

Further to the FTSE Russell notice released on **26 October 2017** in relation to the Two Harbors Investment (USA): Stock Distribution of Granite Point Mortgage Trust (USA), please note that following an announcement of an updated distribution ratio of **0.094765** of a share of Granite Point Mortgage Trust for each share of Two Harbors Investment held, the shares in issue total of Granite Point Mortgage Trust (STOCK DISTRIBUTION) (USA, BF2K7N4) has been updated from 33,147,248 to **33,065,252** effective 02 November 2017.

Please see fully amended version below:

## Two Harbors Investment (USA): Stock Distribution of Granite Point Mortgage Trust (USA) - Update Changes in Russell Pure Style Index Series

02 November 2017

Subject to the completion of the stock distribution of Granite Point Mortgage Trust (USA, non-constituent) from Two Harbors Investment (USA, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
Russell Midcap Pure Value	02 November 2017
Russell Midcap Pure Value	07 November 2017

\*The number of Granite Point Mortgage Trust (STOCK DISTRIBUTION) shares is based on a stock distribution ratio of 0.094765 Granite Point Mortgage Trust for every 1 share of Two Harbors Investment held. As a result of this distribution, FTSE Russell will apply a capital repayment of Two Harbors Investment equivalent to the value of the distribution ratio at close of business on 01 November 2017 (effective open of trade on 02 November 2017).

\*\*The number of shares is based on a 1 for 2 stock consolidation following the stock distribution effective on 02 November 2017.

For further information please contact FTSE Russell Client Services at [info@ftserussell.com](mailto:info@ftserussell.com) or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 3581 2764
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

Alternatively please visit our website at [www.ftserussell.com](http://www.ftserussell.com)

Terms of Use | Copyright © 2017 FTSE Russell