

AMNA / Alerian Midstream Energy Index

Index fact sheet as of April 30, 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: 30

Company Size by Market
Capitalization (millions):

Average: \$19,880
Median: \$7,595
Largest: \$75,580
Smallest: \$337

% Investment Grade: 92.5%
% Canadian: 24.2%

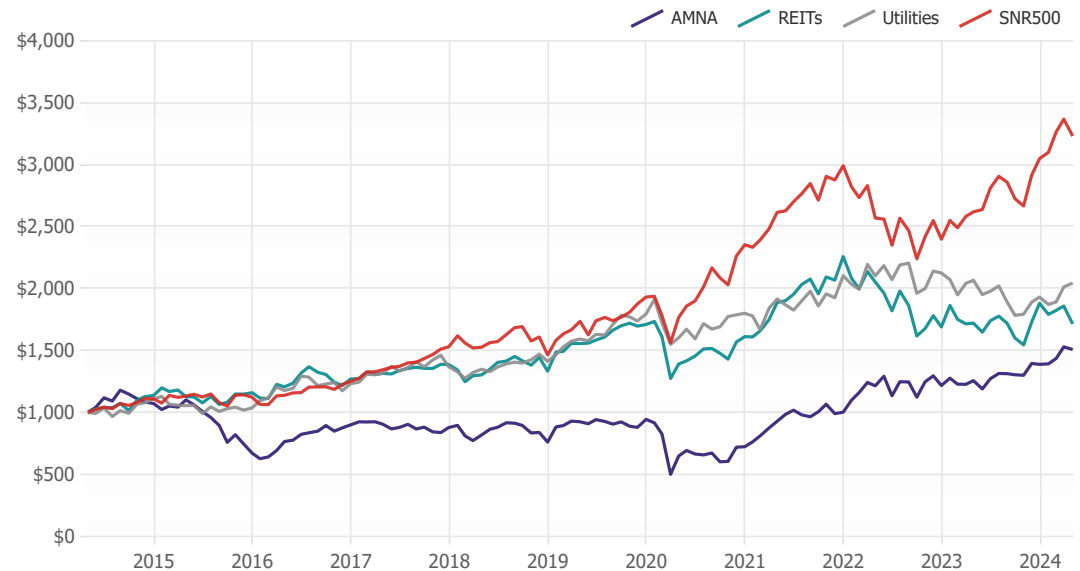
Tax Structure



Corp 72.6%
Pass-Through 27.4%

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.

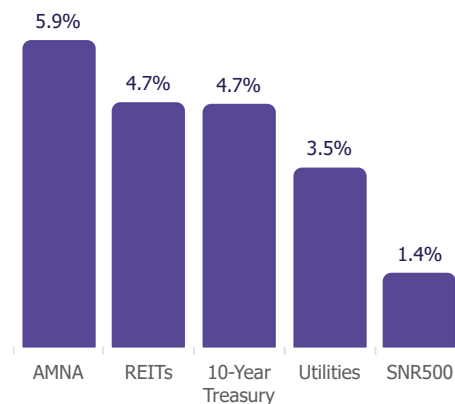
Performance of \$1,000 invested



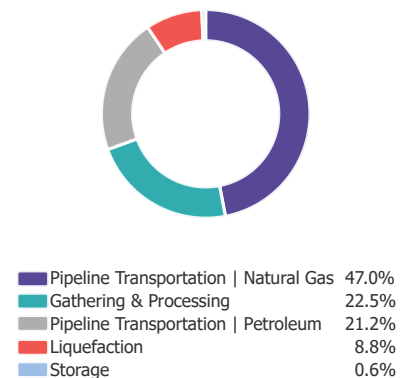
Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized		
					3 Year	5 Year	10 Year
AMNA	8.3%	16.0%	8.6%	20.0%	17.5%	10.3%	4.2%
REITs	-4.3%	10.9%	-8.9%	-0.4%	-3.1%	2.0%	5.5%
Utilities	9.2%	14.0%	5.9%	-1.1%	2.2%	5.1%	7.4%
SNR500	4.3%	21.2%	6.0%	23.4%	7.3%	13.2%	12.4%

Yields



Sector Weightings



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Market Capitalization



Comparable Market Indices

	AMNA	REITs	Utilities	SNR500
Correlation to AMNA	1.00	0.53	0.48	0.61
Value of \$1,000 Invested	\$1,508	\$1,714	\$2,044	\$3,230
% Positive Months	53.3%	58.3%	60.0%	68.3%
Standard Deviation	25.2%	17.6%	15.0%	15.3%
Sharpe Ratio	0.27	0.36	0.51	0.81

Top 10 Constituents

Company Name	Sector	Ticker	Market Cap (millions)	Index Weight	Yield
The Williams Companies Inc.	Gathering & Processing	WMB	\$46,675	10.3%	5.0%
Energy Transfer LP	Pipeline Transportation Natural Gas	ET	\$52,975	10.2%	8.1%
ONEOK Inc.	Pipeline Transportation Natural Gas	OKE	\$46,140	10.1%	5.0%
Enbridge Inc.	Pipeline Transportation Petroleum	ENB CN	\$75,580	9.8%	7.3%
Enterprise Products Partners LP	Pipeline Transportation Natural Gas	EPD	\$60,884	9.1%	7.3%
TC Energy Corp	Pipeline Transportation Natural Gas	TRP CN	\$37,169	8.2%	7.8%
Cheniere Energy Inc	Liquefaction	LNG	\$37,039	8.2%	1.1%
Kinder Morgan Inc.	Pipeline Transportation Natural Gas	KMI	\$40,570	7.8%	6.3%
Targa Resources Corp.	Gathering & Processing	TRGP	\$25,453	5.6%	2.6%
Pembina Pipeline Corporation	Pipeline Transportation Petroleum	PPL CN	\$19,318	4.3%	5.5%
Total:			\$441,802	83.6%	

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 10-year period. For sector weighting purposes, constituents are classified according to the business in which they generate the most cash flow. The Alerian North American Midstream Energy Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.