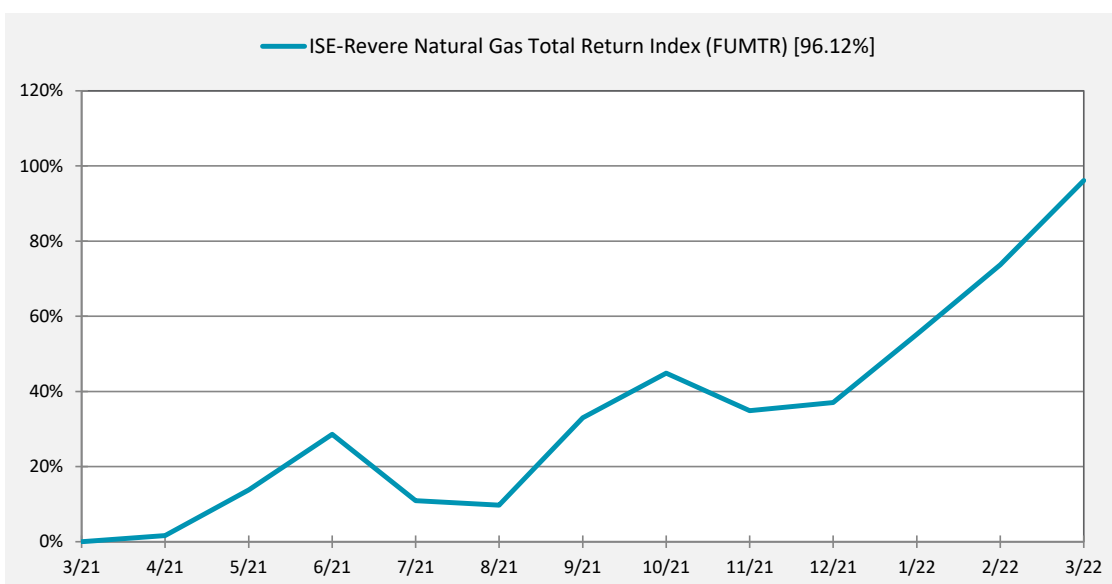


ISE-Revere Natural Gas Total Return Index

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: 44
Currency: USD
History: 12/29/2000
YTD Return: 43.13%

INDEX TICKERS

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

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
OXY	OCCIDENTAL PET	4.56%
EQT	EQT CORPORATION	4.16%
DCP	DCP MIDSTREAM LP	4.06%
COP	CONOCOPHILLIPS	3.90%
WES	WESTERN MIDSTREAM	3.88%
EOG	EOG RESOURCES INC	3.74%
SWN	SOUTHWESTERN ENERGY	3.50%
AR	ANTERO RESOURCES CP	3.48%
PXD	PIONEER NATURAL RES	3.48%
CTRA	COTERRA ENERGY INC.	3.44%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	0.00%	0
Telecommunications	0.00%	0
Health Care	0.00%	0
Financials	0.00%	0
Real Estate	0.00%	0
Consumer Discretionary	0.00%	0
Consumer Staples	0.00%	0
Industrials	0.00%	0
Basic Materials	0.00%	0
Energy	97.83%	42
Utilities	1.89%	1

PERFORMANCE(TR Version)

ANNUAL

1 Year	96.12%
2 Year	214.63%
3 Year	-75.57%
4 Year	-14.36%
5 Year	-14.07%
6 Year	21.22%
7 Year	-60.51%
8 Year	-48.24%
9 Year	24.17%
10 Year	-4.07%

CUMULATIVE

1 Year	96.12%
2 Year	517.06%
3 Year	50.72%
4 Year	29.07%
5 Year	10.91%
6 Year	34.45%
7 Year	-73.25%
8 Year	-67.15%
9 Year	-64.90%
10 Year	-70.28%

CUMULATIVE ANNUALIZED

1 Year	96.12%
2 Year	148.41%
3 Year	14.66%
4 Year	6.59%
5 Year	2.09%
6 Year	5.06%
7 Year	-17.17%
8 Year	-12.99%
9 Year	-10.98%
10 Year	-11.43%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	40.85%
2 Year	58.10%
3 Year	62.36%
4 Year	29.53%
5 Year	25.60%
6 Year	29.41%
7 Year	120.27%
8 Year	39.71%
9 Year	21.47%
10 Year	27.97%

CUMULATIVE

1 Year	40.85%
2 Year	50.18%
3 Year	54.91%
4 Year	49.82%
5 Year	46.03%
6 Year	43.69%
7 Year	51.61%
8 Year	48.80%
9 Year	46.66%
10 Year	45.72%

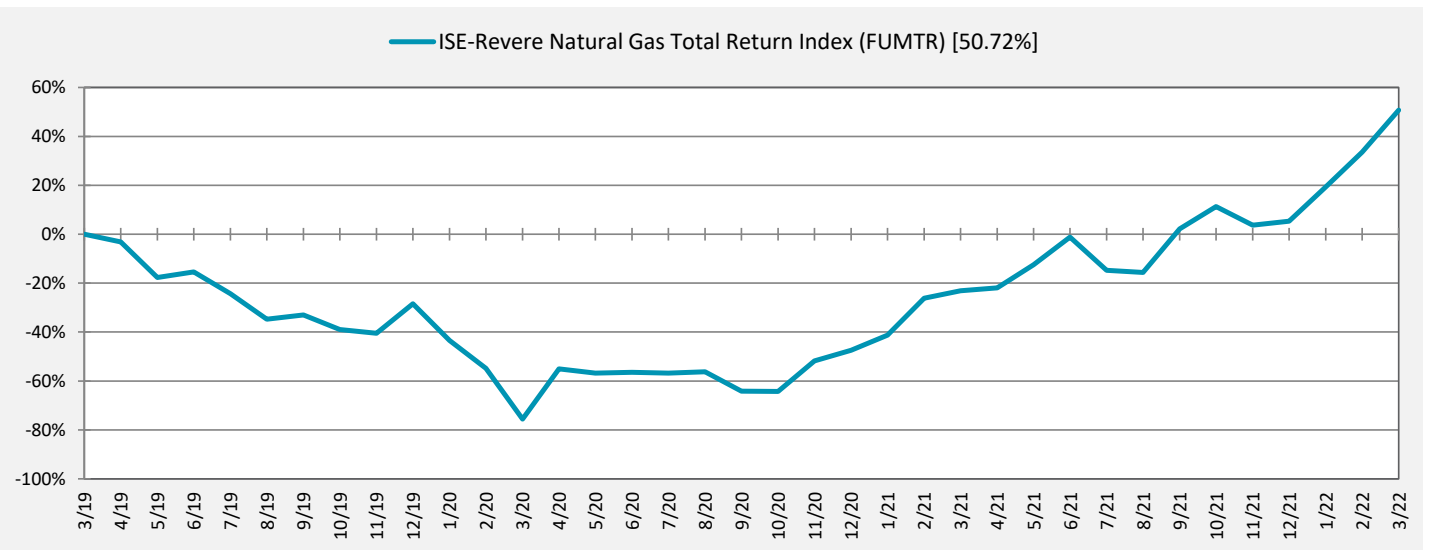
PERFORMANCE(TR Version)

CALENDER YEAR

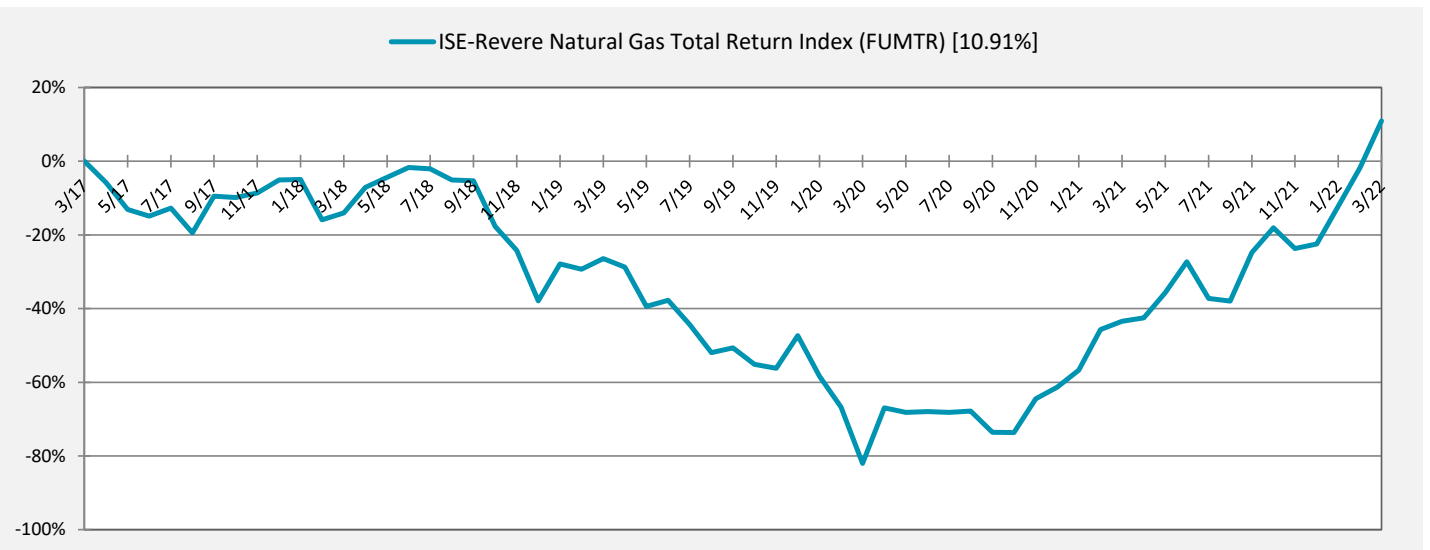
2022	43.13%
2021	100.24%
2020	-26.53%
2019	-15.23%
2018	-34.54%
2017	-10.88%
2016	-51.71%
2015	-42.02%
2014	25.73%
2013	-12.94%

All Information as of 03/31/2022.

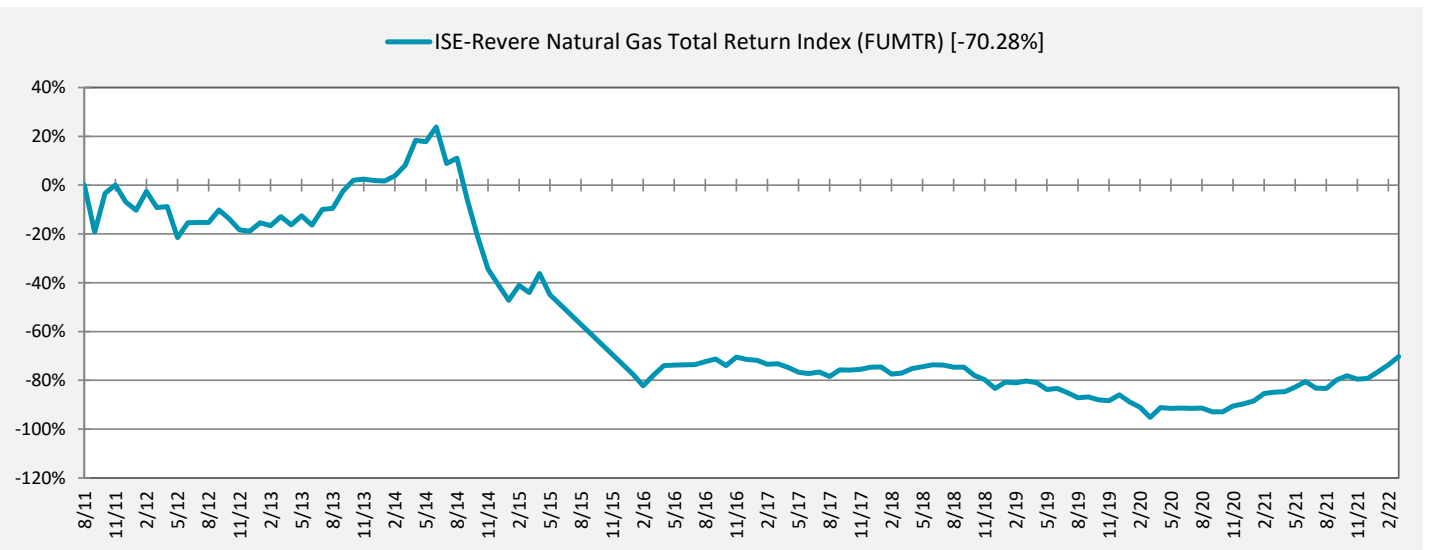
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/31/2022.

MONTHLY PERFORMANCE(TR Version)

Mar 2022	12.90%	Nov 2018	-7.91%	Dec 2014	-9.79%
Feb 2022	11.92%	Oct 2018	-13.11%	Nov 2014	-16.92%
Jan 2022	13.28%	Sep 2018	-0.17%	Oct 2014	-16.05%
Dec 2021	1.59%	Aug 2018	-3.10%	Sep 2014	-15.46%
Nov 2021	-6.91%	Jul 2018	-0.37%	Aug 2014	2.05%
Oct 2021	8.93%	Jun 2018	2.79%	Jul 2014	-12.08%
Sep 2021	21.21%	May 2018	2.94%	Jun 2014	5.07%
Aug 2021	-1.10%	Apr 2018	8.07%	May 2014	-0.44%
Jul 2021	-13.71%	Mar 2018	2.21%	Apr 2014	9.44%
Jun 2021	12.98%	Feb 2018	-11.54%	Mar 2014	4.25%
May 2021	12.01%	Jan 2018	0.14%	Feb 2014	1.99%
Apr 2021	1.60%	Dec 2017	3.86%	Jan 2014	-0.20%
Mar 2021	4.08%	Nov 2017	1.38%	Dec 2013	-0.54%
Feb 2021	25.61%	Oct 2017	-0.43%	Nov 2013	0.44%
Jan 2021	11.79%	Sep 2017	12.37%	Oct 2013	4.64%
Dec 2020	8.95%	Aug 2017	-7.70%	Sep 2013	7.79%
Nov 2020	34.99%	Jul 2017	2.54%	Aug 2013	0.45%
Oct 2020	-0.29%	Jun 2017	-2.04%	Jul 2013	7.69%
Sep 2020	-18.03%	May 2017	-7.78%	Jun 2013	-4.32%
Aug 2020	1.21%	Apr 2017	-5.77%	May 2013	4.43%
Jul 2020	-0.71%	Mar 2017	0.92%	Apr 2013	-3.92%
Jun 2020	0.68%	Feb 2017	-5.84%	Mar 2013	4.39%
May 2020	-3.71%	Jan 2017	-1.18%	Feb 2013	-1.43%
Apr 2020	83.84%	Dec 2016	-3.18%	Jan 2013	4.42%
Mar 2020	-45.95%	Nov 2016	13.08%	Dec 2012	-0.71%
Feb 2020	-20.06%	Oct 2016	-9.26%	Nov 2012	-5.26%
Jan 2020	-21.02%	Sep 2016	3.77%	Oct 2012	-4.04%
Dec 2019	20.38%	Aug 2016	4.69%	Sep 2012	6.08%
Nov 2019	-2.53%	Jul 2016	0.30%	Aug 2012	-0.06%
Oct 2019	-8.99%	Jun 2016	0.19%	Jul 2012	0.19%
Sep 2019	2.62%	May 2016	1.18%	Jun 2012	7.72%
Aug 2019	-13.69%	Apr 2016	17.62%	May 2012	-13.95%
Jul 2019	-10.53%	Mar 2016	24.05%	Apr 2012	0.47%
Jun 2019	2.70%	Feb 2016	-20.82%	Mar 2012	-6.82%
May 2019	-14.96%	Jan 2016	-59.17%	Feb 2012	8.63%
Apr 2019	-3.15%	May 2015	-13.60%	Jan 2012	-3.68%
Mar 2019	4.07%	Apr 2015	13.94%	Dec 2011	-6.94%
Feb 2019	-1.97%	Mar 2015	-5.01%	Nov 2011	3.49%
Jan 2019	16.09%	Feb 2015	11.64%	Oct 2011	19.72%
Dec 2018	-18.02%	Jan 2015	-10.66%	Sep 2011	-19.24%

QUARTERLY PERFORMANCE(TR Version)

Q1 2022	43.13%
Q4 2021	3.02%
Q3 2021	3.44%
Q2 2021	28.59%
Q1 2021	46.14%
Q4 2020	46.64%
Q3 2020	-17.62%
Q2 2020	78.23%
Q1 2020	-65.87%
Q4 2019	6.79%
Q3 2019	-20.75%
Q2 2019	-15.42%
Q1 2019	18.44%
Q4 2018	-34.40%
Q3 2018	-3.62%
Q2 2018	14.35%
Q1 2018	-9.46%
Q4 2017	4.84%
Q3 2017	6.35%
Q2 2017	-14.88%
Q1 2017	-6.10%
Q4 2016	-0.65%
Q3 2016	8.97%
Q2 2016	19.24%
Q1 2016	-60.51%
Q1 2015	-5.26%
Q4 2014	-37.08%
Q3 2014	-24.15%
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	-9.73%
Q3 2012	6.22%
Q2 2012	-6.87%
Q1 2012	-2.50%
Q4 2011	15.30%
Q3 2011	-26.43%

All Information as of 03/31/2022.

All Information as of 03/31/2022.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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