

AMEI / Alerian Midstream Energy Select Index

Index fact sheet as of April 30, 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

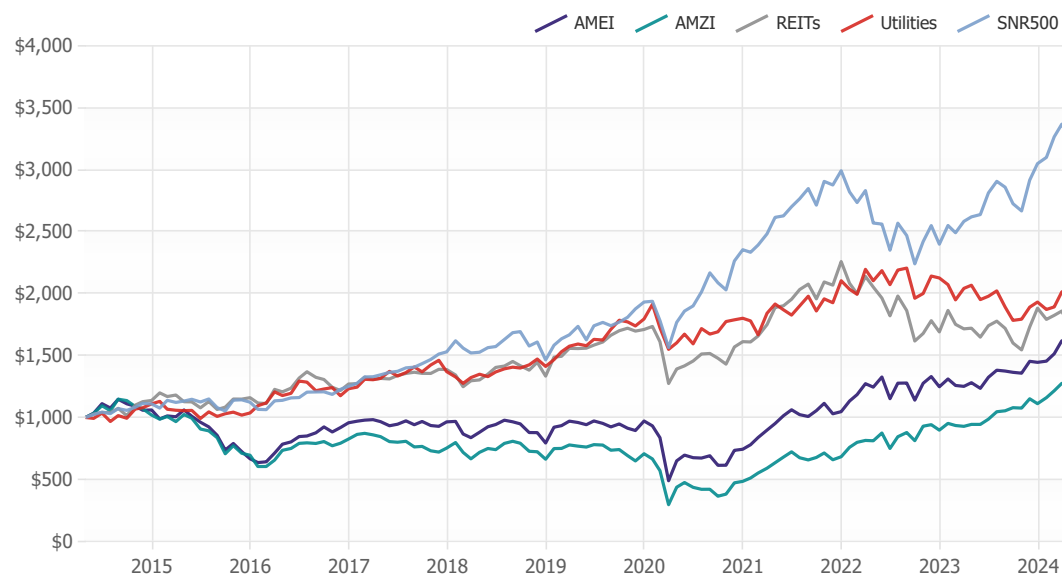
Every third Friday of March, June, September, and December

Index Rules

Available at vettafi.com

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: \$22,253
Median: \$8,109
Largest: \$75,580
Smallest: \$337

% Investment Grade: 73.8%

% Canadian: 24.4%

Performance Data

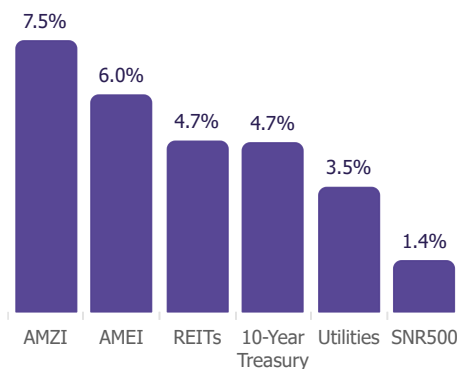
	3 Month	6 Month	YTD	1 Year	Annualized		
					3 Year	5 Year	10 Year
AMEI	10.6%	18.5%	11.4%	25.6%	19.1%	10.9%	4.9%
AMZI	8.5%	17.0%	13.2%	33.2%	25.6%	10.3%	2.3%
REITs	-4.3%	10.9%	-8.9%	-0.4%	-3.1%	2.0%	5.5%
Utilities	9.2%	14.0%	5.9%	-1.1%	2.2%	5.1%	7.4%
SNR500	4.3%	21.2%	6.0%	23.4%	7.3%	13.2%	12.4%

Tax Structure

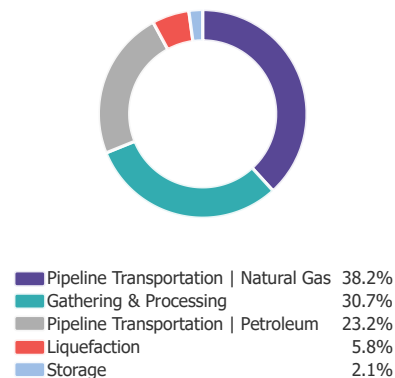


Corp 75.2%
Pass-Through 24.8%

Yields



Sector Weightings



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Market Capitalization



Comparable Market Indices

	AMEI	AMZI	REITs	Utilities	SNR500
Correlation to AMEI	1.00	0.93	0.55	0.49	0.64
Value of \$1,000 Invested	\$1,609	\$1,258	\$1,714	\$2,044	\$3,230
% Positive Months	55.0%	53.3%	58.3%	60.0%	68.3%
Standard Deviation	26.1%	30.9%	17.6%	15.0%	15.3%
Sharpe Ratio	0.30	0.22	0.36	0.51	0.81

Top 10 Constituents

Company Name	Sector	Ticker	Market Cap (millions)	Index Weight	Yield
Energy Transfer LP	Pipeline Transportation Natural Gas	ET	\$52,975	9.7%	8.1%
Enbridge Inc.	Pipeline Transportation Petroleum	ENB CN	\$75,580	8.4%	7.3%
Enterprise Products Partners LP	Pipeline Transportation Natural Gas	EPD	\$60,884	8.4%	7.3%
Targa Resources Corp.	Gathering & Processing	TRGP	\$25,453	5.3%	2.6%
The Williams Companies Inc.	Gathering & Processing	WMB	\$46,675	5.2%	5.0%
ONEOK Inc.	Pipeline Transportation Natural Gas	OKE	\$46,140	5.1%	5.0%
Plains GP Holdings LP	Pipeline Transportation Petroleum	PAGP	\$4,249	5.1%	7.0%
Equitrans Midstream Corporation	Gathering & Processing	ETRN	\$6,309	5.1%	4.4%
Cheniere Energy Inc	Liquefaction	LNG	\$37,039	5.0%	1.1%
Kinder Morgan Inc.	Pipeline Transportation Natural Gas	KMI	\$40,570	5.0%	6.3%
Total:			\$395,874	62.2%	

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.