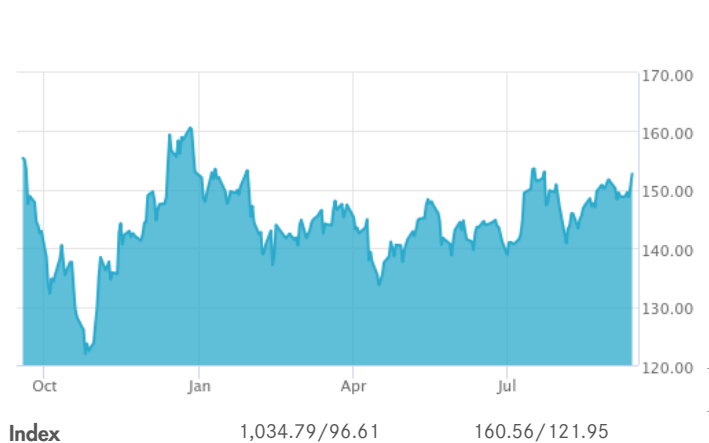


MVIS® US Mortgage REITs Index

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 Data

INDEX PARAMETERS				FUNDAMENTALS*		ANNUALISED PERFORMANCE*	
Launch Date	04 Aug 2011	Components	25	Price/Earnings Trailing	43.22	1 Month	5.34%
Type	Sector	Volatility (250 days)	23.40	Price/Book	0.83	1 Year	-0.23%
Currency	USD	Full MCap bn USD	58.37	Price/Sales	1.88	3 Years	-14.37%
Base Date	30 Dec 2004	Float MCap bn USD	44.97	Price/Cash Flow	5.01	5 Years	-12.23%
Base Value	1,000.00	Correlation* (250 days)	0.75	Dividend Yield	12.72	7 Years	-9.09%
* MSCI World REITS				* as of 31 Jul 2024		* Total Return Net Index	

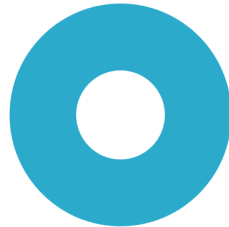
Sector Weightings

[illegible]

MVIS® US Mortgage REITs Index

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	27.36%
Mid-Cap (1.5 bn - 6 bn)	5	26.33%
Small-Cap (0.2 bn - 1.5 bn)	17	46.31%
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	11.17%	ARES COMMERCIAL REAL ESTATE CORP	-21.92%	4.14%
AGNC INVESTMENT CORP	US	9.05%	ARBOR REALTY TRUST INC	4.75%	3.29%
STARWOOD PROPERTY TRUST INC	US	7.14%	REDWOOD TRUST INC	14.21%	2.68%
RITHM CAPITAL CORP	US	6.68%	MFA FINANCIAL INC	23.04%	2.60%
BLACKSTONE MORTGAGE TRUST INC	US	5.16%	BRIGHTSPIRE CAPITAL INC	-15.36%	2.25%
HANNON ARMSTRONG SUSTAINABLE INFRAST	US	5.03%			
ARBOR REALTY TRUST INC	US	4.90%			
LADDER CAPITAL CORP	US	4.55%	Worst Performing Components	YTD	1 Day
TWO HARBORS INVESTMENT CORP	US	4.11%	HANNON ARMSTRONG SUSTAINABLE INFRAST	29.61%	0.14%
CHIMERA INVESTMENT CORP	US	3.71%	APOLLO COMMERCIAL REAL ESTATE	-12.96%	0.53%
MFA FINANCIAL INC	US	3.66%	ELLINGTON FINANCIAL INC	14.41%	0.53%
READY CAPITAL CORP	US	3.54%	ANNALY CAPITAL MANAGEMENT INC	12.83%	0.64%
Subtotal		68.71%	ARMOUR RESIDENTIAL REIT INC	18.64%	0.97%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	MVMORT	DE000SLA0MP6	SLA0MP	B52Q0B 1	MVMORT	.MVMORT	13529317
Total Return Net	MVMORTTR	DE000SLA0MR2	SLA0MR	B4SH9D6	MVMORTTR	.MVMORTTR	13529307
Total Return Gross	MVMORTTG	DE000SLA2MG 1	SLA2MG	B98F946	MVMORTTG	.MVMORTTG	20682115

MVIS® US Mortgage REITs Index

For further information visit www.marketvector.com

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