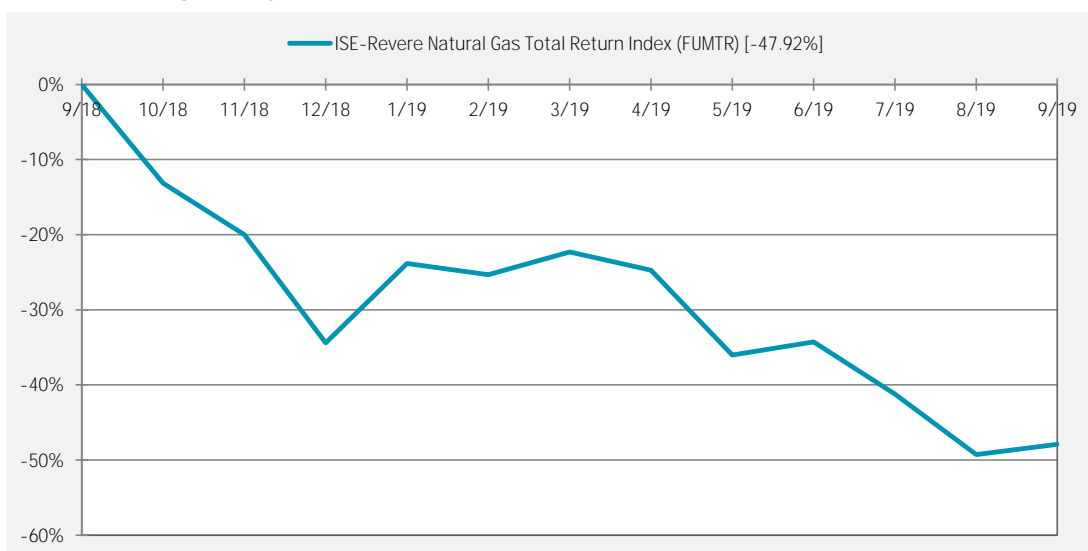


ISE-Revere Natural Gas Total Return Index

The ISE-REVERE Natural Gas Index is designed to track public companies that derive a substantial portion of their revenues from midstream activities and/or the exploration and production of natural gas.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/FUM>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 31
 Currency: USD
 History: 12/29/2000
 YTD Return: -20.61%

INDEX TICKERS

Price Return: FUM
 Total Return: FUMTR
 Net Total Return: FUMNTR

TOP 10 SECURITIES BY WEIGHT

| TICKER | SECURITY | WEIGHT |
|--------|----------------------|--------|
| MUR | MURPHY OIL CP HLDG | 5.23% |
| VET | VERMILION ENERGY INC | 5.06% |
| ERF | ENERPLUS CORP | 4.91% |
| XEC | CIMAREX ENERGY CO | 4.83% |
| DVN | DEVON ENERGY CP (OK) | 4.72% |
| MTDR | MATADOR RESOURCES CO | 4.56% |
| CLR | CONTINENTAL RESRCES | 4.55% |
| EQT | EQT CORPORATION | 4.51% |
| RRC | RANGE RES CORP | 4.47% |
| ECA | ENCANA CORP | 4.47% |

INDUSTRY BREAKDOWN

| INDUSTRY | WEIGHT | SECURITIES |
|--------------------|--------|------------|
| Oil & Gas | 94.39% | 29 |
| Basic Materials | 3.93% | 1 |
| Industrials | 0.00% | 0 |
| Consumer Goods | 0.00% | 0 |
| Health Care | 0.00% | 0 |
| Consumer Services | 0.00% | 0 |
| Telecommunications | 0.00% | 0 |
| Utilities | 0.00% | 0 |
| Financials | 0.00% | 0 |
| Technology | 0.00% | 0 |

PERFORMANCE(TR Version)

ANNUAL

| | |
|--------|---------|
| 1 Year | -47.92% |
| 2 Year | 4.61% |
| 3 Year | -15.53% |
| 4 Year | -69.42% |
| 5 Year | -3.68% |
| 6 Year | 8.57% |
| 7 Year | 11.20% |
| 8 Year | -2.73% |

CUMULATIVE

| | |
|--------|---------|
| 1 Year | -47.92% |
| 2 Year | -45.51% |
| 3 Year | -53.97% |
| 4 Year | -77.57% |
| 5 Year | -87.26% |
| 6 Year | -84.16% |
| 7 Year | -86.43% |
| 8 Year | -88.39% |

ANNUALIZED

| | |
|--------|---------|
| 1 Year | -47.92% |
| 2 Year | -26.19% |
| 3 Year | -22.79% |
| 4 Year | -31.18% |
| 5 Year | -33.77% |
| 6 Year | -26.44% |
| 7 Year | -24.83% |
| 8 Year | -23.60% |

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

| | |
|--------|--------|
| 1 Year | 36.76% |
| 2 Year | 24.81% |
| 3 Year | 25.36% |
| 4 Year | 73.58% |
| 5 Year | 21.19% |
| 6 Year | 22.24% |
| 7 Year | 34.57% |
| 8 Year | 31.34% |

CUMULATIVE

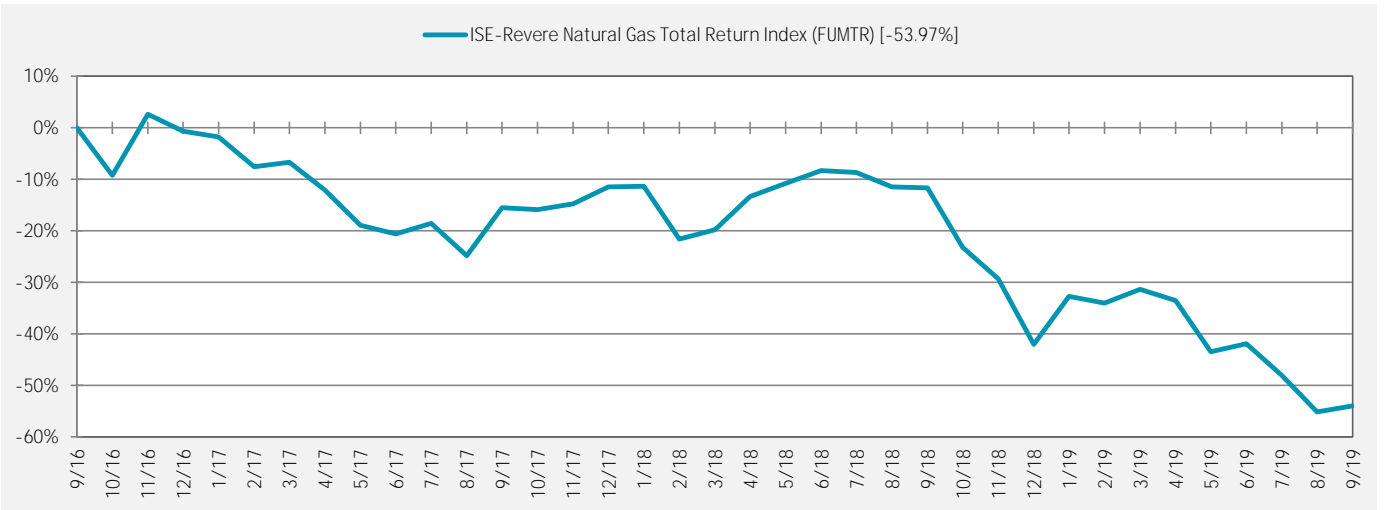
| | |
|--------|--------|
| 1 Year | 36.76% |
| 2 Year | 31.41% |
| 3 Year | 29.53% |
| 4 Year | 47.41% |
| 5 Year | 45.83% |
| 6 Year | 42.77% |
| 7 Year | 41.00% |
| 8 Year | 40.57% |

PERFORMANCE(TR Version)

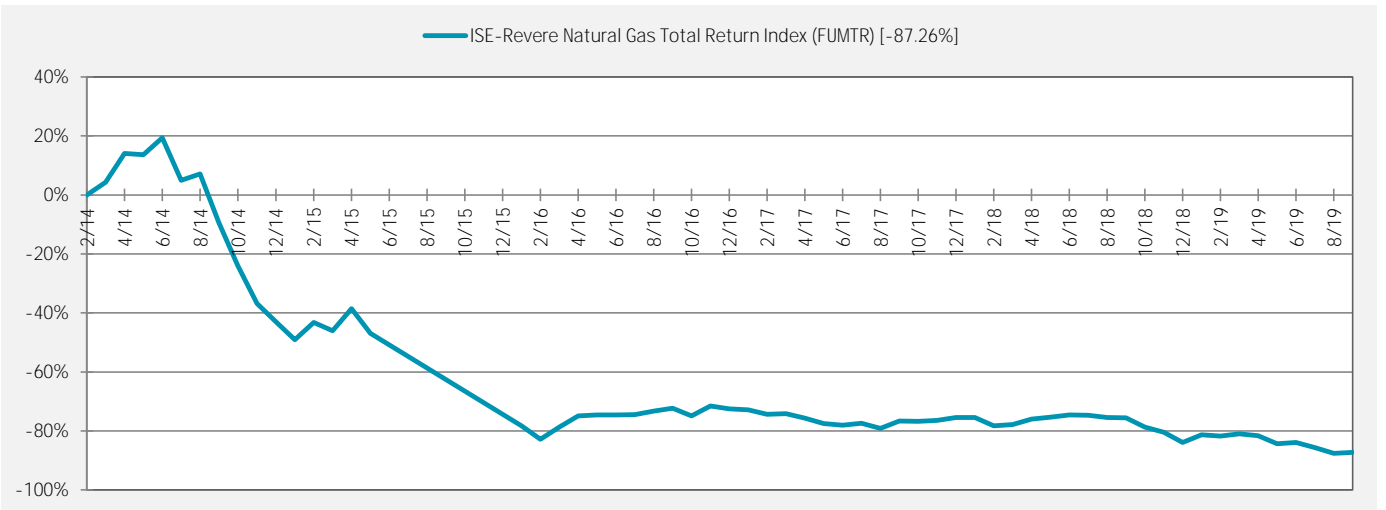
CALENDER YEAR

| | |
|------|---------|
| 2019 | -20.61% |
| 2018 | -34.53% |
| 2017 | -10.88% |
| 2016 | -51.71% |
| 2015 | -42.03% |
| 2014 | 25.73% |
| 2013 | -12.94% |
| 2012 | -6.17% |
| 2011 | 26.09% |

3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

| | |
|----------|---------|
| Sep 2019 | 2.66% |
| Aug 2019 | -13.72% |
| Jul 2019 | -10.54% |
| Jun 2019 | 2.72% |
| May 2019 | -14.98% |
| Apr 2019 | -3.13% |
| Mar 2019 | 4.06% |
| Feb 2019 | -1.97% |
| Jan 2019 | 16.09% |
| Dec 2018 | -17.99% |
| Nov 2018 | -7.90% |
| Oct 2018 | -13.13% |
| Sep 2018 | -0.15% |
| Aug 2018 | -3.10% |
| Jul 2018 | -0.38% |
| Jun 2018 | 2.79% |
| May 2018 | 2.94% |
| Apr 2018 | 8.06% |
| Mar 2018 | 2.23% |
| Feb 2018 | -11.56% |
| Jan 2018 | 0.15% |
| Dec 2017 | 3.85% |
| Nov 2017 | 1.39% |
| Oct 2017 | -0.44% |
| Sep 2017 | 12.37% |
| Aug 2017 | -7.68% |
| Jul 2017 | 2.54% |
| Jun 2017 | -2.06% |
| May 2017 | -7.78% |
| Apr 2017 | -5.77% |
| Mar 2017 | 0.92% |
| Feb 2017 | -5.86% |
| Jan 2017 | -1.17% |
| Dec 2016 | -3.18% |
| Nov 2016 | 13.08% |
| Oct 2016 | -9.25% |
| Sep 2016 | 3.77% |
| Aug 2016 | 4.69% |
| Jul 2016 | 0.29% |
| Jun 2016 | 0.20% |

| | |
|----------|---------|
| May 2016 | 1.17% |
| Apr 2016 | 17.62% |
| Mar 2016 | 24.04% |
| Feb 2016 | -20.80% |
| Jan 2016 | -59.17% |
| May 2015 | -13.60% |
| Apr 2015 | 13.95% |
| Mar 2015 | -5.01% |
| Feb 2015 | 11.63% |
| Jan 2015 | -10.66% |
| Dec 2014 | -9.79% |
| Nov 2014 | -16.92% |
| Oct 2014 | -16.04% |
| Sep 2014 | -15.46% |
| Aug 2014 | 2.05% |
| Jul 2014 | -12.07% |
| Jun 2014 | 5.06% |
| May 2014 | -0.44% |
| Apr 2014 | 9.44% |
| Mar 2014 | 4.25% |
| Feb 2014 | 1.99% |
| Jan 2014 | -0.20% |
| Dec 2013 | -0.54% |
| Nov 2013 | 0.44% |
| Oct 2013 | 4.64% |
| Sep 2013 | 7.79% |
| Aug 2013 | 0.45% |
| Jul 2013 | 7.69% |
| Jun 2013 | -4.32% |
| May 2013 | 4.43% |
| Apr 2013 | -3.91% |
| Mar 2013 | 4.39% |
| Feb 2013 | -1.43% |
| Jan 2013 | 4.42% |
| Dec 2012 | -0.72% |
| Nov 2012 | -5.25% |
| Oct 2012 | -4.04% |
| Sep 2012 | 6.08% |
| Aug 2012 | -0.06% |
| Jul 2012 | 0.20% |

| | |
|----------|---------|
| Jun 2012 | 7.72% |
| May 2012 | -13.95% |
| Apr 2012 | 0.47% |
| Mar 2012 | -6.82% |
| Feb 2012 | 8.64% |
| Jan 2012 | -3.69% |
| Dec 2011 | -6.94% |
| Nov 2011 | 3.49% |
| Oct 2011 | 19.72% |
| Sep 2011 | -19.24% |
| Aug 2011 | -12.25% |
| Jul 2011 | 3.81% |
| Jun 2011 | -3.42% |
| May 2011 | -4.71% |
| Apr 2011 | 0.80% |
| Mar 2011 | 3.90% |
| Feb 2011 | 7.92% |
| Jan 2011 | 6.34% |
| Dec 2010 | 9.25% |
| Nov 2010 | 5.79% |
| Oct 2010 | 3.43% |
| Sep 2010 | 10.21% |
| Aug 2010 | -4.28% |

QUARTERLY PERFORMANCE(TR Version)

| | |
|---------|---------|
| Q3 2019 | -20.76% |
| Q2 2019 | -15.40% |
| Q1 2019 | 18.42% |
| Q4 2018 | -34.39% |
| Q3 2018 | -3.61% |
| Q2 2018 | 14.34% |
| Q1 2018 | -9.46% |
| Q4 2017 | 4.83% |
| Q3 2017 | 6.37% |
| Q2 2017 | -14.88% |
| Q1 2017 | -6.11% |
| Q4 2016 | -0.64% |
| Q3 2016 | 8.95% |
| Q2 2016 | 19.24% |
| Q1 2016 | -60.51% |
| Q1 2015 | -5.27% |
| Q4 2014 | -37.08% |
| Q3 2014 | -24.14% |
| Q2 2014 | 14.47% |
| Q1 2014 | 6.11% |
| Q4 2013 | 4.53% |
| Q3 2013 | 16.60% |
| Q2 2013 | -3.99% |
| Q1 2013 | 7.44% |
| Q4 2012 | -9.74% |
| Q3 2012 | 6.22% |
| Q2 2012 | -6.87% |
| Q1 2012 | -2.50% |
| Q4 2011 | 15.30% |
| Q3 2011 | -26.43% |
| Q2 2011 | -7.23% |
| Q1 2011 | 19.24% |
| Q4 2010 | 19.53% |
| Q3 2010 | 5.49% |

All Information as of 09/30/2019.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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