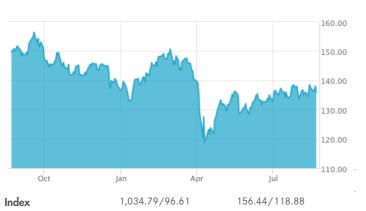


MVIS® US Mortgage REITs Index

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		
Launch Date	04 Aug 2011	Components	25
Туре	Sector	Volatility (250 days)	20.38
Currency	USD	Full MCap bn USD	58.93
Base Date	30 Dec 2004	Float MCap bn USD	46.39
Base Value	1,000.00	Correlation* (250 days)	0.69
		* 4400114/ 11.05/70	

^{*} MSCI World REITS

FUNDAMENTALS*	
Price/Earnings Trailing	32.62
Price/Book	0.87
Price/Sales	1.59
Price/Cash Flow	6.60
Dividend Yield	13.18
* as of 31 Jul 2025	

3 Years	-11.04%
5 Years	-5.42%
Since Inception	-9.21%

ANNUALISED PERFORMANCE*

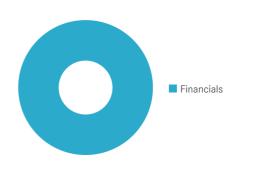
1.28% -7.93%

1 Month

1 Year 2 V- ----

Sector Weightings

Sector	Co	ount	Weight
Financials		25	100.00%



^{*} Total Return Net Index

Large-Cap

Mid-Cap

Small-Cap

■ Micro-Cap

Count

3

0

Weight 45.93%

13.98%

0.00%



MVIS® US Mortgage REITs Index

Country and Size Weightings

Country	Count	Weight
ed States	25	100.00%

Index Components

Top Components by Weight	Country	Weight
ANNALY CAPITAL MANAGEMENT INC	US	14.51%
AGNC INVESTMENT CORP	US	14.12%
RITHM CAPITAL CORP	US	8.67%
STARWOOD PROPERTY TRUST INC	US	8.63%
ARBOR REALTY TRUST INC	US	4.78%
BLACKSTONE MORTGAGE TRUST INC	US	4.74%
DYNEX CAPITAL INC	US	4.46%
ARMOUR RESIDENTIAL REIT INC	US	3.63%
LADDER CAPITAL CORP	US	3.46%
ELLINGTON FINANCIAL INC	US	3.39%
APOLLO COMMERCIAL REAL ESTATE	US	3.10%
CHIMERA INVESTMENT CORP	US	2.77%
Subtotal		76.27%

Best Performing Components	YTD	1 Day	
ARMOUR RESIDENTIAL REIT INC	-12.41%	-0.47%	
ORCHID ISLAND CAPITAL INC	1.37%	-0.70%	
DYNEX CAPITAL INC	8.85%	-0.72%	
AGNC INVESTMENT CORP	14.33%	-0.72%	
STARWOOD PROPERTY TRUST INC	10.08%	-0.80%	

Worst Performing Components	YTD	1 Day	
TWO HARBORS INVESTMENT CORP	-9.48%	-5.53%	
READY CAPITAL CORP	-42.67%	-3.64%	
REDWOOD TRUST INC	-4.49%	-2.98%	
BRIGHTSPIRE CAPITAL INC	3.31%	-2.66%	
KKR REAL ESTATE FINANCE TRUS	-5.19%	-2.47%	

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	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



MVIS® US Mortgage REITs Index

For further information visit www.marketvector.com

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