

Announcement

December 24, 2020

The Indxx Hedged Dividend Income Index will be reconstituted after the close of trading hours on December 31, 2020.

Long Portfolio

Listed below are the constituents that will be added to the existing index:

| S No | Company Name |
|------|----------------------------------|
| 1 | Apollo Global Management Inc |
| 2 | Archer Daniels Midland Co |
| 3 | Bristol-Myers Squibb Co |
| 4 | Campbell Soup Co |
| 5 | CVS Health Corp |
| 6 | Franklin Resources Inc |
| 7 | General Mills Inc |
| 8 | H&R Block Inc |
| 9 | Healthcare Trust Of America Inc |
| 10 | Highwoods Properties Inc |
| 11 | IDACORP Inc |
| 12 | Ingredion Inc |
| 13 | Smucker J. M. Co |
| 14 | Kimberly Clark Corp |
| 15 | Magellan Midstream Partners L.P. |
| 16 | Merck & Co Inc |
| 17 | Nrg Energy Inc |
| 18 | SL Green Realty Corp |
| 19 | Sonoco Products Co |
| 20 | UGI Corp |
| 21 | Valley National Bancorp |
| 22 | Watsco Inc |

Listed below are the constituents that will be deleted from the existing index:

| S No | Company Name |
|------|-----------------------------------|
| 1 | Antero Midstream Corp |
| 2 | Citizens Financial Group Inc /RI/ |
| 3 | Corning Inc |
| 4 | Crane Co |
| 5 | Eastman Chemical Co |
| 6 | Federal Realty Investment Trust |
| 7 | Flowers Foods Inc |
| 8 | Huntington Ingalls Industries Inc |
| 9 | Marathon Petroleum Corp |
| 10 | Molson Coors Beverage Co |
| 11 | Newell Brands Inc |
| 12 | Phillips 66 |

| S No | Company Name |
|------|------------------------------|
| 13 | Physicians Realty Trust |
| 14 | Regency Centers Corp |
| 15 | Regions Financial Corp |
| 16 | Steel Dynamics Inc |
| 17 | Synovus Financial Corp |
| 18 | Valero Energy Corp |
| 19 | ViacomCBS Inc |
| 20 | Viatis Inc |
| 21 | Walgreens Boots Alliance Inc |
| 22 | Whirlpool Corp |
| 23 | Xerox Holdings Corp |

Short Portfolio

Listed below are the constituents that will be added to the existing index:

| S No | Company Name |
|------|----------------------------------|
| 1 | Alcoa Corp |
| 2 | Alexion Pharmaceuticals Inc |
| 3 | Align Technology Inc |
| 4 | Capital One Financial Corp |
| 5 | Church & Dwight Co Inc |
| 6 | Cimarex Energy Co |
| 7 | Constellation Brands Inc |
| 8 | Costco Wholesale Corp |
| 9 | eXp World Holdings Inc |
| 10 | IQVIA Holdings Inc |
| 11 | Lamb Weston Holdings Inc |
| 12 | Lancaster Colony Corp |
| 13 | Martin Marietta Materials Inc |
| 14 | McCormick & Co Inc |
| 15 | Mettler-Toledo International Inc |
| 16 | New Fortress Energy Inc |
| 17 | Open Lending Corp |
| 18 | PG&E Corp |
| 19 | Pinnacle Financial Partners Inc |
| 20 | Pinterest Inc |
| 21 | PROG Holdings Inc |
| 22 | Schwab Charles Corp |
| 23 | SLM Corp |
| 24 | Sunnova Energy International Inc |
| 25 | Teladoc Health Inc |
| 26 | Trade Desk Inc |
| 27 | Viatis Inc |
| 28 | Walmart Inc |

Listed below are the constituents that will be deleted from the existing index:

| S No | Company Name |
|------|--------------------------------|
| 1 | American Tower Corp |
| 2 | ANSYS Inc |
| 3 | Balchem Corp |
| 4 | Cadence Design Systems Inc |
| 5 | CarMax Inc |
| 6 | Devon Energy Corp |
| 7 | Diamondback Energy Inc |
| 8 | Electronic Arts Inc |
| 9 | EOG Resources Inc |
| 10 | Equity Commonwealth |
| 11 | Exxon Mobil Corp |
| 12 | Grocery Outlet Holding Corp |
| 13 | Halliburton Co |
| 14 | Hamilton Lane Inc |
| 15 | HollyFrontier Corp |
| 16 | IDACORP Inc |
| 17 | LendingTree Inc |
| 18 | Liberty Broadband Corp |
| 19 | Liberty Media Corp |
| 20 | Lyft Inc |
| 21 | Magellan Midstream Partners LP |
| 22 | Marsh & McLennan Cos Inc |
| 23 | Mosaic Co |
| 24 | Newmont Corp |
| 25 | NRG Energy Inc |
| 26 | NVR Inc |
| 27 | Okta Inc |
| 28 | Rexford Industrial Realty Inc |
| 29 | RingCentral Inc |
| 30 | Royal Gold Inc |
| 31 | Splunk Inc |
| 32 | UGI Corp |
| 33 | United Airlines Holdings Inc |