

Indxx Hedged Dividend Income Index (IDIVALS) would be reconstituted after the close of trading hours of June 30th 2017.

Long Portfolio

Below are the 100 stock index constituents effective as on close of trading hours of June 30th 2017.

S. No.	ISIN	Company Name
1	US0936711052	H&R Block, Inc.
2	US3453708600	Ford Motor Company
3	US3647601083	Gap, Inc.
4	US5002551043	Kohl's Corporation
5	US5017971046	L Brands, Inc.
6	US5178341070	Las Vegas Sands Corp.
7	US55616P1049	Macy's Inc
8	US5770811025	Mattel, Inc.
9	US7587661098	Regal Entertainment Group Class A
10	US83001A1025	Six Flags Entertainment Corporation
11	US8550301027	Staples, Inc.
12	US87612E1064	Target Corporation
13	US8998961044	Tupperware Brands Corporation
14	US37045V1008	General Motors Company
15	US7181721090	Philip Morris International Inc.
16	US2220702037	Coty Inc. Class A
17	US3703341046	General Mills, Inc.
18	US02209S1033	Altria Group, Inc.
19	US1182301010	Buckeye Partners, L.P.
20	US1667641005	Chevron Corporation
21	US23311P1003	DCP Midstream LP
22	US29273V1008	Energy Transfer Equity, L.P.
23	US29278N1037	Energy Transfer Partners LP
24	US29336U1079	EnLink Midstream Partners, L.P.
25	US30231G1022	Exxon Mobil Corporation
26	US3719271047	Genesis Energy, L.P.
27	US4234521015	Helmerich & Payne, Inc.
28	US67058H1023	NuStar Energy L.P.
29	US6745991058	Occidental Petroleum Corporation
30	US6826801036	ONEOK, Inc.
31	US68268N1037	ONEOK Partners, L.P.
32	US87233Q1085	TC PipeLines, LP
33	US8746971055	Tallgrass Energy Partners LP

34	US87612G1013	Targa Resources Corp.
35	US88160T1079	Tesoro Logistics LP
36	US91913Y1001	Valero Energy Corporation
37	US55336V1008	MPLX LP
38	US86765K1097	Sunoco LP
39	US4361061082	HollyFrontier Corporation
40	US7185461040	Phillips 66
41	US0357104092	Annaly Capital Management, Inc.
42	US04010L1035	Ares Capital Corporation
43	US05541T1016	BGC Partners, Inc. Class A
44	US16934Q2084	Chimera Investment Corporation
45	US26884U1097	EPR Properties
46	US36162J1060	GEO Group Inc
47	US44106M1027	Hospitality Properties Trust
48	US5179421087	LaSalle Hotel Properties
49	US63938C1080	Navient Corp
50	US6802231042	Old Republic International Corporation
51	US6819361006	Omega Healthcare Investors, Inc.
52	US6952631033	PacWest Bancorp
53	US7127041058	People's United Financial, Inc.
54	US81721M1099	Senior Housing Properties Trust
55	US84860W1027	Spirit Realty Capital, Inc.
56	US85571B1052	Starwood Property Trust, Inc.
57	US9042141039	Umpqua Holdings Corporation
58	US9197941076	Valley National Bancorp
59	US92936U1097	W. P. Carey Inc.
60	US55272X1028	MFA Financial, Inc.
61	US03784Y2000	Apple Hospitality REIT Inc
62	US49446R1095	Kimco Realty Corporation
63	US8621211007	STORE Capital Corporation
64	US60786M1053	Moelis & Co. Class A
65	US3025201019	F.N.B. Corporation
66	US00287Y1091	AbbVie, Inc.
67	US7170811035	Pfizer Inc.
68	US55608B1052	Macquarie Infrastructure Corporation
69	US4511001012	Icahn Enterprises L.P.
70	US3696041033	General Electric Company
71	US2328061096	Cypress Semiconductor Corporation
72	US7475251036	QUALCOMM Incorporated
73	US9598021098	Western Union Company
74	US9841216081	Xerox Corporation

75	US4592001014	International Business Machines Corporation
76	US17275R1023	Cisco Systems, Inc.
77	US12673P1057	CA, Inc.
78	US1252691001	CF Industries Holdings, Inc.
79	US4601461035	International Paper Company
80	US00206R1023	AT&T Inc.
81	US1567001060	CenturyLink, Inc.
82	US92343V1044	Verizon Communications Inc.
83	US00130H1059	AES Corporation
84	US0255371017	American Electric Power Company, Inc.
85	US0309751065	AmeriGas Partners, L.P.
86	US15189T1079	CenterPoint Energy, Inc.
87	US2091151041	Consolidated Edison, Inc.
88	US25746U1097	Dominion Energy Inc
89	US26441C2044	Duke Energy Corporation
90	US29364G1031	Entergy Corporation
91	US30161N1019	Exelon Corporation
92	US3379321074	FirstEnergy Corp.
93	US3911641005	Great Plains Energy Incorporated
94	US4198701009	Hawaiian Electric Industries, Inc.
95	US69351T1060	PPL Corporation
96	US7445731067	Public Service Enterprise Group Inc
97	US80589M1027	SCANA Corporation
98	US8425871071	Southern Company
99	US92939U1060	WEC Energy Group Inc
100	US6708371033	OGE Energy Corp.

Short Portfolio

Below are the 195 stock index constituents effective as on close of trading hours of June 30th 2017.

S. No.	ISIN	Company Name
1	US0231351067	Amazon.com, Inc.
2	US7415034039	Priceline Group Inc
3	US16119P1084	Charter Communications, Inc. Class A
4	US64110L1061	Netflix, Inc.
5	US88160R1014	Tesla Inc
6	US25470M1099	DISH Network Corporation Class A
7	US5312298707	Liberty Media Corporation Series A Liberty Formula One
8	US67103H1077	O'Reilly Automotive, Inc.
9	US90384S3031	Ulta Beauty Inc

10	US6081901042	Mohawk Industries, Inc.
11	US2567461080	Dollar Tree, Inc.
12	US0533321024	AutoZone, Inc.
13	US5303071071	Liberty Broadband Corp. Class A
14	US98850P1093	Yum China Holdings, Inc.
15	US1696561059	Chipotle Mexican Grill, Inc.
16	US1431301027	CarMax, Inc.
17	US5018892084	LKQ Corporation
18	US25470F1049	Discovery Communications, Inc. Class A
19	US62944T1051	NVR, Inc.
20	US5380341090	Live Nation Entertainment, Inc.
21	US69840W1080	Panera Bread Company Class A
22	US4485791028	Hyatt Hotels Corporation Class A
23	US5500211090	Lululemon Athletica Inc
24	US1220171060	Burlington Stores, Inc.
25	US8969452015	TripAdvisor, Inc.
26	US81761R1095	ServiceMaster Global Holdings, Inc.
27	US55825T1034	Madison Square Garden Co. Class A
28	US1091941005	Bright Horizons Family Solutions, Inc.
29	US61174X1090	Monster Beverage Corporation
30	US9120081099	US Foods Holding Corp.
31	US7374461041	Post Holdings, Inc.
32	US09531U1025	Blue Buffalo Pet Products Inc
33	US89469A1043	TreeHouse Foods, Inc.
34	US28035Q1022	Edgewell Personal Care Co.
35	US40434J1007	HRG Group, Inc.
36	US4052171000	Hain Celestial Group, Inc.
37	US20605P1012	Concho Resources Inc.
38	US16411R2085	Cheniere Energy, Inc.
39	US25278X1090	Diamondback Energy, Inc.
40	US7018771029	Parsley Energy, Inc. Class A
41	US03674X1063	Antero Resources Corporation
42	US6512901082	Newfield Exploration Company
43	US74978Q1058	RSP Permian, Inc.
44	US29265N1081	Energen Corporation
45	US7627601062	Rice Energy Inc.
46	US98212B1035	WPX Energy, Inc. Class A
47	US20854P1093	CONSOL Energy Inc.
48	US8454671095	Southwestern Energy Company
49	US1651671075	Chesapeake Energy Corporation
50	US7237871071	Pioneer Natural Resources Company

51	US26884L1098	EQT Corporation
52	US0325111070	Anadarko Petroleum Corporation
53	US1717981013	Cimarex Energy Co.
54	US75281A1097	Range Resources Corporation
55	US7034811015	Patterson-UTI Energy, Inc.
56	US6370711011	National Oilwell Varco, Inc.
57	US1270971039	Cabot Oil & Gas Corporation
58	US25179M1036	Devon Energy Corporation
59	US26875P1012	EOG Resources, Inc.
60	US0572241075	Baker Hughes Incorporated
61	US6550441058	Noble Energy, Inc.
62	US5658491064	Marathon Oil Corporation
63	US4062161017	Halliburton Company
64	US0374111054	Apache Corporation
65	US42809H1077	Hess Corporation
66	US20825C1045	ConocoPhillips
67	US0966271043	Boardwalk Pipeline Partners, LP
68	US8816091016	Tesoro Corporation
69	US49456B1017	Kinder Morgan Inc Class P
70	US56585A1025	Marathon Petroleum Corporation
71	US8226341019	Shell Midstream Partners LP
72	US6267171022	Murphy Oil Corporation
73	US7185492078	Phillips 66 Partners LP
74	US26885B1008	EQT Midstream Partners LP
75	US5590801065	Magellan Midstream Partners, L.P.
76	US16411Q1013	Cheniere Energy Partners, L.P.
77	US9694571004	Williams Companies, Inc.
78	US2937921078	Enterprise Products Partners L.P.
79	US9582541044	Western Gas Partners, LP
80	US72651A2078	Plains GP Holdings LP Class A
81	US0846707026	Berkshire Hathaway Inc. Class B
82	US5705351048	Markel Corporation
83	US78486Q1013	SVB Financial Group
84	US0171751003	Alleghany Corporation
85	US82669G1040	Signature Bank
86	US9576381092	Western Alliance Bancorporation
87	US78442P1066	SLM Corp
88	US5528481030	MGIC Investment Corporation
89	US88224Q1076	Texas Capital Bancshares, Inc.
90	US8606301021	Stifel Financial Corp.
91	US2692464017	E*TRADE Financial Corporation

92	US78410G1040	SBA Communications Corp. Class A
93	US12504L1098	CBRE Group, Inc. Class A
94	US44267D1072	Howard Hughes Corporation
95	US2946281027	Equity Commonwealth
96	US7502361014	Radian Group Inc.
97	US9290891004	Voya Financial, Inc.
98	US0082521081	Affiliated Managers Group, Inc.
99	US31946M1036	First Citizens BancShares, Inc. Class A
100	US5404241086	Loews Corporation
101	US48020Q1076	Jones Lang LaSalle Incorporated
102	US57060D1081	MarketAxess Holdings Inc.
103	US33616C1009	First Republic Bank
104	US97650W1080	Wintrust Financial Corporation
105	US8085131055	Charles Schwab Corporation
106	US5272881047	Leucadia National Corporation
107	US8910271043	Torchmark Corporation
108	US9897011071	Zions Bancorporation
109	US72346Q1040	Pinnacle Financial Partners, Inc.
110	US02665T3068	American Homes 4 Rent Class A
111	US1729674242	Citigroup Inc
112	US74164M1080	Primerica, Inc.
113	US78409V1044	S&P Global, Inc.
114	US7547301090	Raymond James Financial, Inc.
115	US55354G1004	MSCI Inc.
116	US45841N1072	Interactive Brokers Group, Inc. Class A
117	US45866F1049	Intercontinental Exchange, Inc.
118	US12503M1080	CBOE Holdings, Inc.
119	US87161C5013	Synovus Financial Corp.
120	US85917A1007	Sterling Bancorp
121	US1152361010	Brown & Brown, Inc.
122	US75605Y1064	Realogy Holdings Corp.
123	US38141G1040	Goldman Sachs Group, Inc.
124	US0259321042	American Financial Group, Inc.
125	US3456051099	Forest City Realty Trust Inc Class A
126	US6177001095	Morningstar, Inc.
127	US2003401070	Comerica Incorporated
128	US3030751057	FactSet Research Systems Inc.
129	US0605051046	Bank of America Corporation
130	US7593516047	Reinsurance Group of America, Incorporated
131	US1011371077	Boston Scientific Corporation
132	US30219G1085	Express Scripts Holding Company

133	US46120E6023	Intuitive Surgical, Inc.
134	US40412C1018	HCA Healthcare Inc
135	US9100471096	United Continental Holdings, Inc.
136	US92345Y1064	Verisk Analytics Inc
137	US9113631090	United Rentals, Inc.
138	US89400J1079	TransUnion
139	US4771431016	JetBlue Airways Corporation
140	US5962781010	Middleby Corporation
141	US02079K3059	Alphabet Inc. Class A
142	US30303M1027	Facebook, Inc. Class A
143	US00724F1012	Adobe Systems Incorporated
144	US70450Y1038	PayPal Holdings Inc
145	US79466L3024	salesforce.com, inc.
146	US0213461017	Altaba Inc.
147	US24703L1035	Dell Technologies Inc Class V
148	US2786421030	eBay Inc.
149	US9285634021	VMware, Inc. Class A
150	US2855121099	Electronic Arts Inc.
151	US5951121038	Micron Technology, Inc.
152	US3377381088	Fiserv, Inc.
153	US0527691069	Autodesk, Inc.
154	US98138H1014	Workday, Inc. Class A
155	US35671D8570	Freeport-McMoRan, Inc.
156	US2283681060	Crown Holdings, Inc.
157	US08579W1036	Berry Global Group Inc
158	US72766Q1058	Platform Specialty Products Corp.
159	US98919V1052	Zayo Group Holdings, Inc.
160	US52729N3089	Level 3 Communications, Inc.
161	US8794338298	Telephone and Data Systems, Inc.
162	US1313473043	Calpine Corporation
163	US6293775085	NRG Energy, Inc.
164	US9026811052	UGI Corporation
165	US0304201033	American Water Works Company, Inc.
166	US0495601058	Atmos Energy Corporation
167	US68235P1084	ONE Gas, Inc.
168	US0236081024	Ameren Corporation
169	US03836W1036	Aqua America, Inc.
170	US6460251068	New Jersey Resources Corporation
171	US69349H1077	PNM Resources, Inc.
172	US8448951025	Southwest Gas Holdings, Inc.
173	US92924F1066	WGL Holdings, Inc.

174	US4511071064	IDACORP, Inc.
175	US0921131092	Black Hills Corporation
176	US2810201077	Edison International
177	US65473P1057	NiSource Inc
178	US65339F1012	NextEra Energy, Inc.
179	US8168511090	Sempra Energy
180	US7365088472	Portland General Electric Company
181	US92240G1013	Vectren Corporation
182	US1258961002	CMS Energy Corporation
183	US0185223007	ALLETE, Inc.
184	US6361801011	National Fuel Gas Company
185	US69331C1080	PG&E Corporation
186	US5526901096	MDU Resources Group, Inc.
187	US84857L1017	Spire Inc.
188	US2333311072	DTE Energy Company
189	US98389B1008	Xcel Energy Inc.
190	US7234841010	Pinnacle West Capital Corporation
191	US95709T1007	Westar Energy, Inc.
192	US0188021085	Alliant Energy Corp
193	US30040W1080	Eversource Energy
194	US65341B1061	NextEra Energy Partners LP
195	US92840M1027	Vistra Energy Corp.