

# AMCC / Alerian Midstream Energy Corporation Index

Index fact sheet as of October 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 19

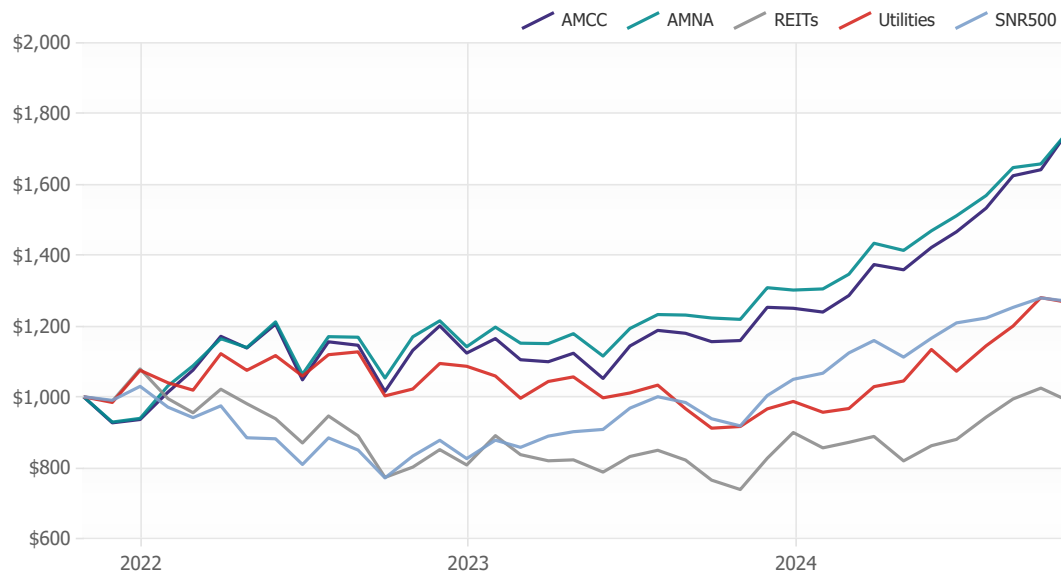
Company Size by Market Capitalization (millions):

Average: \$24,990  
Median: \$7,666  
Largest: \$87,951  
Smallest: \$959

% Investment Grade: 89.9%  
% Canadian: 34.1%

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).

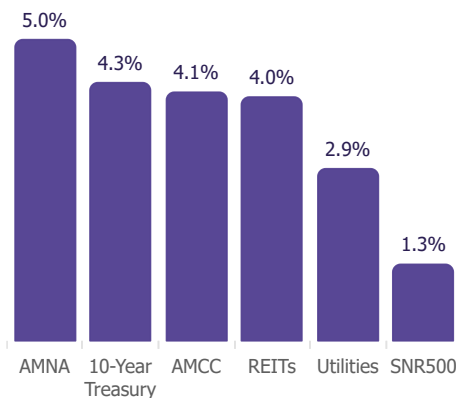
## Performance of \$1,000 invested



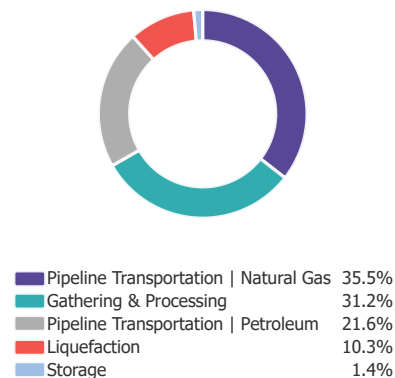
## Performance Data

|           | 3 Month | 6 Month | YTD   | 1 Year | Annualized 3 Year |
|-----------|---------|---------|-------|--------|-------------------|
| AMCC      | 14.4%   | 29.0%   | 40.2% | 51.2%  | 20.5%             |
| AMNA      | 11.7%   | 23.9%   | 34.6% | 43.7%  | 20.5%             |
| REITs     | 4.8%    | 20.6%   | 9.9%  | 33.9%  | -0.4%             |
| Utilities | 10.7%   | 21.2%   | 28.3% | 38.2%  | 8.2%              |
| SNR500    | 3.9%    | 14.2%   | 21.0% | 38.3%  | 8.3%              |

## Yields



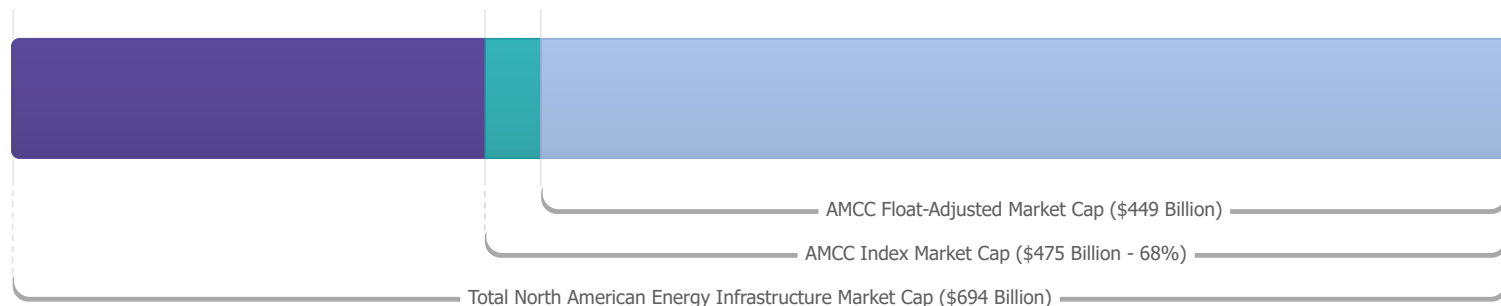
## Sector Weightings



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## Market Capitalization



## Comparable Market Indices

|                           | AMCC    | AMNA    | REITs | Utilities | SNR500  |
|---------------------------|---------|---------|-------|-----------|---------|
| Correlation to AMCC       | 1.00    | 0.99    | 0.61  | 0.60      | 0.68    |
| Value of \$1,000 Invested | \$1,752 | \$1,751 | \$988 | \$1,266   | \$1,270 |
| % Positive Months         | 61.1%   | 61.1%   | 50.0% | 58.3%     | 58.3%   |
| Standard Deviation        | 20.5%   | 18.7%   | 21.7% | 17.9%     | 17.3%   |
| Sharpe Ratio              | 0.64    | 0.74    | -0.26 | 0.23      | 0.29    |

## Top 10 Constituents

| Company Name                 | Sector                                | Ticker | Market Cap (millions) | Index Weight | Yield |
|------------------------------|---------------------------------------|--------|-----------------------|--------------|-------|
| Kinder Morgan Inc.           | Pipeline Transportation   Natural Gas | KMI    | \$54,399              | 10.8%        | 4.7%  |
| The Williams Companies Inc.  | Gathering & Processing                | WMB    | \$63,835              | 10.8%        | 3.6%  |
| Targa Resources Corp.        | Gathering & Processing                | TRGP   | \$36,578              | 10.5%        | 1.8%  |
| Cheniere Energy Inc          | Liquefaction                          | LNG    | \$43,304              | 10.0%        | 1.0%  |
| ONEOK Inc.                   | Pipeline Transportation   Natural Gas | OKE    | \$56,585              | 9.9%         | 4.1%  |
| Pembina Pipeline Corporation | Pipeline Transportation   Petroleum   | PPL CN | \$24,265              | 9.5%         | 4.7%  |
| TC Energy Corp               | Pipeline Transportation   Natural Gas | TRP CN | \$48,232              | 9.3%         | 5.4%  |
| Enbridge Inc.                | Pipeline Transportation   Petroleum   | ENB CN | \$87,951              | 9.2%         | 6.5%  |
| DT Midstream Inc             | Pipeline Transportation   Natural Gas | DTM    | \$8,755               | 4.5%         | 3.3%  |
| Keyera Corp.                 | Gathering & Processing                | KEY CN | \$7,037               | 3.6%         | 4.9%  |
| <b>Total:</b>                |                                       |        | <b>\$430,941</b>      | <b>88.2%</b> |       |

## 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.