

## 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.

#### Pure-Play

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

#### Diversification

Company weightings are capped at 20%.

#### Review

Quarterly.



Index 1,034.79/96.61 160.56/121.95

### Index Data

#### INDEX PARAMETERS

Launch Date	04 Aug 2011	Components	25
Type	Sector	Volatility (250 days)	23.34
Currency	USD	Full MCap bn USD	56.87
Base Date	30 Dec 2004	Float MCap bn USD	43.84
Base Value	1,000.00	Correlation* (250 days)	0.75

\* MSCI World REITs

#### FUNDAMENTALS\*

Price/Earnings Trailing	43.22
Price/Book	0.83
Price/Sales	1.88
Price/Cash Flow	5.01
Dividend Yield	12.72

\* as of 31 Jul 2024

#### ANNUALISED PERFORMANCE\*

1 Month	3.80%
1 Year	-2.09%
3 Years	-15.58%
5 Years	-12.24%
7 Years	-9.22%

\* Total Return Net Index

### Sector Weightings

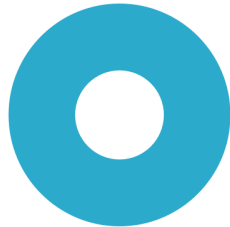
Sector	Count	Weight
Financials	25	100.00%



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### Country and Size Weightings

Country	Count	Weight
United States	25	100.00%



■ US



■ Large-Cap  
■ Mid-Cap  
■ Small-Cap  
■ Micro-Cap

Size	Count	Weight
Large-Cap (> 6 bn)	3	27.60%
Mid-Cap (1.5 bn - 6 bn)	5	25.79%
Small-Cap (0.2 bn - 1.5 bn)	17	46.61%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

### Index Components

Top Components by Weight	Country	Weight	Best Performing Components	YTD	1 Day
ANNALY CAPITAL MANAGEMENT INC	US	11.31%	ARBOR REALTY TRUST INC	-2.93%	2.37%
AGNC INVESTMENT CORP	US	9.16%	INVESCO MORTGAGE CAPITAL	7.54%	1.28%
STARWOOD PROPERTY TRUST INC	US	7.13%	ARMOUR RESIDENTIAL REIT INC	16.69%	0.79%
RITHM CAPITAL CORP	US	6.76%	ARES COMMERCIAL REAL ESTATE CORP	-27.51%	0.57%
BLACKSTONE MORTGAGE TRUST INC	US	5.04%	CHIMERA INVESTMENT CORP	8.66%	0.19%
HANNON ARMSTRONG SUSTAINABLE INFRAS	US	4.78%			
ARBOR REALTY TRUST INC	US	4.66%			
LADDER CAPITAL CORP	US	4.56%	<b>Worst Performing Components</b>	<b>YTD</b>	<b>1 Day</b>
TWO HARBORS INVESTMENT CORP	US	4.14%	HANNON ARMSTRONG SUSTAINABLE INFRAS	19.90%	-3.11%
APOLLO COMMERCIAL REAL ESTATE	US	3.74%	READY CAPITAL CORP	-17.10%	-2.22%
READY CAPITAL CORP	US	3.74%	BRIGHTSPIRE CAPITAL INC	-18.94%	-1.57%
CHIMERA INVESTMENT CORP	US	3.71%	STARWOOD PROPERTY TRUST INC	-1.89%	-1.36%
<b>Subtotal</b>		68.72%	APOLLO COMMERCIAL REAL ESTATE	-6.23%	-0.87%

### Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
<b>Price Return</b>	MVMORT	DE000SLA0MP6	SLA0MP	B52Q0B1	MVMORT	.MVMORT	13529317
<b>Total Return Net</b>	MVMORTTR	DE000SLA0MR2	SLA0MR	B4SH9D6	MVMORTTR	.MVMORTTR	13529307
<b>Total Return Gross</b>	MVMORTTG	DE000SLA2MG1	SLA2MG	B98F946	MVMORTTG	.MVMORTTG	20682115

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