

# AMEI / Alerian Midstream Energy Select Index

Index fact sheet as of November 29, 2024

## AMEI Facts

### Ticker

Price Return: AMEI  
Total Return: AMEIX

### Bloomberg

Price Return: AMEI  
Total Return: AMEIX

### Reuters

Price Return: .AMEI1  
Total Return: .AMEIX1

### Index Launch

April 01, 2013

### Base Value

320.10 on December 31, 2007

### 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)

The Alerian Midstream Energy Select Index is a composite of North American energy infrastructure companies. The capped, float-adjusted, capitalization-weighted index, whose constituents are engaged in midstream activities involving energy commodities, is disseminated real-time on a price-return basis (AMEI) and on a total-return basis (AMEIX).

## Performance of \$1,000 invested



## Portfolio Characteristics

Number of Companies: 25

Company Size by Market Capitalization (millions):

Average: \$29,862  
Median: \$10,305  
Largest: \$94,241  
Smallest: \$1,563

% Investment Grade: 83.7%  
% Canadian: 23.4%

## Performance Data

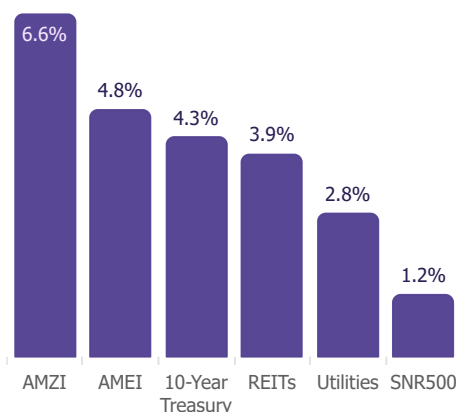
	3 Month	6 Month	YTD	1 Year	Annualized		
					3 Year	5 Year	10 Year
AMEI	19.3%	31.7%	52.1%	51.2%	28.7%	19.7%	7.6%
AMZI	13.3%	20.0%	36.6%	31.9%	32.1%	18.5%	3.6%
REITs	3.2%	19.0%	14.0%	24.1%	1.2%	4.8%	6.6%
Utilities	9.3%	15.7%	32.9%	35.8%	10.0%	8.1%	9.0%
SNR500	7.7%	15.7%	28.5%	34.4%	10.8%	15.8%	13.4%

## Tax Structure

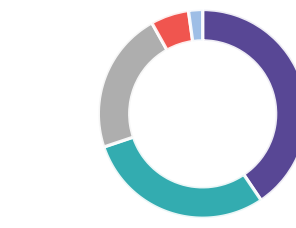


0.5%  
Corp 74.5%  
Pass-Through 25.0%

## Yields



## Sector Weightings



Pipeline Transportation | Natural Gas 40.5%  
Gathering & Processing 29.3%  
Pipeline Transportation | Petroleum 22.0%  
Liquefaction 5.9%  
Storage 2.2%

# AMEI / Alerian Midstream Energy Select Index

Index fact sheet as of November 29, 2024

## Market Capitalization



## Comparable Market Indices

	AMEI	AMZI	REITs	Utilities	SNR500
Correlation to AMEI	1.00	0.90	0.59	0.55	0.71
Value of \$1,000 Invested	\$2,076	\$1,419	\$1,903	\$2,379	\$3,517
% Positive Months	58.3%	55.0%	59.2%	60.8%	69.2%
Standard Deviation	26.2%	31.0%	17.7%	15.2%	15.4%
Sharpe Ratio	0.39	0.25	0.41	0.59	0.84

## Top 10 Constituents

Company Name	Sector	Ticker	Market Cap (millions)	Index Weight	Yield
Energy Transfer LP	Pipeline Transportation   Natural Gas	ET	\$67,966	9.5%	6.5%
Enterprise Products Partners LP	Pipeline Transportation   Natural Gas	EPD	\$74,723	7.8%	6.1%
Enbridge Inc.	Pipeline Transportation   Petroleum	ENB CN	\$94,241	7.4%	6.0%
DT Midstream Inc	Pipeline Transportation   Natural Gas	DTM	\$10,305	5.9%	2.8%
Targa Resources Corp.	Gathering & Processing	TRGP	\$44,758	5.9%	1.5%
Kinder Morgan Inc.	Pipeline Transportation   Natural Gas	KMI	\$62,744	5.7%	4.1%
The Williams Companies Inc.	Gathering & Processing	WMB	\$71,332	5.6%	3.2%
Cheniere Energy Inc	Liquefaction	LNG	\$50,687	5.4%	0.9%
ONEOK Inc.	Pipeline Transportation   Natural Gas	OKE	\$66,351	5.3%	3.5%
MPLX LP	Pipeline Transportation   Petroleum	MPLX	\$52,723	5.0%	7.4%
<b>Total:</b>			<b>\$595,832</b>	<b>63.5%</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. The Alerian MLP Infrastructure Index (AMZI) is a composite of energy infrastructure MLPs. 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 10-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 Select Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.