UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL OMB Number: 3235-0287 Estimated average burden hours per response...

longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

onses)													
1. Name and Address of Reporting Person * KASNET STEPHEN G				2. Issuer Name and Ticker or Trading Symbol Two Harbors Investment Corp. [TWO]						5. Relationship of Reporting Person(s) to Issuer (Check all applicable)			
SITY LANE	(Middle)	3. Date of Earlie 02/14/2012	est Tran	sactio	n (Month	Day/	Year)		Officer (give title below) Other (specify below				elow)
(Street) 4. ANCHASTER, MA 01944				4. If Amendment, Date Original Filed(Month/Day/Year)						6. Individual or Joint/Group Filing(Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting Person			
(State)	(Zip)	Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned							Owned				
1. Title of Security (Instr. 3)		any	if Code (Instr. 8)		(A) or Disposed		of (D) Benefici Reported		cially Owned Following ed Transaction(s)		Form: Direct (D)	7. Nature of Indirect Beneficial Ownership	
Code V	V Ar	ount	(A) or (D)	Price		or Indirect (I) (Instr. 4)			(Instr. 4)				
, par value	02/14/2012			P	5,	000	A	\$ 9.85	52,569			D	
	Table II	- Derivative Secu		Acquir	ed, Disp	sed o	of, or Be	neficia	illy Owne		ntrol number.		
		- Derivative Secu (e.g., puts, calls		Acquir	ed, Disp	sed o	of, or Be	neficia	illy Owne	d			
3. Transactio Date (Month/Day/	n 3A. Deemed Execution Da any	(e.g., puts, calls	warra 5.	Acquir unts, of per ative ities ired r psed) . 3,	ed, Disp	sed onvert	of, or Be tible sec able Date	7. Tit Amo Unde Secu	ally Owne) ile and unt of erlying	8. Price of	9. Number of Derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 4)	11. Natu of Indire Benefici Ownersł (Instr. 4)
	PHEN G (First) SITY LANE (Street) R, MA 01944 (State)	PHEN G (First) (Middle) SITY LANE (Street) R, MA 01944 (State) 2. Transaction Date (Month/Day/Year) , par value 02/14/2012	PHEN G Two Harbors 3. Date of Earlie 02/14/2012 (Street) 4. If Amendmer R, MA 01944 (State) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year)	PHEN G Two Harbors Investors Invest	Two Harbors Investment of SITY LANE (Middle) 3. Date of Earliest Transaction on the property of the property o	Two Harbors Investment Corp. SITY LANE	Two Harbors Investment Corp. [TW 3. Date of Earliest Transaction (Month/Day/02/14/2012 (Street) 4. If Amendment, Date Original Filed(Month/Day/02/14/2012 2. Transaction Date (Month/Day/Year) 3. Transaction (Month/Day/Year) 4. Securion Date (Month/Day/Year) Code (Month/Day/Year) 4. Securion Date (Month/Day/Year) Code (Month/Day/Year) Code (Month/Day/Year) Amount Day/Year) Amount Day/Year	Two Harbors Investment Corp. [TWO] 3. Date of Earliest Transaction (Month/Day/Year) 6. O2/14/2012 4. If Amendment, Date Original Filed(Month/Day/Year) 7. R, MA 01944 (State) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Execution Date, if any (Month/Day/Year) (Month/Day/Year) Code (Instr. 8) Code V Amount (A) or (D) Table I - Non-Derivative Securities Acc (A) or Disposed (Instr. 8) Code V Amount (A) or (D) Persons who responsed to the proportion of the proport	Two Harbors Investment Corp. [TWO] 3. Date of Earliest Transaction (Month/Day/Year) (Street) 4. If Amendment, Date Original Filed(Month/Day/Year) R, MA 01944 (State) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Execution Date, if any (Month/Day/Year) (Month/Day/Year) Code V Amount (A) or (D) Price par value 02/14/2012 P 5,000 A \$ 9.85 Table I - Non-Derivative Securities Acquired (A) or Disposed of (D) (Instr. 8) Code V Amount (A) or (D) Price Persons who respond to contained in this form are	Two Harbors Investment Corp. [TWO] 3. Date of Earliest Transaction (Month/Day/Year) (Street) 4. If Amendment, Date Original Filed(Month/Day/Year) (State) 2. Transaction Date (Month/Day/Year) 2. Transaction (A) or Disposed of (D) (Instr. 3, 4 and 5) (Instr. 3) 2. Transaction (A) or Disposed of (D) (Instr. 3) 3. Transaction (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Disposed of (D) (Instr. 3) 4. Securities Acquired (A) or Di	PHEN G Two Harbors Investment Corp. [TWO] 3. Date of Earliest Transaction (Month/Day/Year) O2/14/2012 4. If Amendment, Date Original Filed(Month/Day/Year) (Street) R, MA 01944 (State) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year) (Month/Day/Year) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year) 2. Transaction Date (Month/Day/Year) Code (Instr. 8) Code (Instr. 3, 4 and 5) Code (Instr. 3 and 4) (A) or Disposed of (D) (Instr. 3 and 4) Code (Instr. 3 and 4) Persons who respond to the collection of incontained in this form are not required to recontained in this form are not required to reconcilent in this form are not re	Two Harbors Investment Corp. [TWO] (Check all application of Check all application (Month/Day/Year) (SITY LANE (Street) R, MA 01944 (State) (Zip) Table I - Non-Derivative Securities Acquired, Date (Month/Day/Year) (Month/Day/Year) (A) or Disposed of (D) (Instr. 3, 4 and 5) (Month/Day/Year) (Check all application (Check all application (Check all application (Month/Day/Year)) (Check all application (Check all application (Month/Day/Year)) (Check all application (Check all application (Month/Day/Year)) (A) Individual or Joint/Group Filing(Cany) (Month/Day/Year)) (B) Individual or Joint/Group Filing(Cany) (Month/Day/Year) (A) Individual or Joint/Group Filing(Cany) (Month/Day/Year) (B) Individual or Joint/Group Filing(Cany) (Month/Day/Year) (Code (A) Or Disposed of (D) (Instr. 3, 4 and 5) (Instr. 3, 4 and 5) (Instr. 3 and 4) (Instr. 3 and 4)	Two Harbors Investment Corp. [TWO] (Check all applicable) (Officer (give title below) (Check all applicable) (Officer (give title below) (Check all applicable) (Officer (give title below) (Officer (give the Acquired) (Officer (give the Acquired) (Officer (give the Acquired) (Officer (give the Acquired) (Officer (g

Reporting Owners

Donouting Owner Name / Adduses	Relationships						
Reporting Owner Name / Address	Director	10% Owner	Officer	Other			
KASNET STEPHEN G ONE UNIVERSITY LANE MANCHASTER, MA 01944	X						

Signatures

/s/ Stephen Kasnet, By: Timothy O'Brien, Attorney-In-Fact	02/14/2012	
**Signature of Reporting Person	Date	

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 4(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.