

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



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.

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

Diversification

Company weightings are capped at 20%.

Review

Quarterly.

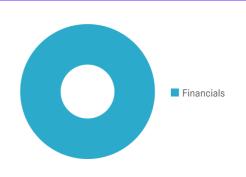
Index Data

INDEX PARAM	METERS			FUNDAMENTALS*		ANNUALISED PE	RF
Launch Date	04 Aug 2011	Components	25	Price/Earnings Trailing	101.00	1 Month	
Туре	Sector	Volatility (250 days)	25.33	Price/Book	0.85	1 Year	
Currency	USD	Full MCap bn USD	52.66	Price/Sales	1.97	3 Years	
Base Date	30 Dec 2004	Float MCap bn USD	40.60	Price/Cash Flow	5.34	5 Years	
Base Value	1,000.00	Correlation* (250 days)	0.72	Dividend Yield	12.91	7 Years	
		* MSCI World REITS		* as of 31 Mar 2024		* Total Return Net I	nde

ANNUALISED PERFORMANCE*					
1 Month	-7.23%				
1 Year	-3.27%				
3 Years	-18.29%				
5 Years	-15.17%				
7 Years	-9.90%				
	1 Month 1 Year 3 Years 5 Years				

Sector Weightings

Sector	Count	Weight
Financials	25	100.00%



Large-Cap

Mid-Cap

Small-Cap

0.00%



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Country and Size Weightings

Country	Count	Weight
United States	25	100.00%

	■ Micro-Cap			
Size	Count	Weight		
Large-Cap (> 6 bn)	3	28.03%		
Mid-Cap (1.5 bn - 6 bn)	4	21.04%		

Index Components

Top Components by Weight	Country	Weight
ANNALY CAPITAL MANAGEMENT INC	US	11.50%
AGNC INVESTMENT CORP	US	9.28%
STARWOOD PROPERTY TRUST INC	US	7.25%
RITHM CAPITAL CORP	US	6.64%
BLACKSTONE MORTGAGE TRUST INC	US	4.90%
ARBOR REALTY TRUST INC	US	4.83%
HANNON ARMSTRONG SUSTAINABLE INFRAST	US	4.67%
LADDER CAPITAL CORP	US	4.58%
TWO HARBORS INVESTMENT CORP	US	4.15%
READY CAPITAL CORP	US	4.10%
APOLLO COMMERCIAL REAL ESTATE	US	3.76%
CHIMERA INVESTMENT CORP	US	3.56%
Subtotal		69.22%

Best Performing Components	YTD	1 Day
BRIGHTSPIRE CAPITAL INC	-24.10%	1.34%
ARMOUR RESIDENTIAL REIT INC	13.44%	-0.69%
PENNYMAC MORTGAGE INVESTMENT	-5.95%	-1.19%
DYNEX CAPITAL INC	4.04%	-1.23%
FRANKLIN BSP REALTY TRUST INC	-4.02%	-1.29%

Micro-Cap (0.0 bn - 0.2 bn)

US

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

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Index	MVMORT	DE000SLA0MP6	SLAOMP	B52Q0B1	MVMORT	.MVMORT	13529317
Total Return Net	MVMORTTR	DE000SLA0MR2	SLAOMR	B4SH9D6	MVMORTTR	.MVMORTTR	13529307
Total Return Gross	MVMORTTG	DE000SLA2MG1	SLA2MG	B98F946	MVMORTTG	.MVMORTTG	20682115



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For further information visit www.marketvector.com

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