

Indxx Hedged Dividend Income Index (IDIVALS) would be reconstituted after the close of trading hours of December 30<sup>th</sup> 2016.

**Long Portfolio**

Following constituents will be removed from the existing index:

S no.	ISIN	Name
1	US86765K1097	Sunoco LP
2	US7265031051	Plains All American Pipeline, L.P.
3	US9694571004	Williams Companies, Inc.
4	US09257W1009	Blackstone Mortgage Trust, Inc. Class A
5	US92240M1080	Vector Group Ltd.
6	US37045V1008	General Motors Company
7	US40414L1098	HCP, Inc.
8	US36467W1099	GameStop Corp. Class A
9	US1982872038	Columbia Property Trust, Inc.
10	US44107P1049	Host Hotels & Resorts, Inc.
11	US92553P2011	Viacom Inc. Class B
12	US8998961044	Tupperware Brands Corporation
13	US3434981011	Flowers Foods, Inc.
14	US6806652052	Olin Corporation
15	US9042141039	Umpqua Holdings Corporation
16	US9581021055	Western Digital Corporation
17	US1491231015	Caterpillar Inc.
18	US7443201022	Prudential Financial, Inc.
19	US59156R1086	MetLife, Inc.
20	US0185223007	ALLETE, Inc.
21	US6680743050	NorthWestern Corporation

Below are the new 100 stock index constituents effective as on close of trading hours of December 30<sup>th</sup> 2016.

S no.	ISIN	Company Name
1	US5770811025	Mattel, Inc.
2	US5178341070	Las Vegas Sands Corp.
3	US8550301027	Staples, Inc.
4	US3453708600	Ford Motor Company
5	US7587661098	Regal Entertainment Group Class A
6	US83001A1025	Six Flags Entertainment Corporation
7	US0936711052	H&R Block, Inc.
8	US3647601083	Gap, Inc.
9	US1897541041	Coach, Inc.

10	US5002551043	Kohl's Corporation
11	US55616P1049	Macy's Inc
12	US7181721090	Philip Morris International Inc.
13	US7617131062	Reynolds American Inc.
14	US5007541064	Kraft Heinz Company
15	US05508R1068	B&G Foods, Inc.
16	US02209S1033	Altria Group, Inc.
17	US1912161007	Coca-Cola Company
18	US29273R1095	Energy Transfer Partners, L.P.
19	US96949L1052	Williams Partners, L.P.
20	US29250R1068	Enbridge Energy Partners, L.P. Class A
21	US67058H1023	NuStar Energy L.P.
22	US29336U1079	EnLink Midstream Partners, L.P.
23	US23311P1003	DCP Midstream Partners, LP
24	US86764L1089	Sunoco Logistics Partners L.P.
25	US3719271047	Genesis Energy, L.P.
26	US68268N1037	ONEOK Partners, L.P.
27	US1182301010	Buckeye Partners, L.P.
28	US72651A2078	Plains GP Holdings LP Class A
29	US87233Q1085	TC PipeLines, LP
30	US88160T1079	Tesoro Logistics LP
31	US87612G1013	Targa Resources Corp.
32	US6826801036	ONEOK, Inc.
33	US6745991058	Occidental Petroleum Corporation
34	US4361061082	HollyFrontier Corporation
35	US8475601097	Spectra Energy Corp
36	US9593191045	Western Refining, Inc.
37	US1667641005	Chevron Corporation
38	US91913Y1001	Valero Energy Corporation
39	US4234521015	Helmerich & Payne, Inc.
40	US30231G1022	Exxon Mobil Corporation
41	US0357104092	Annaly Capital Management, Inc.
42	US16934Q2084	Chimera Investment Corporation
43	US55272X1028	MFA Financial, Inc.
44	US85571B1052	Starwood Property Trust, Inc.
45	US5894001008	Mercury General Corporation
46	US6802231042	Old Republic International Corporation
47	US9197941076	Valley National Bancorp
48	US63938C1080	Navient Corp
49	US6952631033	PacWest Bancorp
50	US7127041058	People's United Financial, Inc.

51	US7170811035	Pfizer Inc.
52	US00287Y1091	AbbVie, Inc.
53	US4511001012	Icahn Enterprises L.P.
54	US55608B1052	Macquarie Infrastructure Corporation
55	US7244791007	Pitney Bowes Inc.
56	US2910111044	Emerson Electric Co.
57	US2328061096	Cypress Semiconductor Corporation
58	US4592001014	International Business Machines Corporation
59	US1252691001	CF Industries Holdings, Inc.
60	US61945C1036	Mosaic Company
61	US4601461035	International Paper Company
62	US8678921011	Sunstone Hotel Investors, Inc.
63	US81721M1099	Senior Housing Properties Trust
64	US6819361006	Omega Healthcare Investors, Inc.
65	US36467J1088	Gaming and Leisure Properties, Inc.
66	US58463J3041	Medical Properties Trust, Inc.
67	US44106M1027	Hospitality Properties Trust
68	US92936U1097	W. P. Carey Inc.
69	US84860W1027	Spirit Realty Capital, Inc.
70	US23317H1023	DDR Corp.
71	US5179421087	LaSalle Hotel Properties
72	US69007J1060	OUTFRONT Media Inc.
73	US26884U1097	EPR Properties
74	US74965L1017	RLJ Lodging Trust
75	US95040Q1040	Welltower, Inc.
76	US5311721048	Liberty Property Trust
77	US35906A1088	Frontier Communications Corporation
78	US1567001060	CenturyLink, Inc.
79	US00206R1023	AT&T Inc.
80	US92343V1044	Verizon Communications Inc.
81	US0309751065	AmeriGas Partners, L.P.
82	US29364G1031	Entergy Corporation
83	US3379321074	FirstEnergy Corp.
84	US8425871071	Southern Company
85	US69351T1060	PPL Corporation
86	US26441C2044	Duke Energy Corporation
87	US15189T1079	CenterPoint Energy, Inc.
88	US3911641005	Great Plains Energy Incorporated
89	US7445731067	Public Service Enterprise Group Inc
90	US4198701009	Hawaiian Electric Industries, Inc.
91	US25746U1097	Dominion Resources, Inc.

92	US2091151041	Consolidated Edison, Inc.
93	US0255371017	American Electric Power Company, Inc.
94	US00130H1059	AES Corporation
95	US30161N1019	Exelon Corporation
96	US92939U1060	WEC Energy Group Inc
97	US6708371033	OGE Energy Corp.
98	US0236081024	Ameren Corporation
99	US98389B1008	Xcel Energy Inc.
100	US7234841010	Pinnacle West Capital Corporation

### Short Portfolio

Following constituents will be removed from the existing index:

S no.	ISIN	Name
1	US3379321074	FirstEnergy Corp.
2	US7234841010	Pinnacle West Capital Corporation
3	US88023U1016	Tempur Sealy International Inc
4	US9024941034	Tyson Foods, Inc. Class A
5	US03673L1035	Antero Midstream Partners LP
6	US6311031081	Nasdaq, Inc.
7	US7185492078	Phillips 66 Partners LP
8	US26885B1008	EQT Midstream Partners LP
9	US9843321061	Yahoo! Inc.
10	US98389B1008	Xcel Energy Inc.
11	US92939U1060	WEC Energy Group Inc
12	US9043111072	Under Armour, Inc. Class A
13	US89400J1079	TransUnion
14	US8936411003	TransDigm Group Incorporated
15	US8894781033	Toll Brothers, Inc.
16	US8589121081	Stericycle, Inc.
17	US84857L1017	Spire, Inc.
18	US8226341019	Shell Midstream Partners LP
19	US81761R1095	ServiceMaster Global Holdings, Inc.
20	US78409V1044	S&P Global, Inc.
21	US7201861058	Piedmont Natural Gas Company, Inc.
22	US70450Y1038	PayPal Holdings Inc
23	US69840W1080	Panera Bread Company Class A
24	US6516391066	Newmont Mining Corporation
25	US59408Q1067	Michaels Companies Inc
26	US55354G1004	MSCI Inc.
27	US5380341090	Live Nation Entertainment, Inc.
28	US4656851056	ITC Holdings Corp.
29	US38388F1084	W. R. Grace & Co.
30	US3456051099	Forest City Realty Trust Inc Class A
31	US26969P1084	Eagle Materials Inc.

32	US0844231029	W. R. Berkley Corporation
33	US05329W1027	AutoNation, Inc.

Below are the new 184 stock index constituents effective as on close of trading hours of **December 30<sup>th</sup> 2016**.

S no.	ISIN	Company Name
1	US5312298707	Liberty Media Corp. Series A Liberty Media
2	US5500211090	Lululemon Athletica Inc
3	US21036P1084	Constellation Brands, Inc. Class A
4	US6742151086	Oasis Petroleum Inc.
5	US9663871021	Whiting Petroleum Corporation
6	US90346E1038	U.S. Silica Holdings, Inc.
7	US6752321025	Oceaneering International, Inc.
8	US88224Q1076	Texas Capital Bancshares, Inc.
9	US8606301021	Stifel Financial Corp.
10	US31946M1036	First Citizens BancShares, Inc. Class A
11	US72346Q1040	Pinnacle Financial Partners, Inc.
12	US74164M1080	Primerica, Inc.
13	US38141G1040	Goldman Sachs Group, Inc.
14	US0605051046	Bank of America Corporation
15	US7547301090	Raymond James Financial, Inc.
16	US85917A1007	Sterling Bancorp
17	US87161C5013	Synovus Financial Corp.
18	US4368932004	Home BancShares, Inc.
19	US0639041062	Bank of the Ozarks, Inc.
20	US7593516047	Reinsurance Group of America, Incorporated
21	US6795801009	Old Dominion Freight Line, Inc.
22	US0015471081	AK Steel Holding Corporation
23	US0185223007	ALLETE, Inc.
24	US9897011071	Zions Bancorporation
25	US98919V1052	Zayo Group Holdings, Inc.
26	US98212B1035	WPX Energy, Inc. Class A
27	US9814751064	World Fuel Services Corporation
28	US97650W1080	Wintrust Financial Corporation
29	US9662441057	WhiteWave Foods Company
30	US9576381092	Western Alliance Bancorporation
31	US95709T1007	Westar Energy, Inc.
32	US92924F1066	WGL Holdings, Inc.
33	US9290891004	Voya Financial, Inc.
34	US92345Y1064	Verisk Analytics Inc

35	US92240G1013	Vectren Corporation
36	US9113631090	United Rentals, Inc.
37	US9100471096	United Continental Holdings, Inc.
38	US90384S3031	Ulta Salon, Cosmetics & Fragrance, Inc.
39	US9026811052	UGI Corporation
40	US8969452015	TripAdvisor, Inc.
41	US89469A1043	TreeHouse Foods, Inc.
42	US8910271043	Torchmark Corporation
43	US8816091016	Tesoro Corporation
44	US8794338298	Telephone and Data Systems, Inc.
45	US87165B1035	Synchrony Financial
46	US85208M1027	Sprouts Farmers Markets, Inc.
47	US8485741099	Spirit AeroSystems Holdings, Inc. Class A
48	US8454671095	Southwestern Energy Company
49	US8448951025	Southwest Gas Corporation
50	US82669G1040	Signature Bank
51	US8168511090	Sempra Energy
52	US8085131055	Charles Schwab Corporation
53	US80589M1027	SCANA Corporation
54	US79466L3024	salesforce.com, inc.
55	US78486Q1013	SVB Financial Group
56	US78454L1008	SM Energy Company
57	US78442P1066	SLM Corp
58	US7841171033	SEI Investments Company
59	US78388J1060	SBA Communications Corporation
60	US7677541044	Rite Aid Corporation
61	US7627601062	Rice Energy Inc.
62	US75605Y1064	Realogy Holdings Corp.
63	US75281A1097	Range Resources Corporation
64	US7502361014	Radian Group Inc.
65	US74978Q1058	RSP Permian, Inc.
66	US74733V1008	QEP Resources, Inc.
67	US7429621037	PrivateBancorp, Inc.
68	US7415034039	Priceline Group Inc
69	US7374461041	Post Holdings, Inc.
70	US7365088472	Portland General Electric Company
71	US7237871071	Pioneer Natural Resources Company
72	US7185461040	Phillips 66
73	US7034811015	Patterson-UTI Energy, Inc.
74	US7018771029	Parsley Energy, Inc. Class A
75	US69331C1080	PG&E Corporation

76	US69327R1014	PDC Energy Inc
77	US6907684038	Owens-Illinois, Inc.
78	US68268W1036	OneMain Holdings, Inc.
79	US68235P1084	ONE Gas, Inc.
80	US67103H1077	O'Reilly Automotive, Inc.
81	US6550441058	Noble Energy, Inc.
82	US65473P1057	NiSource Inc
83	US65339F1012	NextEra Energy, Inc.
84	US6512901082	Newfield Exploration Company
85	US6460251068	New Jersey Resources Corporation
86	US64110L1061	Netflix, Inc.
87	US6370711011	National Oilwell Varco, Inc.
88	US6361801011	National Fuel Gas Company
89	US62944T1051	NVR, Inc.
90	US6293775085	NRG Energy, Inc.
91	US6177001095	Morningstar, Inc.
92	US61174X1090	Monster Beverage Corporation
93	US6081901042	Mohawk Industries, Inc.
94	US5962781010	Middleby Corporation
95	US57060D1081	MarketAxess Holdings Inc.
96	US5705351048	Markel Corporation
97	US56585A1025	Marathon Petroleum Corporation
98	US5658491064	Marathon Oil Corporation
99	US5529531015	MGM Resorts International
100	US5528481030	MGIC Investment Corporation
101	US5526901096	MDU Resources Group, Inc.
102	US5463471053	Louisiana-Pacific Corporation
103	US5404241086	Loews Corporation
104	US5303071071	Liberty Broadband Corp. Class A
105	US52729N3089	Level 3 Communications, Inc.
106	US5272881047	Leucadia National Corporation
107	US5168061068	Laredo Petroleum, Inc.
108	US5018892084	LKQ Corporation
109	US49456B1017	Kinder Morgan Inc Class P
110	US48020Q1076	Jones Lang LaSalle Incorporated
111	US4698141078	Jacobs Engineering Group Inc.
112	US46120E6023	Intuitive Surgical, Inc.
113	US45866F1049	Intercontinental Exchange, Inc.
114	US4511071064	IDACORP, Inc.
115	US4485791028	Hyatt Hotels Corporation Class A
116	US44267D1072	Howard Hughes Corporation

117	US42809H1077	Hess Corporation
118	US4062161017	Halliburton Company
119	US4052171000	Hain Celestial Group, Inc.
120	US40434J1007	HRG Group, Inc.
121	US40416M1053	HD Supply Holdings, Inc.
122	US40412C1018	HCA Holdings, Inc.
123	US4026353049	Gulfport Energy Corporation
124	US35671D8570	Freeport-McMoRan, Inc.
125	US33616C1009	First Republic Bank
126	US3030751057	FactSet Research Systems Inc.
127	US30303M1027	Facebook, Inc. Class A
128	US30249U1016	FMC Technologies, Inc.
129	US30219G1085	Express Scripts Holding Company
130	US30040W1080	Eversource Energy
131	US2946281027	Equity Commonwealth
132	US29265N1081	Energen Corporation
133	US2810201077	Edison International
134	US28035Q1022	Edgewell Personal Care Co.
135	US2692464017	E*TRADE Financial Corporation
136	US26884L1098	EQT Corporation
137	US26875P1012	EOG Resources, Inc.
138	US2567461080	Dollar Tree, Inc.
139	US25470M1099	DISH Network Corporation Class A
140	US25470F1049	Discovery Communications, Inc. Class A
141	US25278X1090	Diamondback Energy, Inc.
142	US25179M1036	Devon Energy Corporation
143	US2333311072	DTE Energy Company
144	US2283681060	Crown Holdings, Inc.
145	US20854P1093	CONSOL Energy Inc.
146	US20825C1045	ConocoPhillips
147	US20605P1012	Concho Resources Inc.
148	US1729674242	Citigroup Inc
149	US1717981013	Cimarex Energy Co.
150	US1696561059	Chipotle Mexican Grill, Inc.
151	US1651671075	Chesapeake Energy Corporation
152	US16411R2085	Cheniere Energy, Inc.
153	US16119P1084	Charter Communications, Inc. Class A
154	US1475281036	Casey's General Stores, Inc.
155	US1431301027	CarMax, Inc.
156	US1313473043	Calpine Corporation
157	US1270971039	Cabot Oil & Gas Corporation



158	US1258961002	CMS Energy Corporation
159	US12504L1098	CBRE Group, Inc. Class A
160	US1220171060	Burlington Stores, Inc.
161	US1152361010	Brown & Brown, 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	US0572241075	Baker Hughes Incorporated
169	US0533321024	AutoZone, Inc.
170	US0495601058	Atmos Energy Corporation
171	US03836W1036	Aqua America, Inc.
172	US0374111054	Apache Corporation
173	US03674X1063	Antero Resources Corporation
174	US0325111070	Anadarko Petroleum Corporation
175	US0304201033	American Water Works Company, Inc.
176	US02665T3068	American Homes 4 Rent Class A
177	US9027881088	UMB Financial Corporation
178	US0231351067	Amazon.com, Inc.
179	US02079K3059	Alphabet Inc. Class A
180	US02005N1000	Ally Financial Inc
181	US0188021085	Alliant Energy Corp
182	US0171751003	Alleghany Corporation
183	US0082521081	Affiliated Managers Group, Inc.
184	US00724F1012	Adobe Systems Incorporated