MarketVector™ Indexes

FACTSHEET

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

	All Time High/Low	52-Week High/Low
Total Return Net 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%.

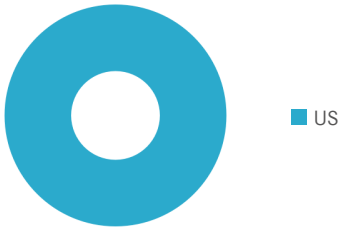
Review
Quarterly.

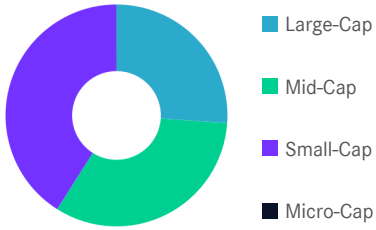
Index Data

INDEX PARAMETERS				FUNDAMENTALS*		ANNUALISED PERFORMANCE*	
Launch Date	04 Aug 2011	**Components**	25	**Price/Earnings Trailing**	105.18	**1 Month**	-5.87%
Type	Sector	**Volatility** (250 days)	24.97	**Price/Book**	0.88	**1 Year**	-2.83%
Currency	USD	**Full MCap** bn USD	51.72	**Price/Sales**	2.04	**3 Years**	-17.93%
Base Date	30 Dec 2004	**Float MCap** bn USD	39.85	**Price/Cash Flow**	5.38	**5 Years**	-14.93%
Base Value	1,000.00	**Correlation*** (250 days)	0.74	**Dividend Yield**	12.29	**7 Years**	-9.83%
		** MSCI World REITS*		** as of 31 Mar 2024*		** Total Return Net Index*	

Country and Size Weightings

Country	Count	Weight
United States	25	100.00%





Size	Count	Weight
Large-Cap (> 6 bn)	2	26.12%
Mid-Cap (1.5 bn - 6 bn)	5	32.87%
Small-Cap (0.2 bn - 1.5 bn)	18	41.01%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

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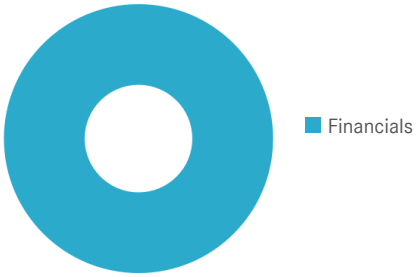
Sector Weightings

Sector	Count	Weight
Financials	25	100.00%



Index Components

Top Components by Weight	Country	Weight
ANNALY CAPITAL MANAGEMENT INC	US	14.46%
AGNC INVESTMENT CORP	US	11.66%
STARWOOD PROPERTY TRUST INC	US	9.88%
RITHM CAPITAL CORP	US	8.90%
BLACKSTONE MORTGAGE TRUST INC	US	4.89%
ARBOR REALTY TRUST INC	US	4.63%
HANNON ARMSTRONG SUSTAINABLE INFRAST	US	4.57%
READY CAPITAL CORP	US	3.63%
LADDER CAPITAL CORP	US	3.51%
APOLLO COMMERCIAL REAL ESTATE	US	3.40%
MFA FINANCIAL INC	US	2.97%
TWO HARBORS INVESTMENT CORP	US	2.84%
Subtotal		75.34%

Best Performing Components	YTD	1 Day
CLAROS MORTGAGE TRUST INC	-33.05%	3.13%
ARBOR REALTY TRUST INC	-15.05%	2.72%
REDWOOD TRUST INC	-22.10%	2.18%
KKR REAL ESTATE FINANCE TRUS	-25.85%	1.70%
ELLINGTON FINANCIAL INC	-8.02%	1.35%

Worst Performing Components	YTD	1 Day
DYNEX CAPITAL INC	-5.37%	-0.35%
ARES COMMERCIAL REAL ESTATE CORP	-36.03%	-0.31%
HANNON ARMSTRONG SUSTAINABLE INFRAST	-10.37%	-0.25%
ORCHID ISLAND CAPITAL INC	0.73%	-0.25%
READY CAPITAL CORP	-14.59%	0.00%

Symbols

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

For further information visit www.marketvector.com

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