

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 contains 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 1,034.79/96.61 263.60/172.09

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 (1 year)	22.96
Currency	USD	Full MCap bn USD	69.83
Base Date	30 Dec 2004	Float MCap bn USD	54.51
Base Value	1,000.00	Correlation* (1 year)	0.58

* MSCI World REITS

FUNDAMENTALS*

Price/Earnings Trailing	6.88
Price/Book	1.06
Price/Sales	4.67
Price/Cash Flow	8.30
Dividend Yield	8.09

* as of 31 Aug 2021

ANNUALISED PERFORMANCE*

1 Month	0.14%
1 Year	30.66%
3 Years	-8.61%
5 Years	-4.55%
Since Inception	-8.16%

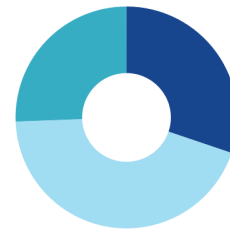
* Total Return Net Index

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	30.20%
Mid-Cap (1.5 bn - 6 bn)	10	44.19%
Small-Cap (0.2 bn - 1.5 bn)	12	25.60%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

