

Announcement October 13<sup>th</sup>, 2016

ITC Holdings Corp (ITC US equity), a constituent in the Short Index of Indxx Hedged Dividend Income Index (IDIVALS), will be removed from the index w.e.f the close of trading hours on October 14th, 2016 on account of its acquisition by Fortis Inc. (FTS CN equity).

The Holdings of ITC Holdings Corp. would be liquidated and the proceeds will be distributed to the remaining index constituents.