

AMNA / Alerian Midstream Energy Index

Index fact sheet as of October 31, 2024

AMNA Facts

Ticker

Price Return: AMNA
Total Return: AMNAX
Net Total Return: AMNAN

Bloomberg

Price Return: AMNA
Total Return: AMNAX

Index Launch

June 25, 2018

Base Value

500 on December 29, 2017

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

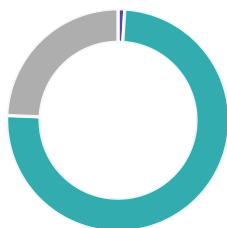
Number of Companies: 28

Company Size by Market Capitalization (millions):

Average: \$24,790
Median: \$10,659
Largest: \$87,951
Smallest: \$530

% Investment Grade: 95.9%
% Canadian: 25.8%

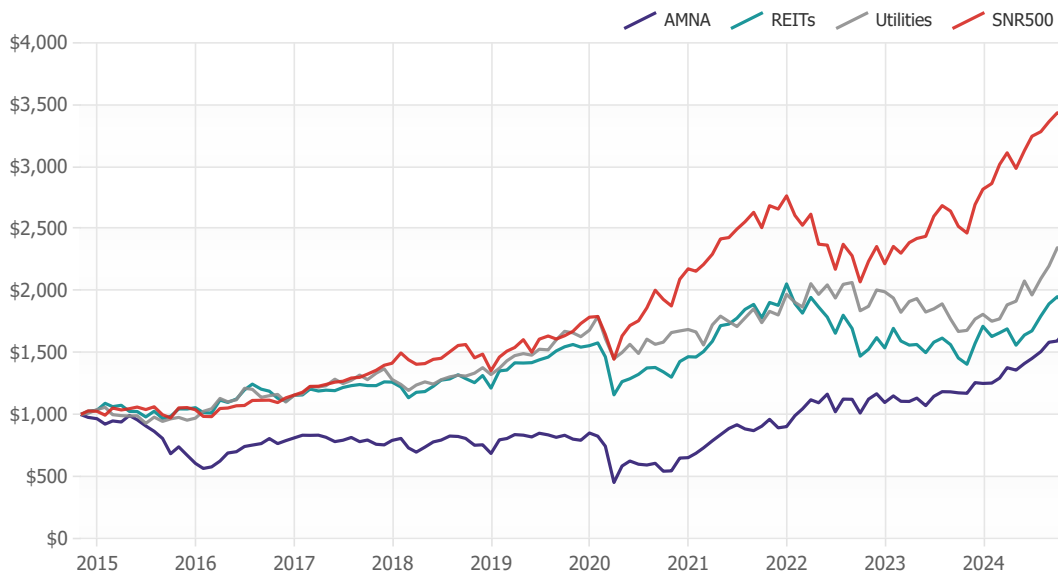
Tax Structure



1.0%
74.7%
24.3%

The Alerian Midstream Energy Index is a broad-based composite of North American energy infrastructure companies. 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 (AMNA), total-return (AMNAX), net total-return (AMNAN), and adjusted net total-return (AMNTR) basis.

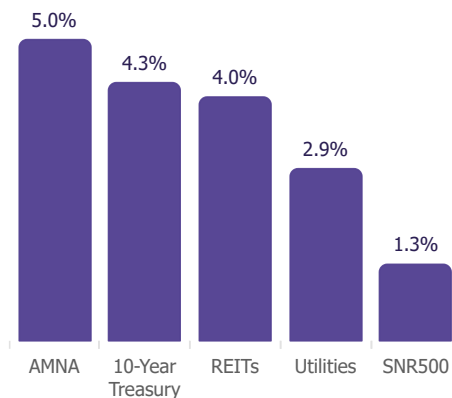
Performance of \$1,000 invested



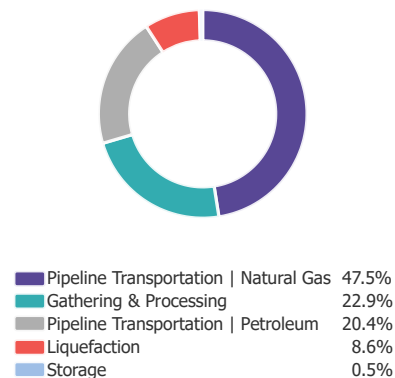
Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized		
					3 Year	5 Year	10 Year
AMNA	11.7%	23.9%	34.6%	43.7%	20.5%	16.0%	5.3%
REITs	4.8%	20.6%	9.9%	33.9%	-0.4%	3.7%	6.5%
Utilities	10.7%	21.2%	28.3%	38.2%	8.2%	6.9%	8.8%
SNR500	3.9%	14.2%	21.0%	38.3%	8.3%	15.3%	13.0%

Yields



Sector Weightings



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Market Capitalization



Comparable Market Indices

	AMNA	REITs	Utilities	SNR500
Correlation to AMNA	1.00	0.56	0.54	0.65
Value of \$1,000 Invested	\$1,683	\$1,881	\$2,320	\$3,408
% Positive Months	55.8%	59.2%	60.8%	69.2%
Standard Deviation	25.0%	17.7%	15.2%	15.4%
Sharpe Ratio	0.25	0.35	0.54	0.81

Top 10 Constituents

Company Name	Sector	Ticker	Market Cap (millions)	Index Weight	Yield
The Williams Companies Inc.	Gathering & Processing	WMB	\$63,835	10.9%	3.6%
ONEOK Inc.	Pipeline Transportation Natural Gas	OKE	\$56,585	10.0%	4.1%
Energy Transfer LP	Pipeline Transportation Natural Gas	ET	\$56,398	9.6%	7.8%
Enbridge Inc.	Pipeline Transportation Petroleum	ENB CN	\$87,951	9.4%	6.5%
TC Energy Corp	Pipeline Transportation Natural Gas	TRP CN	\$48,232	9.1%	5.4%
Kinder Morgan Inc.	Pipeline Transportation Natural Gas	KMI	\$54,399	8.9%	4.7%
Cheniere Energy Inc	Liquefaction	LNG	\$43,304	8.1%	1.0%
Enterprise Products Partners LP	Pipeline Transportation Natural Gas	EPD	\$62,201	7.9%	7.3%
Targa Resources Corp.	Gathering & Processing	TRGP	\$36,578	6.8%	1.8%
Pembina Pipeline Corporation	Pipeline Transportation Petroleum	PPL CN	\$24,265	4.6%	4.7%
Total:			\$533,748	85.3%	

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.

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