

SNLCEX / Alerian US Equity Large-Cap Energy Index

Index fact sheet as of January 31, 2024

SNLCEX Facts

Ticker

Price Return: SNLCEX
Total Return: SNLCEXT
Net Total Return: SNLCEXN

Index Launch

August 17, 2020

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March and September

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 24

Company Size by Market Capitalization (millions):

Average: \$67,903
Median: \$40,961
Largest: \$411,871
Smallest: \$11,216

Performance Data

3 Month: -1.3%
6 Month: -2.8%
YTD: -0.7%
1 Year: -3.6%
Annualized 3 Year: 33.2%
Annualized 5 Year: 11.1%
Annualized 10 Year: 4.4%
Standard Deviation: 30.1%
Sharpe Ratio: 0.28

The Alerian Market Cap Energy Index Family are float modified market cap indexes that measure the performance of the Energy component of US Market Cap Segments. The Alerian US Equity Large-Cap Energy Index represents US large-cap energy market cap segment.

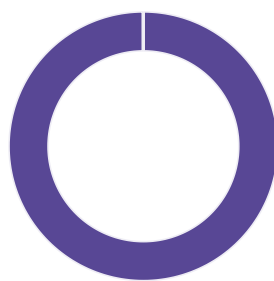
Performance of \$1,000 invested



Top 10 Constituents

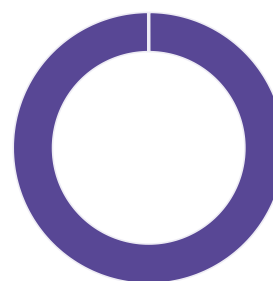
| Company Name | Sector | Ticker | Index Weight |
|-----------------------------------|--------|--------|--------------|
| Exxon Mobil Corporation | Energy | XOM | 19.3% |
| Chevron Corp. | Energy | CVX | 17.5% |
| ConocoPhillips Co. | Energy | COP | 8.4% |
| Schlumberger Limited | Energy | SLB | 4.6% |
| Phillips 66 | Energy | PSX | 4.4% |
| EOG Resources Inc. | Energy | EOG | 4.4% |
| Marathon Petroleum Company | Energy | MPC | 4.4% |
| Pioneer Natural Resources Company | Energy | PXD | 3.7% |
| Occidental Petroleum Corporation | Energy | OXY | 3.5% |
| Valero Energy Corp. | Energy | VLO | 3.3% |
| Total: | | | 73.5% |

Market Capitalization



Large-Cap 100.0%

Sector Weightings



Energy 100.0%

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