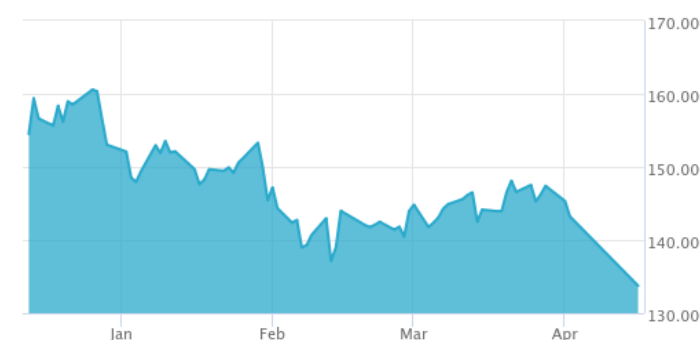


MVIS® US Mortgage REITs Index

The MVIS® US Mortgage REITS Index (MVMORT) tracks the performance of the largest and more liquid companies in the US Mortgage REITS Industry. This is a modified market cap-weighted index, and only includes REITs that derive at least 50% of their revenues from Mortgage, such as REITs that are primarily engaged in the purchase or service of commercial or residential mortgage loans or mortgage related securities. MVMORT covers at least 90% of the investable universe.

Key Features



Index 1,034.79/96.61 160.96/121.95

Size and Liquidity Requirements

Full MCap of at least 150 mln USD. Three month average-daily-trading volume of at least 1 mln USD at a review and also at the previous two reviews. At least 250,000 shares traded per month over the last six months at a review and also at the previous two reviews.

Pure-Play

Includes only REITs with at least 50% revenues from Mortgage.

Diversification

Company weightings are capped at 20%.

Review

Quarterly.

Index Data

INDEX PARAMETERS				FUNDAMENTALS*		ANNUALISED PERFORMANCE*	
Launch Date	04 Aug 2011	Components	25	Price/Earnings Trailing	101.00	1 Month	-7.23%
Type	Sector	Volatility (250 days)	25.33	Price/Book	0.85	1 Year	-3.27%
Currency	USD	Full MCap bn USD	52.66	Price/Sales	1.97	3 Years	-18.29%
Base Date	30 Dec 2004	Float MCap bn USD	40.60	Price/Cash Flow	5.34	5 Years	-15.17%
Base Value	1,000.00	Correlation* (250 days)	0.72	Dividend Yield	12.91	7 Years	-9.90%
* MSCI World REITS				* as of 31 Mar 2024		* Total Return Net Index	

Sector Weightings

Sector	Count	Weight
Financials	25	100.00%



Country and Size Weightings



Micro-Cap

Index Components

Worst Performing Components	YTD	1 Day
READY CAPITAL CORP	-12.40%	-4.01%
APOLLO COMMERCIAL REAL ESTATE	-9.32%	-2.73%
NEW YORK MORTGAGE TRUST INC	-23.66%	-2.55%
REDWOOD TRUST INC	-2.25%	-2.41%
ARES COMMERCIAL REAL ESTATE CORP	-31.35%	-2.36%

Symbols

Index data as of 11 Dec 2024 / Page 2

MVIS® US Mortgage REITs Index

For further information visit www.marketvector.com

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