

AMCC / Alerian Midstream Energy Corporation Index

Index fact sheet as of November 29, 2024

AMCC Facts

Ticker

Price Return: AMCC
Total Return: AMCCT
Net Total Return: AMCCN

Bloomberg

Price Return: AMCC
Total Return: AMCCT

Index Launch

December 20, 2019

Base Value

500 on December 20, 2019

Index Calculation

Every fifteen (15) seconds

Rebalancing Dates

Every third Friday of March, June, September, and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 19

Company Size by Market Capitalization (millions):

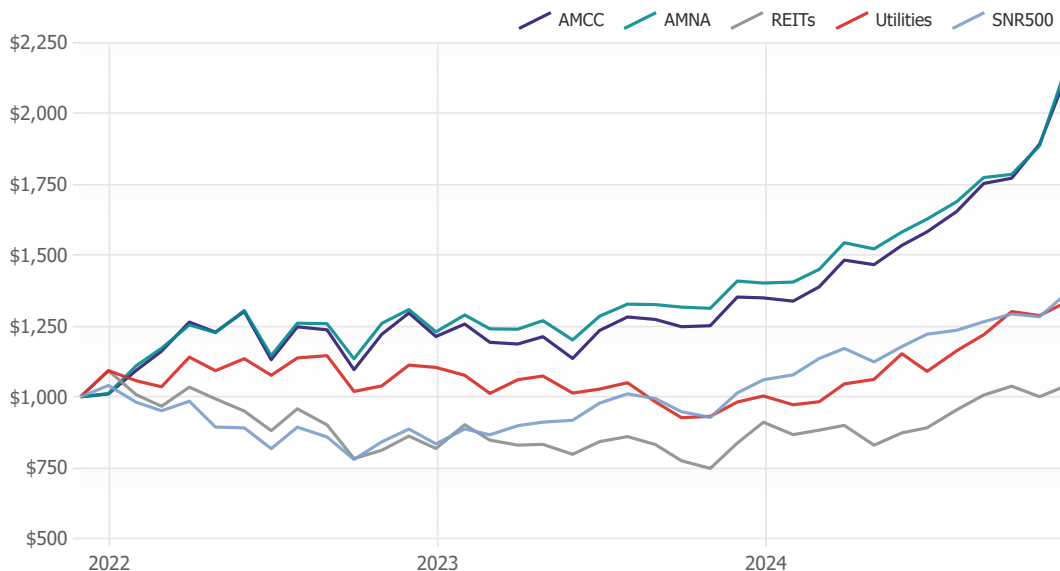
Average: \$28,000
Median: \$9,297
Largest: \$94,241
Smallest: \$1,563

% Investment Grade: 89.6%

% Canadian: 31.6%

The Alerian Midstream Energy Corporation Index is a broad-based composite of North American energy infrastructure corporations. The capped, float-adjusted, capitalization-weighted index, whose constituents earn the majority of their cash flow from midstream activities involving energy commodities, is disseminated real-time on a price-return basis (AMCC), total-return basis (AMCCT), and net total-return basis (AMCCN).

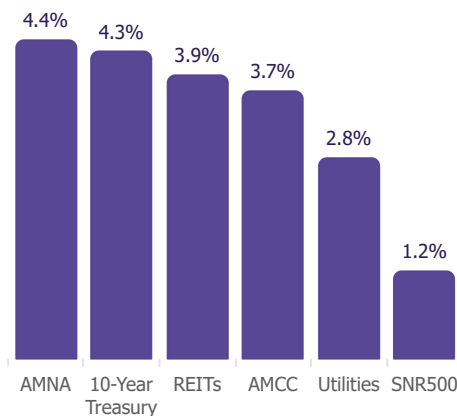
Performance of \$1,000 invested



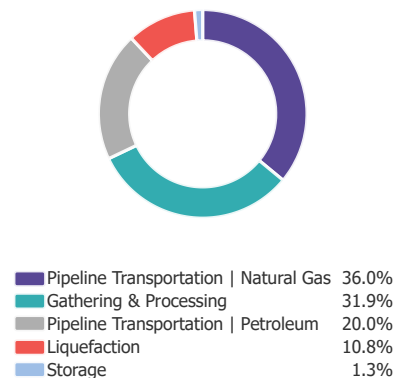
Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized 3 Year
AMCC	21.3%	38.6%	57.7%	57.3%	28.6%
AMNA	21.6%	36.4%	53.9%	53.1%	29.2%
REITs	3.2%	19.0%	14.0%	24.1%	1.2%
Utilities	9.3%	15.7%	32.9%	35.8%	10.0%
SNR500	7.7%	15.7%	28.5%	34.4%	10.8%

Yields



Sector Weightings



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Market Capitalization



Comparable Market Indices

	AMCC	AMNA	REITs	Utilities	SNR500
Correlation to AMCC	1.00	0.99	0.62	0.60	0.70
Value of \$1,000 Invested	\$2,127	\$2,157	\$1,038	\$1,333	\$1,362
% Positive Months	63.9%	63.9%	52.8%	61.1%	61.1%
Standard Deviation	20.7%	19.4%	21.8%	17.9%	17.6%
Sharpe Ratio	1.21	1.30	0.03	0.47	0.52

Top 10 Constituents

Company Name	Sector	Ticker	Market Cap (millions)	Index Weight	Yield
Targa Resources Corp.	Gathering & Processing	TRGP	\$44,758	11.5%	1.5%
Kinder Morgan Inc.	Pipeline Transportation Natural Gas	KMI	\$62,744	11.2%	4.1%
The Williams Companies Inc.	Gathering & Processing	WMB	\$71,332	10.7%	3.2%
Cheniere Energy Inc	Liquefaction	LNG	\$50,687	10.4%	0.9%
ONEOK Inc.	Pipeline Transportation Natural Gas	OKE	\$66,351	10.4%	3.5%
Enbridge Inc.	Pipeline Transportation Petroleum	ENB CN	\$94,241	8.8%	6.0%
TC Energy Corp	Pipeline Transportation Natural Gas	TRP CN	\$50,581	8.7%	4.8%
Pembina Pipeline Corporation	Pipeline Transportation Petroleum	PPL CN	\$23,905	8.3%	4.8%
DT Midstream Inc	Pipeline Transportation Natural Gas	DTM	\$10,305	4.7%	2.8%
Keyera Corp.	Gathering & Processing	KEY CN	\$7,560	3.5%	4.5%
Total:			\$482,466	88.3%	

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 3-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 Corporation Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.