

Hatteras Financial Corp. (HTS US), a constituent in the Indxx SuperDividend®U.S. Low Volatility Index (DIVP/T) will be removed from the index w.e.f the close of trading hours on July 12th, 2016 on account of its acquisition by **Annaly Capital Management Inc.**

The Holdings **Hatteras Financial Corp.** would be liquidated and distributed among the remaining constituents of the Indxx SuperDividend®U.S. Low Volatility Index.