

Index Announcement

ERWSPX

VelocityShares Index & Calculation Services, a division of VelocityShares LLC, announces the quarterly rebalancing of the Janus Equal Risk Weighted Large Cap Index (ERWSPX). The index is rebalanced quarterly in order to account for changes to index constituents and changes in historical and implied volatilities and correlations. The rebalancing will become effective as of the open on October 21, 2016. The following weights are computed as of October 13, 2016:

MMM	3M Co	0.0014345
AES	AES Corp	0.0011554
AFL	AFLAC Inc	0.0014185
AME	AMETEK Inc	0.0010627
T	AT&T Inc	0.0026467
ABBV	AbbVie Inc.	0.0015391
ABT	Abbott Laboratories	0.0008007
ACN	Accenture plc A	0.0016328
ATVI	Activision Blizzard Inc	0.0019307
AYI	Acuity Brands Inc	0.00078948
ADBE	Adobe Systems Inc	0.0014253
AAP	Advance Auto Parts Inc	0.001292
AET	Aetna Inc	0.0018417
AMG	Affiliated Managers Grp	0.00076731
A	Agilent Technologies Inc	0.0010342
APD	Air Products & Chemicals Inc	0.0010677
AKAM	Akamai Technologies Inc	0.00091065
ALK	Alaska Air Group Inc	0.0011386
ALB	Albemarle Corp	0.00088395
AA	Alcoa Inc	0.00058113
ALXN	Alexion Pharmaceuticals Inc	0.00097687
ALLE	Allegion plc	0.00096651

AGN	Allergan plc	0.0015596
ADS	Alliance Data Systems Corp	0.0010458
LNT	Alliant Energy Corp	0.0056261
ALL	Allstate Corp	0.0025924
GOOGL	Alphabet Inc A	0.00077418
GOOG	Alphabet Inc C	0.00077623
MO	Altria Group Inc	0.0036807
AMZN	Amazon.com Inc	0.0034082
AEE	Ameren Corp	0.004968
AAL	American Airlines Group Inc.	0.000619
AEP	American Electric Power	0.0044905
AXP	American Express Co	0.00089597
AIG	American Intl Group Inc	0.0011859
AMT	American Tower Corp A	0.0013402
AWK	American Water Works Co Inc	0.0041646
AMP	Ameriprise Financial Inc	0.00085382
ABC	AmerisourceBergen Corp	0.0013051
AMGN	Amgen Inc	0.0010031
APH	Amphenol Corp A	0.0014697
APC	Anadarko Petroleum Corp	0.0011882
ADI	Analog Devices Inc	0.00083703
ANTM	Anthem Inc	0.0017324
AON	Aon plc	0.0013828
APA	Apache Corp	0.01282
AIV	Apartment Investment & Mgmt	0.0022532
AAPL	Apple Inc.	0.0025043
AMAT	Applied Materials Inc	0.00081791
ADM	Archer-Daniels-Midland Co	0.00077668
AIZ	Assurant Inc	0.003914
AN	AutoNation Inc	0.00095318

AZO	AutoZone Inc	0.0032322
ADSK	Autodesk Inc	0.0010086
ADP	Automatic Data Processing	0.0011192
AVB	AvalonBay Communities Inc	0.0030564
AVY	Avery Dennison Corp	0.0023089
BBT	BB&T Corp	0.0011466
BHI	Baker Hughes Inc	0.0013927
BLL	Ball Corp	0.0017377
BAC	Bank of America Corp	0.0011145
BCR	Bard C.R. Inc	0.0047484
BAX	Baxter Intl Inc	0.0016101
BDX	Becton Dickinson & Co	0.0017161
BBBY	Bed Bath & Beyond Inc	0.00097146
BRK.B	Berkshire Hathaway B	0.0016151
BBY	Best Buy Co Inc	0.003187
BIIB	Biogen Inc	0.0014415
BLK	BlackRock Inc	0.00083686
HRB	Block H & R Inc	0.0043423
BA	Boeing Co	0.0011685
BWA	Borgwarner Inc	0.0007102
BXP	Boston Properties Inc	0.0012937
BSX	Boston Scientific Corp	0.0020049
BMJ	Bristol-Myers Squibb	0.0035092
AVGO	Broadcom Limited	0.00094483
BF.B	Brown-Forman Corp B	0.0015235
CA	CA Inc	0.001034
CBG	CBRE Group Inc.	0.00063798
CBS	CBS Corp B	0.0016249
CF	CF Industries Holdings	0.00094278
CHRW	CH Robinson Worldwide Inc	0.0061512

CME	CME Group Inc A	0.0034367
CMS	CMS Energy Corp	0.008306
CSRA	CSRA Inc	0.0011042
CSX	CSX Corporation	0.0010342
CVS	CVS Health Corporation	0.0048736
COG	Cabot Oil & Gas A	0.0025418
CPB	Campbell Soup Co	0.0045795
COF	Capital One Financial	0.00085803
CAH	Cardinal Health Inc	0.00097008
KMX	Carmax Inc	0.00076324
CCL	Carnival Corp	0.0030271
CAT	Caterpillar Inc	0.00086718
CELG	Celgene Corp	0.001142
CNC	Centene Corp	0.0012944
CNP	Centerpoint Energy Inc	0.0025123
CTL	CenturyLink Inc	0.0010591
CERN	Cerner Corp	0.0009758
CHTR	Charter Communications Inc A	0.003755
CHK	Chesapeake Energy Corp	0.00069309
CVX	Chevron Corp	0.0014732
CMG	Chipotle Mexican Grill Inc.	0.0036265
CB	Chubb Limited	0.0021004
CHD	Church & Dwight Co	0.0038295
XEC	Cimarex Energy Co	0.0013918
CINF	Cincinnati Financial Corp	0.0015444
CTAS	Cintas Corp	0.0018426
CSCO	Cisco Systems Inc	0.0010341
C	Citigroup Inc	0.00093433
CFG	Citizens Financial Group Inc	0.00097672
CTXS	Citrix Systems Inc	0.0009235

CLX	Clorox Co	0.0081371
COH	Coach Inc	0.00076543
KO	Coca-Cola Co	0.0019372
CTSH	Cognizant Tech Solutions Corp	0.0017533
CL	Colgate-Palmolive Co	0.0019302
CMCSA	Comcast Corp A	0.0017285
CMA	Comerica Inc (MI)	0.00074453
CAG	ConAgra Foods Inc	0.0025867
CXO	Concho Resources Inc	0.0011754
COP	ConocoPhillips	0.0010547
ED	Consolidated Edison Inc	0.018403
STZ	Constellation Brands Inc A	0.0027138
COO	Cooper Companies Inc	0.0020187
GLW	Corning Inc	0.00098277
COST	Costco Wholesale Corp	0.0022905
COTY	Coty Inc.	0.001134
CCI	Crown Castle Intl Corp	0.0028481
CMI	Cummins Inc	0.00089171
DTE	DTE Energy Co	0.0064891
DVA	DaVita Inc	0.0017585
DHR	Danaher Corp	0.001607
DRI	Darden Restaurants Inc	0.030812
DE	Deere & Co	0.0028522
DLPH	Delphi Automotive PLC	0.00072321
DAL	Delta Air Lines	0.00085287
XRAY	Dentsply Sirona Inc.	0.0016175
DVN	Devon Energy Corp	0.00071985
DLR	Digital Realty Trust	0.0021158
DFS	Discover Financial Services	0.00098674
DISCA	Discovery Communications Inc A	0.00055864

DISCK	Discovery Communications Inc C	0.00055544
DG	Dollar General Corp	0.0047093
DLTR	Dollar Tree Inc	0.0022289
D	Dominion Resources Inc	0.0040256
DOV	Dover Corp	0.00067699
DOW	Dow Chemical	0.0016835
DPS	Dr Pepper Snapple Group	0.0053599
DUK	Duke Energy Corp	0.005748
DNB	Dun & Bradstreet Corp	0.0012271
ETFC	E*TRADE Financial Corp	0.001207
DD	E. I. du Pont de Nemours and Company	0.0013792
EOG	EOG Resources	0.001858
EQT	EQT Corporation	0.0035504
EMN	Eastman Chemical Co	0.0011875
ETN	Eaton Corp plc	0.00071908
ECL	Ecolab Inc	0.001606
EIX	Edison Intl	0.007902
EW	Edwards Lifesciences Corp	0.0012854
EA	Electronic Arts	0.0027868
EMR	Emerson Electric Co	0.00069947
ENDP	Endo International plc	0.0013894
ETR	Energy Corp	0.0033896
EFX	Equifax Inc	0.0011552
EQIX	Equinix Inc	0.0020264
EQR	Equity Residential	0.0026684
ESS	Essex Property Trust	0.004324
EL	Estee Lauder Cos. A	0.001245
ES	Eversource Energy	0.01072
EXC	Exelon Corp	0.0017999
EXPE	Expedia	0.0011213

EXPD	Expeditors Intl of WA Inc	0.0017504
ESRX	Express Scripts Holding Co.	0.001212
EXR	Extra Space Storage Inc	0.0062774
XOM	Exxon Mobil Corp	0.0018914
FFIV	F5 Networks Inc	0.0011756
FLIR	FLIR Systems Inc	0.0012885
FMC	FMC Corp	0.0010199
FTI	FMC Technologies Inc	0.0013614
FB	Facebook Inc A	0.003685
FAST	Fastenal Co	0.0015983
FDX	FedEx Corp	0.0011122
FRT	Federal Realty Invt Trust	0.0024551
FIS	Fidelity National Information	0.0013277
FITB	Fifth Third Bancorp (OH)	0.0010363
FSLR	First Solar Inc	0.00090015
FE	FirstEnergy Corp	0.0016829
FISV	Fiserv Inc	0.0014976
FLS	Flowserve Corp	0.00069401
FLR	Fluor Corp	0.00073436
FL	Foot Locker Inc	0.0026353
F	Ford Motor Co	0.0010561
FBHS	Fortune Brands Home & Security Inc	0.00092095
BEN	Franklin Resources Inc	0.0006618
FCX	Freeport-McMoRan Inc	0.00049193
FTR	Frontier Communications Corp	0.00081549
AJG	Gallagher Arthur J. & Co	0.0015643
GPS	Gap Inc	0.0017254
GRMN	Garmin Ltd	0.00087098
GD	General Dynamics	0.002739
GE	General Electric Co	0.0010649

GGP	General Growth Properties Inc	0.0012315
GIS	General Mills Inc	0.0018107
GM	General Motors Company	0.0010337
GPC	Genuine Parts Co	0.0012061
GILD	Gilead Sciences Inc	0.001207
GPN	Global Payments Inc	0.00081419
GS	Goldman Sachs Group Inc	0.00095762
GT	Goodyear Tire & Rubber Co	0.0014357
GWW	Grainger W.W. Inc	0.0015903
HCA	HCA Holdings Inc	0.0015733
HCP	HCP Inc	0.0024993
HPQ	HP Inc	0.00058248
HAL	Halliburton Co	0.0009844
HBI	Hanesbrands Inc	0.0021868
HOG	Harley-Davidson Inc	0.0010428
HAR	Harman Intl Industries Inc	0.00052957
HRS	Harris Corp	0.0012414
HIG	Hartford Finl Services Group	0.0022068
HAS	Hasbro Inc	0.0015563
HP	Helmerich & Payne Inc	0.00097882
HSY	Hershey Foods Corp	0.0024952
HES	Hess Corp	0.00070641
HPE	Hewlett Packard Enterprise Co	0.00067904
HOLX	Hologic Inc	0.0009848
HD	Home Depot Inc	0.0013283
HON	Honeywell Intl Inc	0.0015234
HRL	Hormel Foods Corp	0.0099167
DHI	Horton D.R. Inc	0.0007566
HST	Host Hotels & Resorts Inc	0.00085351
JBHT	Hunt J.B. Transport Services	0.0012499

HBAN	Huntington Bancshares (OH)	0.0010052
ITW	Illinois Tool Works Inc	0.00093619
ILMN	Illumina Inc	0.0014602
IR	Ingersoll-Rand Plc	0.00081076
INTC	Intel Corp	0.0010507
ICE	Intercontinental Exchange Inc	0.0030255
IPG	Interpublic Group Cos	0.0014273
IBM	Intl Business Machines Corp	0.00099988
IFF	Intl Flavors & Fragrances	0.0013252
IP	Intl Paper Co	0.00098355
INTU	Intuit Inc	0.0011312
ISRG	Intuitive Surgical Inc	0.0016848
IVZ	Invesco Ltd	0.00060032
IRM	Iron Mountain Inc	0.0019541
JPM	JP Morgan Chase & Co	0.0011959
JEC	Jacobs Engineering Group Inc	0.0010006
JNJ	Johnson & Johnson	0.0023424
JCI	Johnson Controls International plc	0.00099427
JNPR	Juniper Networks Inc	0.00093238
KLAC	KLA-Tencor Corporation	0.0017309
KSU	Kansas City Southern Inc	0.000971
K	Kellogg Co	0.0020873
KEY	KeyCorp	0.00099122
KMB	Kimberly-Clark	0.0025475
KIM	Kimco Realty Corp	0.0018139
KMI	Kinder Morgan Inc	0.00078957
KSS	Kohl's Corp	0.0013299
KR	Kroger Co	0.032327
LB	L Brands Inc	0.0013796
LLL	L-3 Communications Holdings	0.0024311

LKQ	LKQ Corp	0.0009305
LH	Lab Corp of America Hldgs	0.0013453
LRCX	Lam Research Corp	0.00091285
LM	Legg Mason Inc	0.00055705
LEG	Leggett & Platt	0.0010246
LEN	Lennar Corp A	0.00085312
LUK	Leucadia National Corp (NY)	0.00098179
LVLT	Level 3 Communications	0.00073844
LLY	Lilly Eli & Co	0.0028086
LNC	Lincoln National Corp	0.00076387
LMT	Lockheed Martin	0.0026606
L	Loews Corp	0.0014811
LOW	Lowe's Cos Inc	0.0015419
LYB	LyondellBasell Industries N.V.	0.001067
MTB	M&T Bank Corp	0.001343
MAC	Macerich Co	0.001316
M	Macy's Inc	0.00094439
MNK	Mallinckrodt plc	0.0013593
MRO	Marathon Oil Corp	0.00067943
MPC	Marathon Petroleum Corp.	0.0012269
MAR	Marriott Intl A	0.00092764
MMC	Marsh & McLennan Companies	0.0018712
MLM	Martin Marietta Materials	0.0012727
MAS	Masco Corp	0.00076251
MA	Mastercard Inc A	0.0036087
MAT	Mattel Inc	0.00086566
MKC	McCormick & Co	0.0025933
MCD	McDonald's Corp	0.002972
MCK	McKesson Corp	0.00083374
MJN	Mead Johnson Nutrition Co	0.0012655

MDT	Medtronic plc	0.0017382
MRK	Merck & Co Inc	0.0015088
MET	Metlife Inc	0.0010939
MTD	Mettler-Toledo Intl	0.0011845
KORS	Michael Kors Holdings Ltd	0.00077509
MCHP	Microchip Technology Inc	0.0010073
MU	Micron Technology Inc	0.00082553
MSFT	Microsoft Corp	0.0010921
MHK	Mohawk Industries Inc	0.00086084
TAP	Molson Coors Brewing Co B	0.0027701
MDLZ	Mondelez International Inc	0.0010817
MON	Monsanto Co.	0.0022346
MNST	Monster Beverage Corp New	0.0037604
MCO	Moody's Corp	0.00071329
MS	Morgan Stanley	0.00086723
MOS	Mosaic Co	0.00080617
MSI	Motorola Solutions Inc	0.0016553
MUR	Murphy Oil Corp	0.00061609
MYL	Mylan NV	0.00093223
NKE	NIKE Inc B	0.0017452
NRG	NRG Energy	0.00060006
NDAQ	Nasdaq Inc	0.0015274
NOV	National Oilwell Varco Inc	0.0014845
NAVI	Navient Corp	0.00059256
NTAP	NetApp Inc	0.001544
NFLX	NetFlix Inc	0.0018441
NWL	Newell Brands Inc	0.0013807
NFX	Newfield Exploration Co	0.0011157
NEM	Newmont Mining Corp	0.014845
NWSA	News Corp A	0.00044993

NWS	News Corp B	0.00044482
NEE	NextEra Energy Inc	0.0051999
NLSN	Nielsen Holdings plc	0.0014731
NI	Nisource Inc	0.0037689
NBL	Noble Energy Inc	0.0015945
JWN	Nordstrom Inc	0.0010262
NSC	Norfolk Southern Corp	0.0011816
NTRS	Northern Trust Corp (IL)	0.0011913
NOC	Northrop Grumman Corp	0.0033734
NUE	Nucor Corp	0.00061722
NVDA	Nvidia Corp	0.0011138
ORLY	O'Reilly Automotive	0.0029594
OKE	ONEOK Inc	0.0019644
OXY	Occidental Petroleum	0.0016539
OMC	Omnicom Group	0.0014202
ORCL	Oracle Corp	0.0013454
OI	Owens-Illinois Inc	0.00065509
PCAR	PACCAR Inc	0.00086928
PCG	PG&E Corporation	0.0048451
PNC	PNC Finl Services Group	0.0023359
PPG	PPG Industries Inc	0.00074793
PPL	PPL Corp	0.0021766
PVH	PVH Corp	0.00076179
PH	Parker-Hannifin Corp	0.00090517
PDCO	Patterson Cos Inc	0.001127
PYPL	PayPal Holdings Inc.	0.0017629
PAYX	Paychex Inc	0.0010771
PNR	Pentair PLC	0.00071971
PBCT	People's United Financial Inc	0.0011108
PEP	PepsiCo Inc	0.0020484

PKI	PerkinElmer Inc	0.0011187
PRGO	Perrigo Company plc	0.0020294
PFE	Pfizer Inc	0.001629
PM	Philip Morris International	0.0022368
PSX	Phillips 66	0.0027633
PNW	Pinnacle West Capital (AZ)	0.0049623
PXD	Pioneer Natural Resources	0.0026135
PBI	Pitney Bowes Inc	0.00063115
PX	Praxair Inc	0.0012351
PFG	Principal Financial Group	0.00092697
PLD	ProLogis Inc	0.0012102
PG	Procter & Gamble	0.0029801
PGR	Progressive Corp	0.0017215
PRU	Prudential Financial Inc	0.0013034
PEG	Public Service Enterprise Grp	0.0027772
PSA	Public Storage	0.0049641
PHM	Pulte Group Inc	0.00082668
QCOM	QUALCOMM Inc	0.0012518
QRVO	Qorvo, Inc	0.00080004
PWR	Quanta Services Inc	0.00083951
DGX	Quest Diagnostics	0.0013891
RL	Ralph Lauren Corp A	0.0010246
RRC	Range Resources Corp	0.0019522
RTN	Raytheon Co	0.0036194
O	Realty Income Corp	0.0032537
RHT	Red Hat Inc	0.0015211
REGN	Regeneron Pharmaceuticals Inc	0.0010387
RF	Regions Financial Corp	0.00091308
RSG	Republic Services Inc	0.0024898
RAI	Reynolds American Inc	0.0033892

RHI	Robert Half Intl Inc	0.00081738
ROK	Rockwell Automation Inc	0.00088223
COL	Rockwell Collins	0.0014026
ROP	Roper Technologies, Inc	0.0039309
ROST	Ross Stores Inc	0.0026125
RCL	Royal Caribbean Cruises Ltd	0.0013986
R	Ryder System Inc	0.00069587
SPGI	S&P Global Inc	0.00095656
SCG	SCANA Corp	0.0053412
SLG	SL Green Realty Corp	0.00087248
CRM	Salesforce.com	0.0013575
HSIC	Schein Henry Inc	0.0013272
SLB	Schlumberger Ltd	0.0011368
SCHW	Schwab Charles Corp	0.00089357
SNI	Scripps Networks Interactive A	0.0015154
STX	Seagate Technology	0.00070456
SEE	Sealed Air Corp	0.00097274
SRE	Sempra Energy	0.0033076
SHW	Sherwin-Williams Co	0.001535
SIG	Signet Jewelers Ltd	0.0012341
SPG	Simon Property Group A	0.0017209
SWKS	Skyworks Solutions Inc	0.00087199
SJM	Smucker J.M. Co	0.0043281
SNA	Snap On Inc	0.0012218
SO	Southern Co	0.0059512
LUV	Southwest Airlines Co	0.001176
SWN	Southwestern Energy Co	0.00081047
SE	Spectra Energy Corp	0.016014
SWK	Stanley Black & Decker	0.0011541
SPLS	Staples Inc	0.00071257

SBUX	Starbucks Corp	0.0017386
STT	State Street Corp	0.0011184
SRCL	Stericycle Inc	0.0018897
SYK	Stryker Corp	0.001775
STI	SunTrust Banks Inc (GA)	0.001138
SYMC	Symantec Corp	0.0071588
SYF	Synchrony Financial	0.00078428
SYX	Sysco Corp	0.0023536
TROW	T Rowe Price Group Inc	0.00099125
TEL	TE Connectivity Ltd.	0.00091685
TGNA	TEGNA Inc	0.0012556
TJX	TJX Cos Inc	0.0013229
TGT	Target Corp	0.0021644
TDC	Teradata Corp	0.00079629
TSO	Tesoro Corp	0.0017659
TXN	Texas Instruments Inc	0.0010797
TXT	Textron Inc	0.00082632
BK	The Bank of New York Mellon Corp	0.0011247
KHC	The Kraft Heinz Company	0.0023337
PCLN	The Priceline Group Inc	0.00093466
WMB	The Williams Companies Inc	0.0015437
TMO	Thermo Fisher Scientific	0.00095933
TIF	Tiffany & Co	0.0020284
TWX	Time Warner Inc	0.0010398
TMK	Torchmark Corp	0.0019515
TSS	Total System Services Inc	0.0011444
TSCO	Tractor Supply Co	0.0030689
TDG	TransDigm Group	0.0014192
RIG	Transocean Ltd	0.00064579
TRV	Travelers Cos Inc	0.0016862

TRIP	TripAdvisor Inc. A	0.0012359
FOXA	Twenty-First Century Fox Inc A	0.00056086
FOX	Twenty-First Century Fox Inc B	0.00055554
TSN	Tyson Foods Inc A	0.0039931
UDR	UDR Inc	0.0027663
USB	US Bancorp	0.0013532
ULTA	Ulta Salon Cosmetics & Fragr	0.0014483
UA	Under Armour Inc A	0.00092383
UNP	Union Pacific Corp	0.0010699
UAL	United Continental Holding Inc	0.000662
UPS	United Parcel Service Inc B	0.0015643
URI	United Rentals Inc	0.0006609
UTX	United Technologies Corp	0.001022
UNH	Unitedhealth Group Inc	0.0020607
UHS	Universal Health Services B	0.0020781
UNM	Unum Group	0.0015248
URBN	Urban Outfitters	0.0014005
VFC	VF Corp	0.00090578
VLO	Valero Energy Corp	0.010519
VAR	Varian Medical Systems Inc	0.0012609
VTR	Ventas Inc	0.0033629
VRSN	VeriSign Inc	0.0016069
VRSK	Verisk Analytics Inc	0.0012894
VZ	Verizon Communications Inc	0.0026854
VRTX	Vertex Pharmaceuticals Inc	0.0007512
VIAB	Viacom Inc B	0.00082703
V	Visa Inc A	0.0014994
VNO	Vornado Realty Trust	0.0012776
VMC	Vulcan Materials Co	0.0013188
WEC	WEC Energy Group Inc	0.0079777

WMT	Wal-Mart Stores	0.0028463
WBA	Walgreens Boots Alliance Inc	0.0030028
DIS	Walt Disney Co	0.0019616
WM	Waste Management Inc	0.0038304
WAT	Waters Corp	0.0010715
WFC	Wells Fargo & Co	0.0011872
HCN	Welltower Inc	0.0026957
WRK	WestRock Co	0.00082739
WDC	Western Digital Corp	0.00066345
WU	Western Union Co	0.00096749
WY	Weyerhaeuser Co	0.00069598
WHR	Whirlpool Corp	0.0006103
WFM	Whole Foods Market Inc	0.0042496
WLTW	Willis Towers Watson PLC	0.001416
WYN	Wyndham Worldwide Corp	0.00087692
WYNN	Wynn Resorts Ltd	0.0014892
XL	XL Group Ltd	0.0015959
XEL	Xcel Energy Inc	0.0060199
XRX	Xerox Corp	0.00092483
XLNX	Xilinx Inc	0.0011283
XYL	Xylem Inc	0.0010751
YHOO	Yahoo Inc	0.0020376
YUM	Yum! Brands Inc	0.0010651
ZBH	Zimmer Biomet Holdings Inc	0.001251
ZION	Zions Bancorp (UT)	0.0011034
ZTS	Zoetis Inc	0.001374
EBAY	eBay Inc.	0.0010852