Farrell Brad Form 3

| January 03, 201 | 2 | | | | | | | | | | |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|---------------------------|----------------------------------------------------------------|-------------------------------------------|------------------------------|----------------------------------------------------------------------------|------------------------------------|----------------------------------|-------------------------------------------------------------------------------------|--------------------------|----|
| FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION | | | | | | OMB APPROVAL | | | | | |
| Washington, D.C. 20549 | | | | | | | OMB Number: | 3235-0 | 0104 | | |
| INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940 | | | | | | Expires: Estimated a burden hour response | verage | y 31, 2005 0.5 | | | |
| (Print or Type Resp | oonses) | | | | | | | | | | |
| 1. Name and Address of Reporting Person *2. Date of Ev Statement Farrell Brad(Month/Day. | | | | Two Harbors Investment Corp. [T | | | | | | | |
| (Last) (| (First) | (Middle) | 01/01/2012 | 2 | 4. Relations Person(s) to | ship of Reportin o Issuer | • | | mendment, D ⁄Ionth/Day/Yea | • | al |
| 601 CARLSON PARKWAY,Â | | 50 | | | | ck all applicable | | iieu(ii | ionus Dayr i ca | .) | |
| MINNETONK | Street) A, MN | 55305 | | | | | er Fi low) _y eas. Pe | iling(X_ For erson For | vidual or Join Check Applical rm filed by One rm filed by Mor ng Person | ole Line) e Reporting | |
| (City) (a | State) | (Zip) | | Table I - N | Non-Deriv | ative Securit | ties Bene | ficia | ally Owned | L | |
| 1.Title of Security (Instr. 4) | | | | 2. Amount o Beneficially (Instr. 4) | | 3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5) | 4. Nature Ownersh (Instr. 5) | nip | ndirect Benefi | cial | |
| Common Stock, Par Value \$0.01 per share 8,650 | | | | 8,650 | | D | Â | | | | |
| Reminder: Report of owned directly or i | - | te line for ea | ch class of sec | urities benefic | ially | SEC 1473 (7-0 | 2) | | | | |
| | informa require | ation conta d to respo | oond to the c ined in this nd unless th //B control n | form are not e form displ | : | | | | | | |

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

| 1. Title of Derivative Security (Instr. 4) | 2. Date Exercisable and Expiration Date (Month/Day/Year) | Securities Underlying Derivative Security (Instr. 4) | 4. Conversion or Exercise Price of Derivative | 5. Ownership Form of Derivative Security: | 6. Nature of Indirect Beneficial Ownership (Instr. 5) |
|-----------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------------|-------------------------------------------------------------|
| | | Title | Security | Direct (D) | |

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| Date | Expiration | Amount or | or Indirect |
|-------------|------------|-----------|-------------|
| Exercisable | Date | Number of | (I) |
| | | Shares | (Instr. 5) |

Reporting Owners

| Reporting Owner Name / Addre | SS | Relationships | | | | | | |
|------------------------------------------------------------------------|----------|----------------------------|----------------------------|-------|--|--|--|--|
| 1 8 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | | Director 10% Owner Officer | | Other | | | | |
| Farrell Brad 601 CARLSON PARKWAY SUITE 150 MINNETONKA, MN 553 | Â 605 | Â | Vice Pres., CFO and Treas. | Â | | | | |
| Signatures | | | | | | | | |
| /s/ Brad Farrell 01 | /03/2012 | | | | | | | |
| **Signature of Reporting Person | Date | | | | | | | |

Explanation of Responses:

* If the form is filed by more than one reporting person, see Instruction 5(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.