

Index Announcement

Constituent Changes Announced for the VelocityShares Equal Risk Weighted Large Cap Index (ERWSPX)

Darien, CT December 17, 2013 – Effective after the close of trading on December 20, 2013 the following stocks will be removed from the VelocityShares Equal Risk Weighted Large Cap Index (the “Index”):

- ANF: Abercrombie & Fitch Co.
- JDSU: JDS Uniphase Corporation
- TER: Teradyne Inc.

The stocks are being removed from the S&P 500® index and therefore no longer meet the requirements for inclusion in the Index.

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