

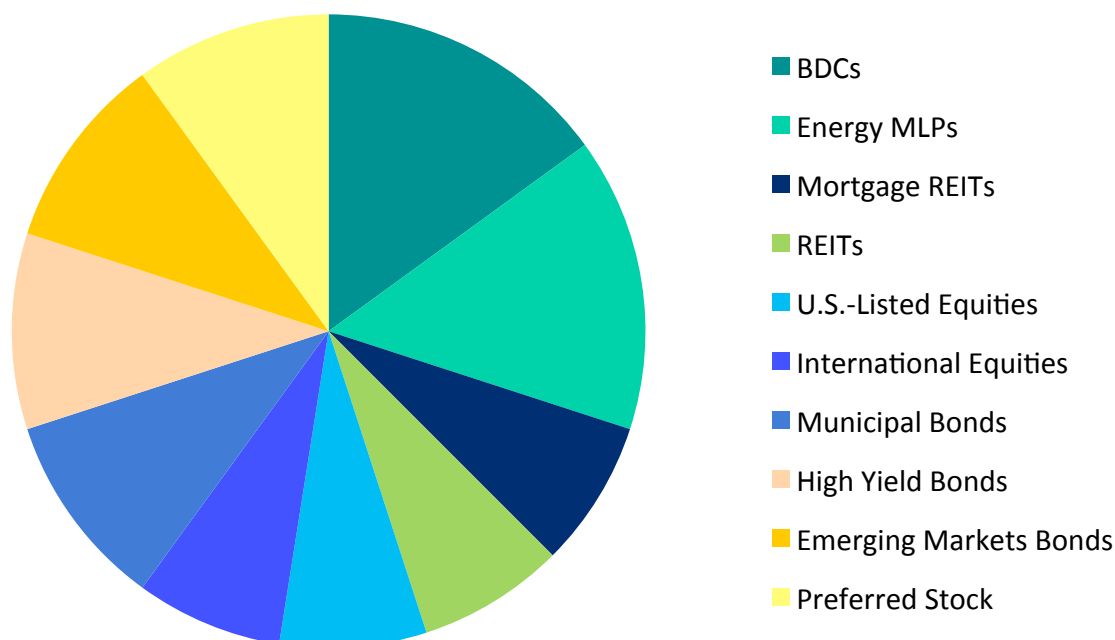
NYSE[®] Diversified High Income Index

Index name	Symbol	Bloomberg Code	Reuters code	Base date	Base value	Publication since
NYSE [®] Diversified High Income Index (Price Return)	NYDVHI	NYDVHI	.NYDVHI	07-31-13	1000.00	08-20-13
NYSE [®] Diversified High Income Index (Gross Total Return)	NYDVHIG	NYDVHIG	.NYDVHIG	07-31-13	1000.00	08-20-13
NYSE [®] Diversified High Income Index (Net Total Return)	NYDVHIN	NYDVHIN	.NYDVHIN	07-31-13	1000.00	08-20-13

The NYSE[®] Diversified High Income Index (the “Index”) measures the performance of a broad, diversified basket of 138 publicly-traded securities (the “Index constituents”) that typically pay high dividends or distributions (referred to herein as “dividends”). The Index constituents must satisfy certain dividend yield and frequency criteria, liquidity criteria and other eligibility requirements. The Index’s features and construction seek to highlight yield while the diversity of the Index constituent sectors seeks to minimize volatility. Index constituents, values, yield and announcements regarding reviews and rebalances can be found at <http://indices.nyx.com>.

Index Sector Breakdown at Quarterly Rebalances

NYSE Diversified High Income Index



Asset Class	Asset Class Weighting	Sector	Sector Securities	Number of Constituents	Sector Weighting
Equities	60.00%	BDCs	BDCs	15	15.00%
		Energy MLPs	Energy MLPs	25	15.00%
		Mortgage REITs	Mortgage REITs	15	7.50%
		REITs	REITs	20	7.50%
		U.S.-listed Equities	U.S.-listed Equities	50	7.50%
		International Equities	International Equities ETFs	4	7.50%
Fixed Income, Bonds and Related Assets	40.00%	Municipal Bonds	Municipal Bond ETFs	3	10.00%
		High Yield Bonds	High Yield Bond ETF	1	10.00%
		Emerging Markets Bonds	Emerging Markets Bond ETF	1	10.00%
		Preferred Stock	Preferred Stock ETFs	4	10.00%

Index Constituents (Data as of September 13, 2013)

Index Indicated Gross Dividend Yield: 7.71%

Asset Class	Symbol	Company Name	Index Weight	Indicated Dividend Yield (Gross)
BDCs	AINV	Apollo Investment Corp	1.68%	9.57%
BDCs	ARCC	Ares Capital Corp	4.15%	8.78%
BDCs	BKCC	Blackrock Kelso Capital Corp	0.66%	10.51%
BDCs	FSC	Fifth Street Finance Corp	1.13%	10.95%
BDCs	GBDC	Golub Capital BDC Inc	0.61%	7.47%
BDCs	KCAP	KCAP Financial Inc	0.26%	11.27%
BDCs	MCC	Medley Capital Corp	0.40%	10.89%
BDCs	NMFC	New Mountain Finance Corp	0.50%	9.35%
BDCs	PFLT	PennantPark Floating Rate Capital Ltd	0.18%	7.71%
BDCs	PNNT	PennantPark Investment Corp	0.69%	9.59%
BDCs	PSEC	Prospect Capital Corp	2.66%	11.55%
BDCs	SLRC	Solar Capital Ltd	0.90%	7.16%
BDCs	TCPC	TCP Capital Corp	0.38%	9.01%
BDCs	TCRD	THL Credit Inc	0.47%	8.73%
BDCs	TICC	TICC Capital Corp	0.46%	11.91%
Emerging Markets Bonds	PCY	PowerShares Emerging Markets Sovereign Debt ETF	9.97%	4.76%
Energy MLPs	ALDW	Alon USA Partners LP	0.19%	20.01%
Energy MLPs	ARP	Atlas Resource Partners LP	0.26%	10.29%
Energy MLPs	BBEP	BreitBurn Energy Partners LP	0.38%	10.57%
Energy MLPs	BWP	Boardwalk Pipeline Partners LP	1.37%	7.17%
Energy MLPs	CLMT	Calumet Specialty Products Partners LP	0.43%	9.19%
Energy MLPs	CMLP	Crestwood Midstream Partners LP	0.28%	8.22%
Energy MLPs	CPLP	Capital Product Partners LP	0.15%	10.45%
Energy MLPs	EEP	Enbridge Energy Partners LP	1.57%	7.36%
Energy MLPs	ETP	Energy Transfer Partners LP	4.00%	7.03%
Energy MLPs	EVEP	EV Energy Partners LP	0.34%	8.05%
Energy MLPs	EXLP	Exterran Partners LP	0.29%	7.40%

Energy MLPs	LGCY	Legacy Reserves LP	0.33%	8.57%
Energy MLPs	LINE	Linn Energy LLC	1.38%	10.29%
Energy MLPs	LRE	LRR Energy LP	0.06%	12.41%
Energy MLPs	MCEP	Mid-Con Energy Partners LP	0.10%	8.55%
Energy MLPs	MEMP	Memorial Production Partners LP	0.17%	10.05%
Energy MLPs	MMLP	Martin Midstream Partners LP	0.25%	7.04%
Energy MLPs	NRGY	Inergy LP	0.47%	3.97%
Energy MLPs	NRP	Natural Resource Partners LP	0.45%	11.33%
Energy MLPs	NS	NuStar Energy LP	0.62%	11.52%
Energy MLPs	NSH	NuStar GP Holdings LLC	0.18%	10.70%
Energy MLPs	PVR	PVR Partners LP	0.46%	9.50%
Energy MLPs	QRE	QR Energy LP	0.20%	11.68%
Energy MLPs	VNR	Vanguard Natural Resources LLC	0.45%	9.01%
Energy MLPs	XTEX	Crosstex Energy LP	0.35%	6.97%
High Yield Bonds	HYG	iShares iBoxx \$ High Yield Corporate Bond ETF	9.93%	6.33%
International Equities	DWX	SPDR S&P International Dividend ETF	2.11%	14.02%
International Equities	EDIV	SPDR S&P Emerging Markets Dividend ETF	0.82%	10.47%
International Equities	IDV	iShares International Select Dividend ETF	3.80%	9.30%
International Equities	SDIV	Global X SuperDividend ETF	1.10%	7.09%
Mortgage REITs	AGNC	American Capital Agency Corp	2.66%	17.69%
Mortgage REITs	AMTG	Apollo Residential Mortgage Inc	0.14%	17.81%
Mortgage REITs	ARR	ARMOUR Residential REIT Inc	0.42%	20.79%
Mortgage REITs	CIM	Chimera Investment Corp	0.85%	12.33%
Mortgage REITs	CYS	CYS Investments Inc	0.39%	16.94%
Mortgage REITs	DX	Dynex Capital Inc	0.13%	13.74%
Mortgage REITs	HTS	Hatteras Financial Corp	0.52%	15.04%
Mortgage REITs	IVR	Invesco Mortgage Capital Inc	0.61%	16.40%
Mortgage REITs	JMI	JAVELIN Mortgage Investment Corp	0.05%	22.01%
Mortgage REITs	MFA	MFA Financial Inc	0.75%	12.05%
Mortgage REITs	MITT	AG Mortgage Investment Trust Inc	0.14%	13.69%
Mortgage REITs	MTGE	American Capital Mortgage Investment Corp	0.33%	15.47%
Mortgage REITs	NCT	Newcastle Investment Corp	0.47%	11.93%
Mortgage REITs	NYMT	New York Mortgage Trust Inc	0.12%	16.59%
Mortgage REITs	WMC	Western Asset Mortgage Capital Corp	0.11%	22.36%
Municipal Bonds	HYD	Market Vectors High Yield Municipal Index ETF	4.94%	6.48%
Municipal Bonds	HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	1.15%	5.35%
Municipal Bonds	PZA	PowerShares Insured National Municipal Bond ETF	3.74%	4.28%
Preferred Stock	PFF	iShares US Preferred Stock ETF	7.04%	4.99%
Preferred Stock	PGF	PowerShares Financial Preferred ETF	1.08%	6.78%
Preferred Stock	PGX	PowerShares Preferred ETF	1.57%	6.70%
Preferred Stock	PSK	SPDR Wells Fargo Preferred Stock ETF	0.19%	6.80%
REITs	ADC	Agree Realty Corp	0.09%	5.80%
REITs	ARCP	American Realty Capital Properties Inc	0.59%	7.14%
REITs	CCG	Campus Crest Communities Inc	0.17%	6.16%
REITs	CLI	Mack-Cali Realty Corp	0.47%	5.67%
REITs	EPR	EPR Properties	0.57%	6.60%
REITs	FSP	Franklin Street Properties Corp	0.31%	6.17%
REITs	GOOD	Gladstone Commercial Corp	0.06%	8.33%
REITs	GOV	Government Properties Income Trust	0.32%	7.29%
REITs	HPT	Hospitality Properties Trust	0.96%	6.86%
REITs	IRET	Investors Real Estate Trust	0.21%	6.41%
REITs	MNR	Monmouth Real Estate Investment Corp	0.10%	6.88%
REITs	MPW	Medical Properties Trust Inc	0.48%	6.63%
REITs	OHI	Omega Healthcare Investors Inc	0.86%	6.43%
REITs	RAS	RAIT Financial Trust	0.13%	8.44%
REITs	SBRA	Sabra Health Care REIT Inc	0.21%	6.11%
REITs	SIR	Select Income REIT	0.24%	7.11%

REITs	SNH	Senior Housing Properties Trust	1.08%	6.82%
REITs	SUI	Sun Communities Inc	0.41%	5.59%
REITs	UHT	Universal Health Realty Income Trust	0.13%	6.08%
REITs	WSR	Whitestone REIT	0.06%	7.83%
U.S. Equities	ABT	Abbott Laboratories	0.31%	1.61%
U.S. Equities	AEE	Ameren Corp	0.05%	4.87%
U.S. Equities	AEP	American Electric Power Company Inc	0.12%	4.60%
U.S. Equities	CCL	Carnival Corp	0.13%	2.67%
U.S. Equities	CINF	Cincinnati Financial Corp	0.04%	3.61%
U.S. Equities	CME	CME Group Inc	0.14%	2.49%
U.S. Equities	CMS	CMS Energy Corp	0.04%	3.89%
U.S. Equities	CNP	CenterPoint Energy Inc	0.06%	3.63%
U.S. Equities	COP	ConocoPhillips	0.49%	3.99%
U.S. Equities	CSE	CapitalSource Inc	0.01%	0.35%
U.S. Equities	D	Dominion Resources Inc	0.21%	3.67%
U.S. Equities	DBD	Diebold Inc	0.01%	3.86%
U.S. Equities	DRI	Darden Restaurants Inc	0.04%	4.55%
U.S. Equities	DTE	DTE Energy Co	0.07%	3.98%
U.S. Equities	DUK	Duke Energy Corp	0.27%	4.76%
U.S. Equities	ED	Consolidated Edison Inc	0.09%	4.48%
U.S. Equities	EV	Eaton Vance Corp	0.03%	2.02%
U.S. Equities	GAS	AGL Resources Inc	0.03%	4.27%
U.S. Equities	GRMN	Garmin Ltd	0.05%	4.22%
U.S. Equities	GXP	Great Plains Energy Inc	0.02%	4.01%
U.S. Equities	INTC	Intel Corp	0.68%	3.84%
U.S. Equities	KMI	Kinder Morgan Inc	0.21%	4.56%
U.S. Equities	LEG	Leggett & Platt Inc	0.03%	3.92%
U.S. Equities	LLY	Eli Lilly and Co	0.35%	3.68%
U.S. Equities	LMT	Lockheed Martin Corp	0.24%	3.61%
U.S. Equities	LNT	Alliant Energy Corp	0.03%	3.85%
U.S. Equities	MCHP	Microchip Technology Inc	0.05%	3.58%
U.S. Equities	MRK	Merck & Co Inc	0.81%	3.60%
U.S. Equities	NEM	Newmont Mining Corp	0.08%	3.55%
U.S. Equities	PBCT	People's United Financial Inc	0.03%	4.49%
U.S. Equities	PCG	PG&E Corp	0.11%	4.40%
U.S. Equities	PEG	Public Service Enterprise Group Inc	0.09%	4.45%
U.S. Equities	PM	Philip Morris International Inc	0.82%	4.28%
U.S. Equities	PNW	Pinnacle West Capital Corp	0.03%	4.05%
U.S. Equities	PNY	Piedmont Natural Gas Company Inc	0.01%	3.79%
U.S. Equities	POR	Portland General Electric Co	0.01%	3.98%
U.S. Equities	PPL	PPL Corp	0.11%	4.90%
U.S. Equities	SCG	SCANA Corp	0.04%	4.39%
U.S. Equities	SE	Spectra Energy Corp	0.13%	3.63%
U.S. Equities	SO	Southern Co	0.21%	4.96%
U.S. Equities	STX	Seagate Technology PLC	0.08%	3.78%
U.S. Equities	VVC	Vectren Corp	0.02%	4.35%
U.S. Equities	VZ	Verizon Communications Inc	0.79%	4.44%
U.S. Equities	WDR	Waddell & Reed Financial Inc	0.03%	2.20%
U.S. Equities	WGL	WGL Holdings Inc	0.01%	4.09%
U.S. Equities	WLK	Westlake Chemical Corp	0.04%	0.87%
U.S. Equities	WM	Waste Management Inc	0.11%	3.57%
U.S. Equities	WMB	Williams Companies Inc	0.14%	4.08%
U.S. Equities	WR	Westar Energy Inc	0.02%	4.51%
U.S. Equities	XEL	Xcel Energy Inc	0.08%	4.05%