

Announcement**March 5th, 2018**

CALPINE CORP (CPN UN Equity), a constituent in the Short Index of Indxx Hedged Dividend Income Index (IDIVALS), will be removed from the index w.e.f the close of trading hours on March 7th, 2018 on account of its acquisition by **ENERGY CAPITAL PARTNERS III (PRIVATE COMPANY)**

CALPINE CORP will be removed from the index. The Holdings of **CALPINE CORP** would be liquidated and the proceeds will be distributed to the remaining constituents.