

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



Index 1,034.79/96.61 156.44/118.88

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

Launch Date	04 Aug 2011	Components	25
Type	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

* 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

ANNUALISED PERFORMANCE*

1 Month	1.28%
1 Year	-7.93%
3 Years	-11.04%
5 Years	-5.42%
Since Inception	-9.21%

* Total Return Net Index

Sector Weightings

Sector	Count	Weight
Financials	25	100.00%



Country and Size Weightings



Question Type	Percentage
What is the problem?	40%
What is the solution?	40%
What is the context?	20%

Micro-Cap

Size	Count	Weight
Large-Cap (> 6 bn)	4	45.93%
Mid-Cap (1.5 bn - 6 bn)	3	13.98%
Small-Cap (0.2 bn - 1.5 bn)	18	40.09%
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	14.51%	ARMOUR RESIDENTIAL REIT INC	-12.41%	-0.47%
AGNC INVESTMENT CORP	US	14.12%	ORCHID ISLAND CAPITAL INC	1.37%	-0.70%
RITHM CAPITAL CORP	US	8.67%	DYNEX CAPITAL INC	8.85%	-0.72%
STARWOOD PROPERTY TRUST INC	US	8.63%	AGNC INVESTMENT CORP	14.33%	-0.72%
ARBOR REALTY TRUST INC	US	4.78%	STARWOOD PROPERTY TRUST INC	10.08%	-0.80%
BLACKSTONE MORTGAGE TRUST INC	US	4.74%			
DYNEX CAPITAL INC	US	4.46%			
ARMOUR RESIDENTIAL REIT INC	US	3.63%	Worst Performing Components	YTD	1 Day
LADDER CAPITAL CORP	US	3.46%	TWO HARBORS INVESTMENT CORP	-9.48%	-5.53%
ELLINGTON FINANCIAL INC	US	3.39%	READY CAPITAL CORP	-42.67%	-3.64%
APOLLO COMMERCIAL REAL ESTATE	US	3.10%	REDWOOD TRUST INC	-4.49%	-2.98%
CHIMERA INVESTMENT CORP	US	2.77%	BRIGHTSPIRE CAPITAL INC	3.31%	-2.66%
Subtotal		76.27%	KKR REAL ESTATE FINANCE TRUS	-5.19%	-2.47%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	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

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For further information visit www.marketvector.com

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