

Two Harbors Investment (USA): Merger with CYS Investments (USA) Changes in Russell RAFI™ Index Series

27 July 2018

Subject to the completion of the merger between Two Harbors Investment (USA, constituent) and CYS Investments (USA, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
Russell RAFI Global Index	01 August 2018
Russell RAFI Global Small Company Index	01 August 2018
Russell RAFI Developed Index	01 August 2018
Russell RAFI Developed Small Company Index	01 August 2018
Russell RAFI US Index	01 August 2018
Russell RAFI US Small Company Index	01 August 2018

*The number of shares is based on the merger terms of 0.4680 of a share of Two Harbors Investment for every CYS Investments share held.

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