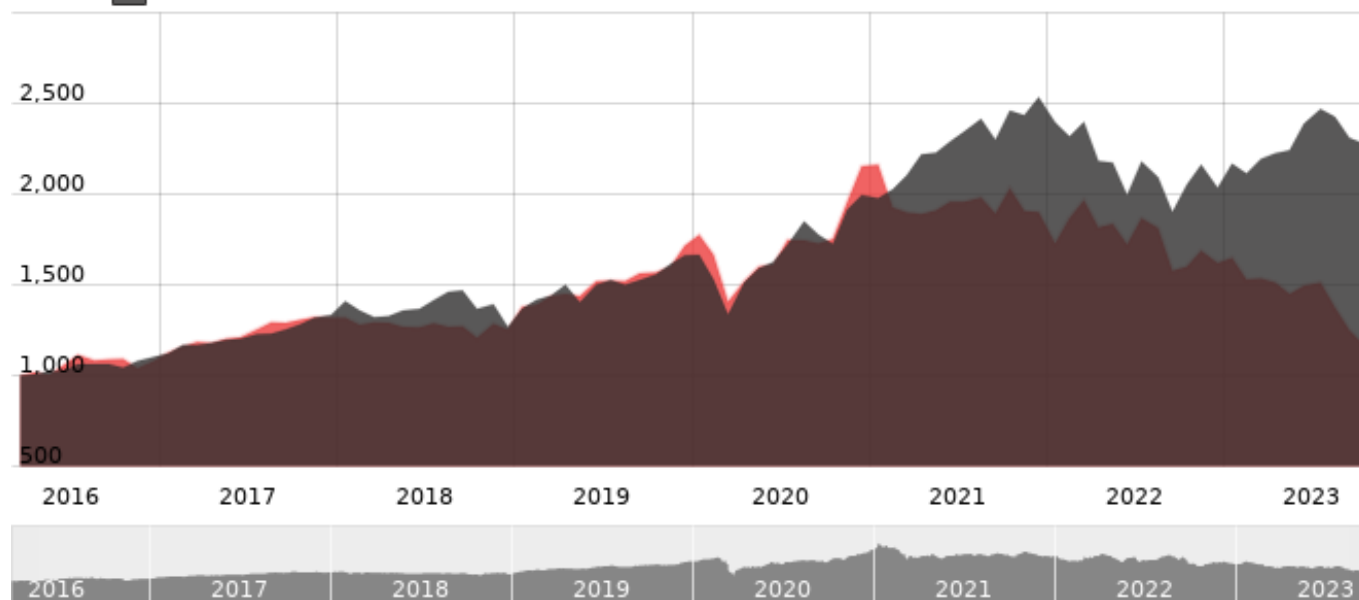


INDXX RENEWABLE ENERGY PRODUCERS INDEX

The Indxx Renewable Energy Producers Index is designed to track the performance of companies that produce energy from renewable sources such as wind, solar, hydroelectric, geothermal, and biofuels. The index has been backtested to March 31, 2016 and has a live calculation date of August 22, 2018.

Value ■ Index: Indxx Renewable Energy Producers Index (IYLCOREC) 1,168.04
■ Benchmark: Indxx 500 Index (INXTNT) 2,278.31



Back-tested performance is hypothetical and has certain inherent limitations. Back-tested performance differs from live performance and is included for informational purposes only.

INDEX CHARACTERISTICS

Base Date	03/31/2016
Constituents	42
Dividend Yield*	3.27%
52 Week High/Low**	1716/1168

* Trailing 12 months data for current year portfolio, as of last trading day of most recent month end.

** Trailing 12 months as of last trading day.

INDEX RISK & RETURN STATISTICS

Statistic	QTD	YTD	1 Year	3 Year	Since Base Date
Beta ¹	0.37	0.69	0.68	0.58	0.58
Correlation ¹	0.34	0.84	0.83	0.75	0.72
Returns ²	-6.56%	-27.89%	-28.24%	-12.55%	2.09%
Standard Deviation	-	14.10%	15.63%	17.72%	15.47%

¹W.R.T.: Indxx 500 Index NTR

²As of last trading day.

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