

Alerian MLP Index AMZ

Alerian MLP Equal Weight Index AMZE

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Introduction

Index Objective

The Alerian MLP Indexes measure the performance of publicly traded partnerships or LLCs who earn the majority of their cash flows from qualified activities involving energy commodities.

Highlights

AMZ – The Alerian MLP Index is a capped float-adjusted, capitalization-weighted index.

AMZE – The Alerian MLP Equal Weight Index is an equal weighted index.

Dates

Snapshot Dates: Last trading day of February, May, August, and November.

Rebalance/Reconstitution Dates: Third Friday of March, June, September, and December.

Weight Dates: Thursday prior to the second Friday of each March, June, September, and December

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy
Security Data – Primary Sources Methodology

Index Construction

Universe

Company Structure:

Publicly traded partnerships or limited liability companies (“LLC”).

Qualifying Activities:

All companies engaged in qualifying midstream activities involving energy commodities. The following Energy MLP Classification Standards (EMCS(SM)) activities are considered qualifying: Gathering & Processing, Liquefaction, Pipeline Transportation, Rail Terminaling, Storage, Compression, and Marketing.

Stocks satisfying these criteria on the Snapshot Date form the Universe.

Selection

All stocks that meet the following criteria on the Snapshot date are included in the index :

Cash Flow – Companies earn the majority of their cash flow from qualifying midstream activities. (Majority of cash flow is calculated on a trailing four-quarter basis using a company's reported business segments. Exceptions may be made on a case-by-case basis to accelerate the eligibility or ineligibility of companies that have been transformed by a recent acquisition.)

Market Cap – Stocks must have a market capitalization of at least $75 million.

Merger agreements - A non-constituent that has entered into a merger agreement to be acquired is ineligible to be added to the index.

Securities may not be selected if their selection would result in duplicating the underlying midstream exposure

Weighting

AMZ –Alerian MLP Index:

Index Shares are set on the Weight Date and weights are based on the float-adjusted market caps as of the Snapshot Date and capped at 10%. For securities with weights greater than 10%, their excess weight is proportionally redistributed to all uncapped stocks. After redistribution, if the weight of any other stock(s) breaches the 10% weight limit, the process is repeated iteratively until no stock(s) breaches the weight cap.

Since index shares are assigned based on prices at the Weight Date, the weight of each constituent on the Rebalance/Reconstitution dates may differ from its target weight due to market movements between the two dates.

Shares outstanding and the Investable Weight Factor used in determining market cap are based on data obtained from primary sources as detailed in the Security Data – Primary Sources Methodology document.

AMZE –Alerian MLP Equal Weight Index:

The index shares of each constituent are equal-weighted.

Rebalancing and Reconstitution

The index is rebalanced and reconstituted on the “Rebalance/Reconstitution Date”.

Data used for rebalances/reconstitutions are as of the “Snapshot Date”.

Share weights for the rebalanced and reconstituted indexes are computed as of the “Weight Dates”.

Index Maintenance

Please refer to the Index Maintenance Policy document for information on Corporate Actions, Data Sourcing, Pricing, Financial distress, Index Dissemination, and Data Correction Policy.

Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

Governance and Policies

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Index Information[1]

Index	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
Alerian MLP Index	AMZ	12/29/1995	100	AMZX	12/29/1995	100
Alerian MLP Equal Weight Index	AMZE	12/29/1995	100	AMZEX	12/29/1995	100

[1] Price and Total Return USD versions are listed. Additional return and currency versions may be published.

Methodology Changes[2]

Effective Date	New	Old
12/16/22	Earn the majority of its cash flow from qualifying activities involving energy commodities	Earn the majority of its cash flow from qualifying midstream activities involving energy commodities
12/16/22	Qualifying Activities: Compression, Gathering & Processing, Liquefaction, Marketing, Pipeline Transportation, Rail Terminating, and Storage	Qualifying Activities: Gathering & Processing, Liquefaction, Pipeline Transportation, Rail Terminaling, and Storage.
12/16/22	AMZ and AMZE integrated into one rule book.	AMZ and AMZE had separate rule books.
06/26/23	VettaFi is the calculation agent.	S&P Global is the calculation agent.
07/25/23	Index methodology changes, if any, will be announced after market close. Announcements can be found on vettafi.com.	Constituent changes related to quarterly rebalancings will be announced at 08:30 ET on the second Friday of March, June, September, and December. Index methodology changes, if any, will be announced after market close. Announcements can be found on vettafi.com.
11/30/23	Methodology rewritten in new standard format and references global policies and procedures. Versioning system updated as well with new version set to 2.0.0.	Previous version. 17.2.1 available upon request.
9/24/26	Securities may not be selected if their selection would result in duplicating the underlying midstream exposure	

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

[2] This section is limited to changes starting Dec 2022

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