

Announcement

September 7, 2018

MTGE INVESTMENT CORP (MTGE UW Equity), a constituent in the Indxx SuperDividend U.S. Low Volatility Index, will be removed from the index w.e.f the close of trading hours on September 11, 2018 on account of its acquisition by **ANNALY CAPITAL MANAGEMENT INC (NLY UN Equity)**.

The Holdings of **MTGE INVESTMENT CORP** would be liquidated and the shares of **ANNALY CAPITAL MANAGEMENT INC** will be increased according to the stock terms of the transaction. The cash portion of the transaction will be distributed pro rata to the remaining constituents.