



## **Announcement**

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

## **Long Portfolio**

Following constituents will be removed from the existing index:

S.No.	ISIN	Company Name
1	US22410J1060	Cracker Barrel Old Country Store Inc
2	US2328061096	Cypress Semiconductor Corp
3	US2910111044	Emerson Electric Co
4	US3724601055	Genuine Parts Co
5	US3647601083	Gap Inc/The
6	US4361061082	Hollyfrontier Corp
7	US59156R1086	Metlife Inc
8	US7043261079	Paychex Inc
9	US7185461040	Phillips 66
10	US8354951027	Sonoco Products Co
11	US95709T1007	Westar Energy Inc
12	US9699041011	Williams-Sonoma Inc
13	US3719271047	Genesis Energy Lp
14	US36162J1060	Geo Group Inc
15	US67058H1023	Nustar Energy Lp
16	US86765K1097	Sunoco Lp
17	US9282541013	Virtu Financial Inc
18	US03784Y2000	Apple Hospitality Reit Inc
19	US26884U1097	Epr Properties
20	US74965L1017	Rlj Lodging Trust
21	US92936U1097	Wp Carey & Co Llc
22	US1182301010	Buckeye Partners Lp
23	US3696041033	General Electric Co
24	US4234521015	Helmerich & Payne
25	US6556641008	Nordstrom Inc
26	US80589M1027	Scana Corp



Below are the new 100 stock index constituents effective as on close of trading hours of  $\underline{\text{December}}$   $\underline{29^{\text{th}}}$   $\underline{2017}$ .

S.NO.	ISIN	Company Name
1	US64828T2015	New Residential Investment Corp.
2	US16934Q2084	Chimera Investment Corporation
3	US29336U1079	EnLink Midstream Partners, L.P.
4	US0357104092	Annaly Capital Management, Inc.
5	US55272X1028	MFA Financial, Inc.
6	US04010L1035	Ares Capital Corporation
7	US6819361006	Omega Healthcare Investors, Inc.
8	US78573L1061	Sabra Health Care REIT, Inc.
9	US85571B1052	Starwood Property Trust, Inc.
10	US23311P1003	DCP Midstream LP
11	US84860W1027	Spirit Realty Capital, Inc.
12	US03350F1066	Andeavor Logistics LP
13	US0309751065	AmeriGas Partners, L.P.
14	US55608B1052	Macquarie Infrastructure Corporation
15	US81721M1099	Senior Housing Properties Trust
16	US87612G1013	Targa Resources Corp.
17	US8746971055	Tallgrass Energy Partners LP
18	US9582541044	Western Gas Partners, LP
19	US09257W1009	Blackstone Mortgage Trust, Inc. Class A
20	US87233Q1085	TC PipeLines, LP
21	US6740012017	Oaktree Capital Group, LLC Class A
22	US29273V1008	Energy Transfer Equity, L.P.
23	US58463J3041	Medical Properties Trust, Inc.
24	US92339V1008	VEREIT, Inc. Class A
25	US36467J1088	Gaming and Leisure Properties, Inc.
26	US44106M1027	Hospitality Properties Trust
27	US2937921078	Enterprise Products Partners L.P.
28	US5179421087	LaSalle Hotel Properties
29	US55336V1008	MPLX LP
30	US00206R1023	AT&T Inc.
31	US8746961072	Tallgrass Energy GP LP Class A
32	US26885B1008	EQT Midstream Partners LP
33	US5590801065	Magellan Midstream Partners, L.P.
34	US1501851067	Cedar Fair, L.P.
35	US6826801036	ONEOK, Inc.
36	US3453708600	Ford Motor Company



37         US69351T1060         PPL Corporation           38         US92343V1044         Verizon Communications Inc.           39         US8425871071         Southern Company	
39 US8425871071 Southern Company	
40 US00130H1059 AES Corporation	
41 US6745991058 Occidental Petroleum Corporation	
42 US5002551043 Kohl's Corporation	
43 US3379321074 FirstEnergy Corp.	
44 US8998961044 Tupperware Brands Corporation	
45 US6952631033 PacWest Bancorp	
46 US05541T1016 BGC Partners, Inc. Class A	
47 US29364G1031 Entergy Corporation	
48 US5178341070 Las Vegas Sands Corp.	
49 US83001A1025 Six Flags Entertainment Corporation	
50 US87612E1064 Target Corporation	
51 US26441C2044 Duke Energy Corporation	
52 US7181721090 Philip Morris International Inc.	
53 US7587661098 Regal Entertainment Group Class A	
54 US69331C1080 PG&E Corporation	
55 US4592001014 International Business Machines Corporation	
56 US30231G1022 Exxon Mobil Corporation	
57 US15189T1079 CenterPoint Energy, Inc.	
58 US7127041058 People's United Financial, Inc.	
59 US6802231042 Old Republic International Corporation	
60 US25746U1097 Dominion Energy Inc	
61 US1667641005 Chevron Corporation	
62 US6708371033 OGE Energy Corp.	
63 US69318G1067 PBF Energy, Inc. Class A	
64 US7170811035 Pfizer Inc.	
65 US4606901001 Interpublic Group of Companies, Inc.	
66 US9598021098 Western Union Company	
67 US2220702037 Coty Inc. Class A	
68 US7475251036 QUALCOMM Incorporated	
69 US02209S1033 Altria Group, Inc.	
70 US3703341046 General Mills, Inc.	
71 US0936711052 H&R Block, Inc.	
72 US3025201019 F.N.B. Corporation	
73 US58933Y1055 Merck & Co., Inc.	
74 US7445731067 Public Service Enterprise Group Inc	
75 US3434981011 Flowers Foods, Inc.	
76 US4601461035 International Paper Company	
77 US4198701009 Hawaiian Electric Industries, Inc.	



US1912161007	Coca-Cola Company
US4943681035	Kimberly-Clark Corporation
US17243V1026	Cinemark Holdings, Inc.
US91913Y1001	Valero Energy Corporation
US8760301072	Tapestry, Inc.
US30161N1019	Exelon Corporation
US3911641005	Great Plains Energy Incorporated
US4878361082	Kellogg Company
US26078J1007	DowDuPont Inc.
US9042141039	Umpqua Holdings Corporation
US0255371017	American Electric Power Company, Inc.
US2091151041	Consolidated Edison, Inc.
US14149Y1082	Cardinal Health, Inc.
US0394831020	Archer-Daniels-Midland Company
US1252691001	CF Industries Holdings, Inc.
US12673P1057	CA, Inc.
US0921131092	Black Hills Corporation
US7427181091	Procter & Gamble Company
US5246601075	Leggett & Platt, Incorporated
US2810201077	Edison International
US92939U1060	WEC Energy Group Inc
US17275R1023	Cisco Systems, Inc.
US6819191064	Omnicom Group Inc
	US4943681035 US17243V1026 US91913Y1001 US8760301072 US30161N1019 US3911641005 US4878361082 US26078J1007 US9042141039 US0255371017 US2091151041 US14149Y1082 US0394831020 US1252691001 US12673P1057 US0921131092 US7427181091 US5246601075 US2810201077 US92939U1060 US17275R1023

## **Short Portfolio**

## Following constituents will be removed from the existing index:

S.No.	<b>Short Deletions</b>	Company Name
1	US0527691069	Autodesk Inc
2	US0259321042	American Financial Group Inc
3	US05722G1004	Baker Hughes A Ge Co Llc
4	US0921131092	Black Hills Corp
5	US1729674242	Citigroup Inc
6	US20854L1089	Consol Energy Inc
7	US22160K1051	Costco Wholesale Corp
8	US24703L1035	Dell Technologies Inc
9	US29250R1068	Enbridge Energy Partners Lp



10	US2810201077	Edison International
11	US26885B1008	Eqt Midstream Partners Lp
12	US29278N1037	Energy Transfer Partners Lp
13	US38141G1040	Goldman Sachs Group Inc
14	US5590801065	Magellan Midstream Partners Lp
15	US6177001095	Morningstar Inc
16	US7265031051	Plains All American Pipeline Lp
17	US72651A2078	Plains Gp Holdings Lp-Cl A
18	US72766Q1058	Platform Specialty Products Corp
19	US69331C1080	PG & E Corp
20	US75605Y1064	Realogy Holdings Corp
21	US87161C5013	Synovus Financial Corp
22	US86614U1007	Summit Materials Inc
23	US8936411003	Transdigm Group Inc
24	US8746961072	Tallgrass Energy Gp Lp
25	US89469A1043	Treehouse Foods Inc
26	US89400J1079	Transunion
27	US9113631090	United Rentals Inc
28	US92927K1025	Wabco Holdings Inc
29	US92939U1060	Wec Energy Group Inc
30	US0844231029	Wr Berkley Corp
31	US98850P1093	Yum China Holdings Inc
32	US1567001060	Centurylink Inc

Below are the new 190 stock index constituents effective as on close of trading hours of  $\underline{\text{December}}$   $\underline{29^{\text{th}}}$  2017.

S.No.	ISIN	Company Name
1	US0231351067	Amazon.com, Inc.
2	US0533321024	AutoZone, Inc.
3	US1091941005	Bright Horizons Family Solutions, Inc.
4	US1220171060	Burlington Stores, Inc.
5	US1431301027	CarMax, Inc.
6	US16119P1084	Charter Communications, Inc. Class A
7	US1696561059	Chipotle Mexican Grill, Inc.
8	US25470F1049	Discovery Communications, Inc. Class A



9	US25470M1099	DISH Network Corporation Class A
10	US2567461080	Dollar Tree, Inc.
11	US4485791028	Hyatt Hotels Corporation Class A
12	US5018892084	LKQ Corporation
13	US5303071071	Liberty Broadband Corp. Class A
14	US5312298707	Liberty Media Corporation Series A Liberty Formula One
15	US5380341090	Live Nation Entertainment, Inc.
16	US55825T1034	Madison Square Garden Co. Class A
17	US6081901042	Mohawk Industries, Inc.
18	US62944T1051	NVR, Inc.
19	US64110L1061	Netflix, Inc.
20	US67103H1077	O'Reilly Automotive, Inc.
21	US7415034039	Priceline Group Inc
22	US81761R1095	ServiceMaster Global Holdings, Inc.
23	US8305661055	Skechers U.S.A., Inc. Class A
24	US88160R1014	Tesla Inc
25	US8969452015	TripAdvisor, Inc.
26	US90384S3031	Ulta Beauty Inc
27	US94419L1017	Wayfair, Inc. Class A
28	US1276861036	Caesars Entertainment Corporation
29	US09531U1025	Blue Buffalo Pet Products Inc
30	US28035Q1022	Edgewell Personal Care Co.
31	US4052171000	Hain Celestial Group, Inc.
32	US61174X1090	Monster Beverage Corporation
33	US7374461041	Post Holdings, Inc.
34	US9120081099	US Foods Holding Corp.
35	US71377A1034	Performance Food Group Company
36	US40434J1007	HRG Group, Inc.
37	US03674X1063	Antero Resources Corporation
38	US12653C1080	CNX Resources Corporation
39	US15136A1025	Centennial Resource Development, Inc. Class A
40	US16411R2085	Cheniere Energy, Inc.
41	US1651671075	Chesapeake Energy Corporation
42	US20605P1012	Concho Resources Inc.
43	US25278X1090	Diamondback Energy, Inc.
44	US29265N1081	Energen Corporation
45	US6512901082	Newfield Exploration Company
46	US7018771029	Parsley Energy, Inc. Class A
47	US74978Q1058	RSP Permian, Inc.
48	US98212B1035	WPX Energy, Inc. Class A
49	US0171751003	Alleghany Corporation



50	US0846707026	Berkshire Hathaway Inc. Class B
51	US12504L1098	CBRE Group, Inc. Class A
52	US2692464017	E*TRADE Financial Corporation
53	US2946281027	Equity Commonwealth
54	US44267D1072	Howard Hughes Corporation
55	US5528481030	MGIC Investment Corporation
56	US5705351048	Markel Corporation
57	US68268W1036	OneMain Holdings, Inc.
58	US78410G1040	SBA Communications Corp. Class A
59	US78442P1066	SLM Corp
60	US78486Q1013	SVB Financial Group
61	US82669G1040	Signature Bank
62	US88224Q1076	Texas Capital Bancshares, Inc.
63	US9576381092	Western Alliance Bancorporation
64	US52603B1070	LendingTree, Inc.
65	US2253101016	Credit Acceptance Corporation
66	US1011371077	Boston Scientific Corporation
67	US46120E6023	Intuitive Surgical, Inc.
68	US30219G1085	Express Scripts Holding Company
69	US4523271090	Illumina, Inc.
70	US40412C1018	HCA Healthcare Inc
71	US28176E1082	Edwards Lifesciences Corporation
72	US9100471096	United Continental Holdings, Inc.
73	US92345Y1064	Verisk Analytics Inc
74	US00724F1012	Adobe Systems Incorporated
75	US02079K3059	Alphabet Inc. Class A
76	US2786421030	eBay Inc.
77	US2855121099	Electronic Arts Inc.
78	US30303M1027	Facebook, Inc. Class A
79	US3377381088	Fiserv, Inc.
80	US5951121038	Micron Technology, Inc.
81	US70450Y1038	PayPal Holdings Inc
82	US79466L3024	salesforce.com, inc.
83	US9285634021	VMware, Inc. Class A
84	US0138721065	Alcoa Corp.
85	US08579W1036	Berry Global Group Inc
86	US2283681060	Crown Holdings, Inc.
87	US35671D8570	Freeport-McMoRan, Inc.
88	US5463471053	Louisiana-Pacific Corporation
89	US6907684038	Owens-Illinois, Inc.
90	US98919V1052	Zayo Group Holdings, Inc.



91	US92840M1027	Vistra Energy Corp.
92	US1313473043	Calpine Corporation
93	US7502361014	Radian Group Inc.
94	US7237871071	Pioneer Natural Resources Company
95	US9290891004	Voya Financial, Inc.
96	US26884L1098	EQT Corporation
97	US1717981013	Cimarex Energy Co.
98	US31946M1036	First Citizens BancShares, Inc. Class A
99	US8606301021	Stifel Financial Corp.
100	US7034811015	Patterson-UTI Energy, Inc.
101	US0082521081	Affiliated Managers Group, Inc.
102	US0325111070	Anadarko Petroleum Corporation
103	US6293775085	NRG Energy, Inc.
104	US48020Q1076	Jones Lang LaSalle Incorporated
105	US75281A1097	Range Resources Corporation
106	US5404241086	Loews Corporation
107	US1270971039	Cabot Oil & Gas Corporation
108	US6370711011	National Oilwell Varco, Inc.
109	US8085131055	Charles Schwab Corporation
110	US25179M1036	Devon Energy Corporation
111	US6866881021	Ormat Technologies, Inc.
112	US45841N1072	Interactive Brokers Group, Inc. Class A
113	US8910271043	Torchmark Corporation
114	US26875P1012	EOG Resources, Inc.
115	US57060D1081	MarketAxess Holdings Inc.
116	US97650W1080	Wintrust Financial Corporation
117	US33616C1009	First Republic Bank
118	US74164M1080	Primerica, Inc.
119	US7841171033	SEI Investments Company
120	US1475281036	Casey's General Stores, Inc.
121	US12503M1080	Cboe Global Markets Inc
122	US72346Q1040	Pinnacle Financial Partners, Inc.
123	US9897011071	Zions Bancorporation
124	US21036P1084	Constellation Brands, Inc. Class A
125	US02665T3068	American Homes 4 Rent Class A
126	US46187W1071	Invitation Homes, Inc.
127	US78409V1044	S&P Global, Inc.
128	US7547301090	Raymond James Financial, Inc.
129	US6153691059	Moody's Corporation
130	US55354G1004	MSCI Inc. Class A
131	US1152361010	Brown & Brown, Inc.



132 US3030751057 FactSet Research Systems Inc. 133 US45866F1049 Intercontinental Exchange, Inc.	
122 USAFOGGE1040 Intercenting the Level and a level	
133 US45866F1049 Intercontinental Exchange, Inc.	
134 US5272881047 Leucadia National Corporation	
135 US85917A1007 Sterling Bancorp	
136 US5184391044 Estee Lauder Companies Inc. Class A	
137 US1156372096 Brown-Forman Corporation Class B	
138 US9024941034 Tyson Foods, Inc. Class A	
139 US8000131040 Sanderson Farms, Inc.	
140 US5658491064 Marathon Oil Corporation	
141 US5132721045 Lamb Weston Holdings, Inc.	
142 US84763R1014 Spectrum Brands Holdings, Inc.	
143 US6550441058 Noble Energy, Inc.	
144 US4571871023 Ingredion Incorporated	
145 US1713401024 Church & Dwight Co., Inc.	
146 US4062161017 Halliburton Company	
147 US8335511049 Snyder's-Lance, Inc.	
148 US5138471033 Lancaster Colony Corporation	
149 US0304201033 American Water Works Company, Inc.	
150 US9026811052 UGI Corporation	
151 US0495601058 Atmos Energy Corporation	
152 US5526901096 MDU Resources Group, Inc.	
153 US03349M1053 Andeavor	
154 US20825C1045 ConocoPhillips	
155 US03836W1036 Aqua America, Inc.	
156 US0236081024 Ameren Corporation	
157 US69349H1077 PNM Resources, Inc.	
158 US68235P1084 ONE Gas, Inc.	
159 US42809H1077 Hess Corporation	
160 US4511071064 IDACORP, Inc.	
161 US8448951025 Southwest Gas Holdings, Inc.	
162 US56585A1025 Marathon Petroleum Corporation	
163 US92924F1066 WGL Holdings, Inc.	
164 US6460251068 New Jersey Resources Corporation	
165 US0374111054 Apache Corporation	
166 US65339F1012 NextEra Energy, Inc.	
167 US92240G1013 Vectren Corporation	
168 US65473P1057 NiSource Inc	
169 US84857L1017 Spire Inc.	
170 US1258961002 CMS Energy Corporation	
171 US0185223007 ALLETE, Inc.	
172 US7365088472 Portland General Electric Company	



173	US7185461040	Phillips 66
174	US8168511090	Sempra Energy
175	US05379B1070	Avista Corporation
176	US98389B1008	Xcel Energy Inc.
177	US0188021085	Alliant Energy Corp
178	US49456B1017	Kinder Morgan Inc Class P
179	US95709T1007	Westar Energy, Inc.
180	US6361801011	National Fuel Gas Company
181	US2333311072	DTE Energy Company
182	US30040W1080	Eversource Energy
183	US4361061082	HollyFrontier Corporation
184	US7234841010	Pinnacle West Capital Corporation
185	US0966271043	Boardwalk Pipeline Partners, LP
186	US6267171022	Murphy Oil Corporation
187	US80589M1027	SCANA Corporation
188	US9694571004	Williams Companies, Inc.
189	US03673L1035	Antero Midstream Partners LP
190	US8226341019	Shell Midstream Partners LP