

Average: \$25,568
Median: \$11,407
Largest: \$87,951
Smallest: \$1,545

% Investment Grade: 94.5%
% Canadian: 25.5%

Performance Data

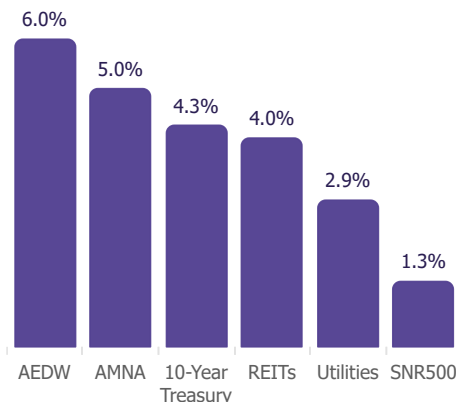
| | 3 Month | 6 Month | YTD | 1 Year | Annualized | |
|-----------|---------|---------|-------|--------|------------|--------|
| | | | | | 3 Year | 5 Year |
| AEDW | 9.1% | 19.7% | 30.9% | 38.8% | 20.2% | 15.0% |
| AMNA | 11.7% | 23.9% | 34.6% | 43.7% | 20.5% | 16.0% |
| REITs | 4.8% | 20.6% | 9.9% | 33.9% | -0.4% | 3.7% |
| Utilities | 10.7% | 21.2% | 28.3% | 38.2% | 8.2% | 6.9% |
| SNR500 | 3.9% | 14.2% | 21.0% | 38.3% | 8.3% | 15.3% |

Tax Structure

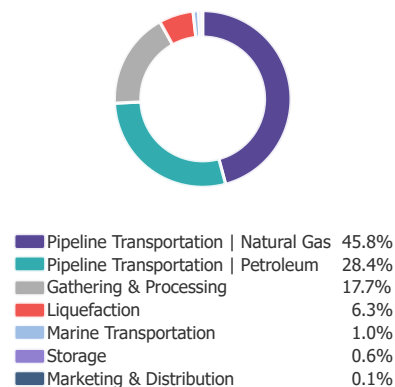


2.2%
Corp 56.1%
Pass-Through 41.7%

Yields



Sector Weightings



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Market Capitalization



Comparable Market Indices

| | AEDW | AMNA | REITs | Utilities | SNR500 |
|---------------------------|---------|---------|---------|-----------|---------|
| Correlation to AEDW | 1.00 | 0.99 | 0.54 | 0.52 | 0.65 |
| Value of \$1,000 Invested | \$2,014 | \$2,100 | \$1,202 | \$1,399 | \$2,039 |
| % Positive Months | 66.7% | 61.7% | 58.3% | 58.3% | 65.0% |
| Standard Deviation | 31.9% | 29.8% | 21.6% | 18.1% | 18.2% |
| Sharpe Ratio | 0.51 | 0.53 | 0.10 | 0.29 | 0.76 |

Top 10 Constituents

| Company Name | Sector | Ticker | Market Cap (millions) | Index Weight | Yield |
|---------------------------------|---------------------------------------|--------|-----------------------|--------------|-------|
| MPLX LP | Pipeline Transportation Petroleum | MPLX | \$45,334 | 10.1% | 8.6% |
| Energy Transfer LP | Pipeline Transportation Natural Gas | ET | \$56,398 | 10.1% | 7.8% |
| Enbridge Inc. | Pipeline Transportation Petroleum | ENB CN | \$87,951 | 9.9% | 6.5% |
| Enterprise Products Partners LP | Pipeline Transportation Natural Gas | EPD | \$62,201 | 9.8% | 7.3% |
| TC Energy Corp | Pipeline Transportation Natural Gas | TRP CN | \$48,255 | 8.1% | 5.4% |
| Kinder Morgan Inc. | Pipeline Transportation Natural Gas | KMI | \$54,480 | 8.1% | 4.7% |
| The Williams Companies Inc. | Gathering & Processing | WMB | \$63,835 | 7.7% | 3.6% |
| ONEOK Inc. | Pipeline Transportation Natural Gas | OKE | \$56,585 | 7.4% | 4.1% |
| Cheniere Energy Partners LP | Liquefaction | CQP | \$24,468 | 5.1% | 6.1% |
| Western Midstream Partners LP | Gathering & Processing | WES | \$14,356 | 4.0% | 9.3% |
| Total: | | | \$513,865 | 80.3% | |

About VettaFi

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 Index Series. Real Estate Investment Trusts (REITs) are represented by the S-Network US Composite REIT Index to measure the performance of larger and more frequently traded equity REITs. The SNR500 is a capitalization-weighted index of 500 stocks designed to measure performance of the broad domestic economy. Utilities are represented by a composite of utility stocks in the SNR500 Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 3-year period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 5-year period. For sector weighting purposes, constituents are classified according to the business in which they generate the most cash flow. The Alerian Midstream Energy Dividend Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.