

Indxx Hedged Dividend Income Index (IDIVALS) would be reconstituted after the close of trading hours of September 29<sup>th</sup> 2017.

Long Portfolio

Following constituents will be removed from the existing index:

S. No.	ISIN	Company Name
1	US00287Y1091	Abbvie Inc
2	US12673P1057	Ca Inc
3	US2220702037	Coty Inc-Cl A
4	US1567001060	Centurylink Inc
5	US29278N1037	Energy Transfer Partners Lp
6	US37045V1008	General Motors Co
7	US0936711052	H&R Block Inc
8	US4511001012	Icahn Enterprises Lp
9	US49446R1095	Kimco Realty Corp
10	US5017971046	L Brands Inc
11	US55616P1049	Macys Inc
12	US5770811025	Mattel Inc
13	US60786M1053	Moelis & Co
14	US63938C1080	Navient Corp
15	US0357104092	Annaly Capital Management Inc
16	US7587661098	Regal Entertainment Group-A
17	US8550301027	Staples Inc
18	US84860W1027	Spirit Realty Capital Inc
19	US8621211007	Store Capital Corp
20	US8998961044	Tupperware Brands Corp
21	US9197941076	Valley National Bancorp
22	US92939U1060	Wec Energy Group Inc
23	US9841216081	Xerox Corp

Below are the new 100 stock index constituents effective as on close of trading hours of September 29<sup>th</sup> 2017.

S. No.	ISIN	Company Name
1	US00130H1059	AES Corporation
2	US02209S1033	Altria Group, Inc.
3	US0255371017	American Electric Power Company, Inc.
4	US0309751065	AmeriGas Partners, L.P.
5	US03350F1066	Andeavor Logistics LP
6	US03784Y2000	Apple Hospitality REIT Inc
7	US04010L1035	Ares Capital Corporation
8	US00206R1023	AT&T Inc.
9	US05541T1016	BGC Partners, Inc. Class A

10	US1182301010	Buckeye Partners, L.P.
11	US1501851067	Cedar Fair, L.P.
12	US15189T1079	CenterPoint Energy, Inc.
13	US1252691001	CF Industries Holdings, Inc.
14	US1667641005	Chevron Corporation
15	US16934Q2084	Chimera Investment Corporation
16	US17243V1026	Cinemark Holdings, Inc.
17	US17275R1023	Cisco Systems, Inc.
18	US1897541041	Coach, Inc.
19	US1912161007	Coca-Cola Company
20	US2091151041	Consolidated Edison, Inc.
21	US22410J1060	Cracker Barrel Old Country Store, Inc.
22	US2328061096	Cypress Semiconductor Corporation
23	US23311P1003	DCP Midstream LP
24	US25746U1097	Dominion Energy Inc
25	US26078J1007	DowDuPont Inc.
26	US26441C2044	Duke Energy Corporation
27	US2910111044	Emerson Electric Co.
28	US29273V1008	Energy Transfer Equity, L.P.
29	US29336U1079	EnLink Midstream Partners, L.P.
30	US29364G1031	Entergy Corporation
31	US2937921078	Enterprise Products Partners L.P.
32	US26884U1097	EPR Properties
33	US30161N1019	Exelon Corporation
34	US30231G1022	Exxon Mobil Corporation
35	US3025201019	F.N.B. Corporation
36	US3379321074	FirstEnergy Corp.
37	US3434981011	Flowers Foods, Inc.
38	US3453708600	Ford Motor Company
39	US3647601083	Gap, Inc.
40	US3696041033	General Electric Company
41	US3703341046	General Mills, Inc.
42	US3719271047	Genesis Energy, L.P.
43	US3724601055	Genuine Parts Company
44	US36162J1060	GEO Group Inc
45	US3911641005	Great Plains Energy Incorporated
46	US4198701009	Hawaiian Electric Industries, Inc.
47	US4234521015	Helmerich & Payne, Inc.
48	US4361061082	HollyFrontier Corporation
49	US44106M1027	Hospitality Properties Trust
50	US4592001014	International Business Machines Corporation
51	US4601461035	International Paper Company
52	US4606901001	Interpublic Group of Companies, Inc.
53	US4943681035	Kimberly-Clark Corporation
54	US5002551043	Kohl's Corporation
55	US5178341070	Las Vegas Sands Corp.
56	US5179421087	LaSalle Hotel Properties
57	US55608B1052	Macquarie Infrastructure Corporation

58	US58463J3041	Medical Properties Trust, Inc.
59	US59156R1086	MetLife, Inc.
60	US55272X1028	MFA Financial, Inc.
61	US55336V1008	MPLX LP
62	US64828T2015	New Residential Investment Corp.
63	US6556641008	Nordstrom, Inc.
64	US67058H1023	NuStar Energy L.P.
65	US6745991058	Occidental Petroleum Corporation
66	US6708371033	OGE Energy Corp.
67	US6802231042	Old Republic International Corporation
68	US6819361006	Omega Healthcare Investors, Inc.
69	US6826801036	ONEOK, Inc.
70	US6952631033	PacWest Bancorp
71	US7043261079	Paychex, Inc.
72	US7127041058	People's United Financial, Inc.
73	US7170811035	Pfizer Inc.
74	US7181721090	Philip Morris International Inc.
75	US7185461040	Phillips 66
76	US69351T1060	PPL Corporation
77	US7445731067	Public Service Enterprise Group Inc
78	US7475251036	QUALCOMM Incorporated
79	US74965L1017	RLJ Lodging Trust
80	US80589M1027	SCANA Corporation
81	US81721M1099	Senior Housing Properties Trust
82	US83001A1025	Six Flags Entertainment Corporation
83	US8354951027	Sonoco Products Company
84	US8425871071	Southern Company
85	US85571B1052	Starwood Property Trust, Inc.
86	US86765K1097	Sunoco LP
87	US8746971055	Tallgrass Energy Partners LP
88	US87612G1013	Targa Resources Corp.
89	US87612E1064	Target Corporation
90	US87233Q1085	TC PipeLines, LP
91	US9042141039	Umpqua Holdings Corporation
92	US91913Y1001	Valero Energy Corporation
93	US92339V1008	VEREIT, Inc. Class A
94	US92343V1044	Verizon Communications Inc.
95	US9282541013	Virtu Financial, Inc. Class A
96	US92936U1097	W. P. Carey Inc.
97	US95709T1007	Westar Energy, Inc.
98	US9582541044	Western Gas Partners, LP
99	US9598021098	Western Union Company
100	US9699041011	Williams-Sonoma, Inc.

## Short Portfolio

Following constituents will be removed from the existing index:

S. No.	ISIN	Company Name
1	US0213461017	Altaba Inc
2	US16411Q1013	Cheniere Energy Partners Lp
3	US40434J1007	Hrg Group Inc
4	US5500211090	Lululemon Athletica Inc
5	US7185492078	Phillips 66 Partners Lp
6	US85917A1007	Sterling Bancorp/De
7	US8454671095	Southwestern Energy Co
8	US8794338298	Telephone & Data Sys Inc
9	US2937921078	Enterprise Products Partners
10	US9582541044	Western Gas Partners Lp
11	US0605051046	Bank Of America Corp
12	US2003401070	Comerica Inc
13	US3456051099	Forest City Realty Trust Inc
14	US30219G1085	Express Scripts Inc
15	US40412C1018	Hca Healthcare Inc
16	US4771431016	Jetblue Airways Corp
17	US5962781010	Middleby Corp
18	US98138H1014	Workday Inc
19	US65341B1061	Nextera Energy Partners Lp
20	US3030751057	Vistra Energy Corp
21	US7593516047	Baker Hughes A Ge Co Llc
22	US95709T1007	Bright Horizons Family Solutions Inc

Below are the new 197 stock index constituents effective as on close of trading hours of September 29<sup>th</sup> 2017.

S. No.	ISIN	Company Name
1	US0231351067	Amazon.com, Inc.
2	US16119P1084	Charter Communications, Inc. Class A
3	US7415034039	Priceline Group Inc
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	US2567461080	Dollar Tree, Inc.
9	US6081901042	Mohawk Industries, Inc.
10	US5303071071	Liberty Broadband Corp. Class A
11	US67103H1077	O'Reilly Automotive, Inc.
12	US0533321024	AutoZone, Inc.
13	US90384S3031	Ulta Beauty Inc
14	US98850P1093	Yum China Holdings, Inc.

15	US1431301027	CarMax, Inc.
16	US5018892084	LKQ Corporation
17	US62944T1051	NVR, Inc.
18	US1696561059	Chipotle Mexican Grill, Inc.
19	US5380341090	Live Nation Entertainment, Inc.
20	US25470F1049	Discovery Communications, Inc. Class A
21	US4485791028	Hyatt Hotels Corporation Class A
22	US8969452015	TripAdvisor, Inc.
23	US81761R1095	ServiceMaster Global Holdings, Inc.
24	US1220171060	Burlington Stores, Inc.
25	US55825T1034	Madison Square Garden Co. Class A
26	US1091941005	Bright Horizons Family Solutions, Inc.
27	US94419L1017	Wayfair, Inc. Class A
28	US1268043015	Cabela's Incorporated
29	US61174X1090	Monster Beverage Corporation
30	US9120081099	US Foods Holding Corp.
31	US7374461041	Post Holdings, Inc.
32	US09531U1025	Blue Buffalo Pet Products Inc
33	US28035Q1022	Edgewell Personal Care Co.
34	US4052171000	Hain Celestial Group, Inc.
35	US89469A1043	TreeHouse Foods, Inc.
36	US8000131040	Sanderson Farms, Inc.
37	US21036P1084	Constellation Brands, Inc. Class A
38	US1475281036	Casey's General Stores, Inc.
39	US22160K1051	Costco Wholesale Corporation
40	US5132721045	Lamb Weston Holdings, Inc.
41	US72651A2078	Plains GP Holdings LP Class A
42	US5590801065	Magellan Midstream Partners, L.P.
43	US26885B1008	EQT Midstream Partners LP
44	US6267171022	Murphy Oil Corporation
45	US8226341019	Shell Midstream Partners LP
46	US9694571004	Williams Companies, Inc.
47	US56585A1025	Marathon Petroleum Corporation
48	US0966271043	Boardwalk Pipeline Partners, LP
49	US49456B1017	Kinder Morgan Inc Class P
50	US0374111054	Apache Corporation
51	US42809H1077	Hess Corporation
52	US20825C1045	ConocoPhillips
53	US03349M1053	Andeavor
54	US05722G1004	Baker Hughes, a GE Company Class A
55	US4062161017	Halliburton Company
56	US5658491064	Marathon Oil Corporation
57	US6550441058	Noble Energy, Inc.
58	US26875P1012	EOG Resources, Inc.
59	US25179M1036	Devon Energy Corporation
60	US6370711011	National Oilwell Varco, Inc.
61	US1270971039	Cabot Oil & Gas Corporation
62	US0325111070	Anadarko Petroleum Corporation

63	US75281A1097	Range Resources Corporation
64	US7034811015	Patterson-UTI Energy, Inc.
65	US1717981013	Cimarex Energy Co.
66	US26884L1098	EQT Corporation
67	US7237871071	Pioneer Natural Resources Company
68	US20605P1012	Concho Resources Inc.
69	US16411R2085	Cheniere Energy, Inc.
70	US25278X1090	Diamondback Energy, Inc.
71	US7018771029	Parsley Energy, Inc. Class A
72	US03674X1063	Antero Resources Corporation
73	US7627601062	Rice Energy Inc.
74	US6512901082	Newfield Exploration Company
75	US29265N1081	Energen Corporation
76	US74978Q1058	RSP Permian, Inc.
77	US98212B1035	WPX Energy, Inc. Class A
78	US1651671075	Chesapeake Energy Corporation
79	US20854P1093	CONSOL Energy Inc.
80	US29250R1068	Enbridge Energy Partners, L.P. Class A
81	US29278N1037	Energy Transfer Partners LP
82	US7265031051	Plains All American Pipeline, L.P.
83	US8746961072	Tallgrass Energy GP LP Class A
84	US15136A1025	Centennial Resource Development, Inc. Class A
85	US87161C5013	Synovus Financial Corp.
86	US38141G1040	Goldman Sachs Group, Inc.
87	US0259321042	American Financial Group, Inc.
88	US1729674242	Citigroup Inc
89	US7547301090	Raymond James Financial, Inc.
90	US6177001095	Morningstar, Inc.
91	US45866F1049	Intercontinental Exchange, Inc.
92	US1152361010	Brown & Brown, Inc.
93	US5272881047	Leucadia National Corporation
94	US75605Y1064	Realogy Holdings Corp.
95	US55354G1004	MSCI Inc. Class A
96	US78409V1044	S&P Global, Inc.
97	US74164M1080	Primerica, Inc.
98	US12503M1080	CBOE Holdings, Inc.
99	US45841N1072	Interactive Brokers Group, Inc. Class A
100	US72346Q1040	Pinnacle Financial Partners, Inc.
101	US02665T3068	American Homes 4 Rent Class A
102	US9897011071	Zions Bancorporation
103	US8085131055	Charles Schwab Corporation
104	US97650W1080	Wintrust Financial Corporation
105	US8910271043	Torchmark Corporation
106	US33616C1009	First Republic Bank
107	US57060D1081	MarketAxess Holdings Inc.
108	US48020Q1076	Jones Lang LaSalle Incorporated
109	US5404241086	Loews Corporation
110	US31946M1036	First Citizens BancShares, Inc. Class A

111	US0082521081	Affiliated Managers Group, Inc.
112	US8606301021	Stifel Financial Corp.
113	US9290891004	Voya Financial, Inc.
114	US7502361014	Radian Group Inc.
115	US0846707026	Berkshire Hathaway Inc. Class B
116	US78410G1040	SBA Communications Corp. Class A
117	US5705351048	Markel Corporation
118	US12504L1098	CBRE Group, Inc. Class A
119	US2692464017	E*TRADE Financial Corporation
120	US78486Q1013	SVB Financial Group
121	US0171751003	Alleghany Corporation
122	US82669G1040	Signature Bank
123	US9576381092	Western Alliance Bancorporation
124	US44267D1072	Howard Hughes Corporation
125	US78442P1066	SLM Corp
126	US5528481030	MGIC Investment Corporation
127	US2946281027	Equity Commonwealth
128	US88224Q1076	Texas Capital Bancshares, Inc.
129	US6153691059	Moody's Corporation
130	US7841171033	SEI Investments Company
131	US0844231029	W. R. Berkley Corporation
132	US68268W1036	OneMain Holdings, Inc.
133	US1011371077	Boston Scientific Corporation
134	US46120E6023	Intuitive Surgical, Inc.
135	US9100471096	United Continental Holdings, Inc.
136	US92345Y1064	Verisk Analytics Inc
137	US9113631090	United Rentals, Inc.
138	US89400J1079	TransUnion
139	US8936411003	TransDigm Group Incorporated
140	US92927K1025	WABCO Holdings Inc.
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	US24703L1035	Dell Technologies Inc Class V
147	US9285634021	VMware, Inc. Class A
148	US2786421030	eBay Inc.
149	US2855121099	Electronic Arts Inc.
150	US5951121038	Micron Technology, Inc.
151	US3377381088	Fiserv, Inc.
152	US0527691069	Autodesk, Inc.
153	US35671D8570	Freeport-McMoRan, Inc.
154	US2283681060	Crown Holdings, Inc.
155	US08579W1036	Berry Global Group Inc
156	US72766Q1058	Platform Specialty Products Corp.
157	US0138721065	Alcoa Corp.
158	US5463471053	Louisiana-Pacific Corporation

159	US6907684038	Owens-Illinois, Inc.
160	US86614U1007	Summit Materials, Inc. Class A
161	US98919V1052	Zayo Group Holdings, Inc.
162	US52729N3089	Level 3 Communications, Inc.
163	US1567001060	CenturyLink, Inc.
164	US7234841010	Pinnacle West Capital Corporation
165	US30040W1080	Eversource Energy
166	US2333311072	DTE Energy Company
167	US0188021085	Alliant Energy Corp
168	US69331C1080	PG&E Corporation
169	US6361801011	National Fuel Gas Company
170	US98389B1008	Xcel Energy Inc.
171	US84857L1017	Spire Inc.
172	US7365088472	Portland General Electric Company
173	US1258961002	CMS Energy Corporation
174	US0185223007	ALLETE, Inc.
175	US8168511090	Sempra Energy
176	US2810201077	Edison International
177	US65339F1012	NextEra Energy, Inc.
178	US65473P1057	NiSource Inc
179	US0921131092	Black Hills Corporation
180	US92240G1013	Vectren Corporation
181	US4511071064	IDACORP, Inc.
182	US92924F1066	WGL Holdings, Inc.
183	US8448951025	Southwest Gas Holdings, Inc.
184	US6460251068	New Jersey Resources Corporation
185	US03836W1036	Aqua America, Inc.
186	US69349H1077	PNM Resources, Inc.
187	US0236081024	Ameren Corporation
188	US68235P1084	ONE Gas, Inc.
189	US5526901096	MDU Resources Group, Inc.
190	US0495601058	Atmos Energy Corporation
191	US9026811052	UGI Corporation
192	US0304201033	American Water Works Company, Inc.
193	US6293775085	NRG Energy, Inc.
194	US1313473043	Calpine Corporation
195	US92840M1027	Vistra Energy Corp.
196	US92939U1060	WEC Energy Group Inc
197	US05379B1070	Avista Corporation