

Hatteras Financial Corp

2011 Dividends

Declaration	Record	Payable	Amount	Box 1(a)	Box 2(a)
<u>Date</u>	<u>Date</u>	<u>Date</u>	<u>Per Share</u>	<u>Ordinary</u>	<u>Total Capital</u>
3/8/2011	3/18/2011	4/22/2011	1.00	0.98	0.02
6/15/2011	6/27/2011	7/22/2011	1.00	0.98	0.02
9/13/2011	9/23/2011	10/21/2011	1.00	0.98	0.02
12/13/2011	12/23/2011	1/20/2012	0.90	0.88	0.02
			3.90	3.82	0.08
				97.60030%	2.39965%

None of the dividends paid in 2011 were qualified.