

Two Harbors Investment (USA): Merger with CYS Investments (USA) Changes in Russell Equal Weight 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 1000 Equal Weight	01 August 2018
Russell 1000 Enhanced Value Equal Weight Index	01 August 2018
Russell Midcap Equal Weight	01 August 2018
Russell 2000 Equal Weight	1 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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