

## Announcement

Indxx Hedged Dividend Income Index (IDIVALS) would be rebalanced after the close of trading hours of April 28<sup>th</sup> 2017.

## Long Portfolio

Below are the 100 stock index constituents effective as on close of trading hours of April 28<sup>th</sup> 2017.

S No.	ISIN	Security Name
1	US29250R1068	Enbridge Energy Partners, L.P. Class A
2	US29273R1095	Energy Transfer Partners, L.P.
3	US64828T2015	New Residential Investment Corp.
4	US0357104092	Annaly Capital Management, Inc.
5	US16934Q2084	Chimera Investment Corporation
6	US67058H1023	NuStar Energy L.P.
7	US04010L1035	Ares Capital Corporation
8	US3719271047	Genesis Energy, L.P.
9	US29336U1079	EnLink Midstream Partners, L.P.
10	US86764L1089	Sunoco Logistics Partners L.P.
11	US1567001060	CenturyLink, Inc.
12	US85571B1052	Starwood Property Trust, Inc.
13	US23311P1003	DCP Midstream LP
14	US0309751065	AmeriGas Partners, L.P.
15	US1182301010	Buckeye Partners, L.P.
16	US81721M1099	Senior Housing Properties Trust
17	US3453708600	Ford Motor Company
18	US5770811025	Mattel, Inc.
19	US6819361006	Omega Healthcare Investors, Inc.
20	US36467J1088	Gaming and Leisure Properties, Inc.
21	US84860W1027	Spirit Realty Capital, Inc.
22	US87612G1013	Targa Resources Corp.
23	US44106M1027	Hospitality Properties Trust
24	US88160T1079	Tesoro Logistics LP
25	US5179421087	LaSalle Hotel Properties
26	US55608B1052	Macquarie Infrastructure Corporation
27	US29273V1008	Energy Transfer Equity, L.P.
28	US87233Q1085	TC PipeLines, LP
29	US92936U1097	W. P. Carey Inc.
30	US68268N1037	ONEOK Partners, L.P.
31	US2937921078	Enterprise Products Partners L.P.

32	US05541T1016	BGC Partners, Inc. Class A
33	US36162J1060	GEO Group Inc
34	US26884U1097	EPR Properties
35	US55616P1049	Macy's Inc
36	US5002551043	Kohl's Corporation
37	US5178341070	Las Vegas Sands Corp.
38	US8550301027	Staples, Inc.
39	US6745991058	Occidental Petroleum Corporation
40	US92343V1044	Verizon Communications Inc.
41	US00206R1023	AT&T Inc.
42	US5017971046	L Brands, Inc.
43	US3379321074	FirstEnergy Corp.
44	US95040Q1040	Welltower, Inc.
45	US8746971055	Tallgrass Energy Partners LP
46	US1252691001	CF Industries Holdings, Inc.
47	US6826801036	ONEOK, Inc.
48	US29364G1031	Entergy Corporation
49	US8425871071	Southern Company
50	US5311721048	Liberty Property Trust
51	US87612E1064	Target Corporation
52	US4234521015	Helmerich & Payne, Inc.
53	US9841211033	Xerox Corporation
54	US8998961044	Tupperware Brands Corporation
55	US5894001008	Mercury General Corporation
56	US6952631033	PacWest Bancorp
57	US61945C1036	Mosaic Company
58	US26441C2044	Duke Energy Corporation
59	US1667641005	Chevron Corporation
60	US63938C1080	Navient Corp
61	US69351T1060	PPL Corporation
62	US7475251036	QUALCOMM Incorporated
63	US7587661098	Regal Entertainment Group Class A
64	US83001A1025	Six Flags Entertainment Corporation
65	US00130H1059	AES Corporation
66	US7127041058	People's United Financial, Inc.
67	US91913Y1001	Valero Energy Corporation
68	US0936711052	H&R Block, Inc.
69	US6802231042	Old Republic International Corporation
70	US00287Y1091	AbbVie, Inc.

71	US7181721090	Philip Morris International Inc.
72	US7445731067	Public Service Enterprise Group Inc
73	US30231G1022	Exxon Mobil Corporation
74	US9197941076	Valley National Bancorp
75	US15189T1079	CenterPoint Energy, Inc.
76	US25746U1097	Dominion Resources, Inc.
77	US4198701009	Hawaiian Electric Industries, Inc.
78	US30161N1019	Exelon Corporation
79	US9042141039	Umpqua Holdings Corporation
80	US3911641005	Great Plains Energy Incorporated
81	US7170811035	Pfizer Inc.
82	US3647601083	Gap, Inc.
83	US80589M1027	SCANA Corporation
84	US1897541041	Coach, Inc.
85	US4601461035	International Paper Company
86	US2091151041	Consolidated Edison, Inc.
87	US0255371017	American Electric Power Company, Inc.
88	US9593191045	Western Refining, Inc.
89	US92939U1060	WEC Energy Group Inc
90	US9598021098	Western Union Company
91	US1912161007	Coca-Cola Company
92	US1491231015	Caterpillar Inc.
93	US31847R1023	First American Financial Corporation
94	US2910111044	Emerson Electric Co.
95	US3434981011	Flowers Foods, Inc.
96	US2328061096	Cypress Semiconductor Corporation
97	US0236081024	Ameren Corporation
98	US6556641008	Nordstrom, Inc.
99	US0185223007	ALLETE, Inc.
100	US5007541064	Kraft Heinz Company

## Short Portfolio

Below are the 186 stock index constituents effective as on close of trading hours of April 28<sup>th</sup> 2017.

S No.	ISIN	Security Name
1	US88160R1014	Tesla Inc
2	US8894781033	Toll Brothers, Inc.
3	US81761R1095	ServiceMaster Global Holdings, Inc.
4	US69840W1080	Panera Bread Company Class A
5	US55825T1034	Madison Square Garden Co. Class A
6	US59408Q1067	Michaels Companies Inc
7	US5380341090	Live Nation Entertainment, Inc.
8	US1091941005	Bright Horizons Family Solutions, Inc.
9	US9120081099	US Foods Holding Corp.
10	US8226341019	Shell Midstream Partners LP
11	US8746961072	Tallgrass Energy GP LP Class A
12	US7185492078	Phillips 66 Partners LP
13	US78410G1040	SBA Communications Corp. Class A
14	US45841N1072	Interactive Brokers Group, Inc. Class A
15	US55354G1004	MSCI Inc.
16	US78409V1044	S&P Global, Inc.
17	US89400J1079	TransUnion
18	US70450Y1038	PayPal Holdings Inc
19	US24703L1035	Dell Technologies Inc Class V
20	US9843321061	Yahoo! Inc.
21	US9285634021	VMware, Inc. Class A
22	US72766Q1058	Platform Specialty Products Corp.
23	US86614U1007	Summit Materials, Inc. Class A
24	US98389B1008	Xcel Energy Inc.
25	US7234841010	Pinnacle West Capital Corporation
26	US6708371033	OGE Energy Corp.
27	US9897011071	Zions Bancorporation
28	US98919V1052	Zayo Group Holdings, Inc.
29	US98212B1035	WPX Energy, Inc. Class A
30	US97650W1080	Wintrust Financial Corporation
31	US9663871021	Whiting Petroleum Corporation
32	US9576381092	Western Alliance Bancorporation
33	US95709T1007	Westar Energy, Inc.
34	US92924F1066	WGL Holdings, Inc.
35	US9290891004	Voya Financial, Inc.

36	US92345Y1064	Verisk Analytics Inc
37	US92240G1013	Vectren Corporation
38	US9113631090	United Rentals, Inc.
39	US9100471096	United Continental Holdings, Inc.
40	US90384S3031	Ulta Beauty Inc
41	US90346E1038	U.S. Silica Holdings, Inc.
42	US9026811052	UGI Corporation
43	US8969452015	TripAdvisor, Inc.
44	US89469A1043	TreeHouse Foods, Inc.
45	US8910271043	Torchmark Corporation
46	US88224Q1076	Texas Capital Bancshares, Inc.
47	US8816091016	Tesoro Corporation
48	US87165B1035	Synchrony Financial
49	US87161C5013	Synovus Financial Corp.
50	US8606301021	Stifel Financial Corp.
51	US85917A1007	Sterling Bancorp
52	US8454671095	Southwestern Energy Company
53	US8448951025	Southwest Gas Holdings, Inc.
54	US82669G1040	Signature Bank
55	US8168511090	Sempra Energy
56	US8085131055	Charles Schwab Corporation
57	US79466L3024	salesforce.com, inc.
58	US78486Q1013	SVB Financial Group
59	US78442P1066	SLM Corp
60	US7841171033	SEI Investments Company
61	US7677541044	Rite Aid Corporation
62	US7627601062	Rice Energy Inc.
63	US75605Y1064	Realogy Holdings Corp.
64	US7547301090	Raymond James Financial, Inc.
65	US75281A1097	Range Resources Corporation
66	US7502361014	Radian Group Inc.
67	US74978Q1058	RSP Permian, Inc.
68	US74733V1008	QEP Resources, Inc.
69	US7429621037	PrivateBancorp, Inc.
70	US74164M1080	Primerica, Inc.
71	US7415034039	Priceline Group Inc
72	US7374461041	Post Holdings, Inc.
73	US7365088472	Portland General Electric Company
74	US7237871071	Pioneer Natural Resources Company

75	US72346Q1040	Pinnacle Financial Partners, Inc.
76	US7185461040	Phillips 66
77	US7034811015	Patterson-UTI Energy, Inc.
78	US7018771029	Parsley Energy, Inc. Class A
79	US69331C1080	PG&E Corporation
80	US69327R1014	PDC Energy Inc
81	US68268W1036	OneMain Holdings, Inc.
82	US68235P1084	ONE Gas, Inc.
83	US6742151086	Oasis Petroleum Inc.
84	US67103H1077	O'Reilly Automotive, Inc.
85	US6550441058	Noble Energy, Inc.
86	US65473P1057	NiSource Inc
87	US65339F1012	NextEra Energy, Inc.
88	US6512901082	Newfield Exploration Company
89	US6460251068	New Jersey Resources Corporation
90	US64110L1061	Netflix, Inc.
91	US6370711011	National Oilwell Varco, Inc.
92	US6361801011	National Fuel Gas Company
93	US62944T1051	NVR, Inc.
94	US6293775085	NRG Energy, Inc.
95	US6177001095	Morningstar, Inc.
96	US61174X1090	Monster Beverage Corporation
97	US6081901042	Mohawk Industries, Inc.
98	US5962781010	Middleby Corporation
99	US57060D1081	MarketAxess Holdings Inc.
100	US5705351048	Markel Corporation
101	US56585A1025	Marathon Petroleum Corporation
102	US5658491064	Marathon Oil Corporation
103	US5528481030	MGIC Investment Corporation
104	US5526901096	MDU Resources Group, Inc.
105	US5500211090	Lululemon Athletica Inc
106	US5463471053	Louisiana-Pacific Corporation
107	US5404241086	Loews Corporation
108	US5312298707	Liberty Media Corporation Series A Liberty Formula One
109	US5303071071	Liberty Broadband Corp. Class A
110	US52729N3089	Level 3 Communications, Inc.
111	US5272881047	Leucadia National Corporation
112	US5168061068	Laredo Petroleum, Inc.
113	US5018892084	LKQ Corporation

114	US49456B1017	Kinder Morgan Inc Class P
115	US48020Q1076	Jones Lang LaSalle Incorporated
116	US46120E6023	Intuitive Surgical, Inc.
117	US45866F1049	Intercontinental Exchange, Inc.
118	US4511071064	IDACORP, Inc.
119	US4485791028	Hyatt Hotels Corporation Class A
120	US44267D1072	Howard Hughes Corporation
121	US42809H1077	Hess Corporation
122	US4062161017	Halliburton Company
123	US40416M1053	HD Supply Holdings, Inc.
124	US40412C1018	HCA Holdings, Inc.
125	US38141G1040	Goldman Sachs Group, Inc.
126	US35671D8570	Freeport-McMoRan, Inc.
127	US33616C1009	First Republic Bank
128	US31946M1036	First Citizens BancShares, Inc. Class A
129	US3030751057	FactSet Research Systems Inc.
130	US30303M1027	Facebook, Inc. Class A
131	US30219G1085	Express Scripts Holding Company
132	US30040W1080	Eversource Energy
133	US2946281027	Equity Commonwealth
134	US29265N1081	Energen Corporation
135	US2810201077	Edison International
136	US28035Q1022	Edgewell Personal Care Co.
137	US2692464017	E*TRADE Financial Corporation
138	US26884L1098	EQT Corporation
139	US26875P1012	EOG Resources, Inc.
140	US2567461080	Dollar Tree, Inc.
141	US25470M1099	DISH Network Corporation Class A
142	US25470F1049	Discovery Communications, Inc. Class A
143	US25278X1090	Diamondback Energy, Inc.
144	US25179M1036	Devon Energy Corporation
145	US2333311072	DTE Energy Company
146	US2283681060	Crown Holdings, Inc.
147	US20854P1093	CONSOL Energy Inc.
148	US20825C1045	ConocoPhillips
149	US20605P1012	Concho Resources Inc.
150	US1729674242	Citigroup Inc
151	US1717981013	Cimarex Energy Co.
152	US1696561059	Chipotle Mexican Grill, Inc.

153	US1651671075	Chesapeake Energy Corporation
154	US16411R2085	Cheniere Energy, Inc.
155	US16119P1084	Charter Communications, Inc. Class A
156	US1431301027	CarMax, Inc.
157	US1313473043	Calpine Corporation
158	US1270971039	Cabot Oil & Gas Corporation
159	US1258961002	CMS Energy Corporation
160	US12504L1098	CBRE Group, Inc. Class A
161	US1220171060	Burlington Stores, Inc.
162	US1011371077	Boston Scientific Corporation
163	US0966271043	Boardwalk Pipeline Partners, LP
164	US09531U1025	Blue Buffalo Pet Products Inc
165	US0921131092	Black Hills Corporation
166	US08579W1036	Berry Plastics Group, Inc.
167	US0846707026	Berkshire Hathaway Inc. Class B
168	US0605051046	Bank of America Corporation
169	US0572241075	Baker Hughes Incorporated
170	US0533321024	AutoZone, Inc.
171	US0495601058	Atmos Energy Corporation
172	US03836W1036	Aqua America, Inc.
173	US0374111054	Apache Corporation
174	US03674X1063	Antero Resources Corporation
175	US0325111070	Anadarko Petroleum Corporation
176	US0304201033	American Water Works Company, Inc.
177	US02665T3068	American Homes 4 Rent Class A
178	US02079K3059	Alphabet Inc. Class A
179	US02005N1000	Ally Financial Inc
180	US0188021085	Alliant Energy Corp
181	US0171751003	Alleghany Corporation
182	US0082521081	Affiliated Managers Group, Inc.
183	US00724F1012	Adobe Systems Incorporated
184	US05329W1027	AutoNation, Inc.
185	US0844231029	W. R. Berkley Corporation
186	US0231351067	Amazon.com, Inc.