

MVIS US Mortgage REITs Index

The modified market cap-weighted index tracks the performance of the largest and most liquid Mortgage REITs companies in the US. The pure-play index contains only REITs that derive at least 50% of their revenues from Mortgage. This includes REITs which are primarily engaged in the purchase or service of commercial or residential mortgage loans or mortgage related securities. The MVIS US Mortgage REITs Index (MVMORT) has been licensed to underlie financial products with currently USD 735.38 million in assets under management.

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.

	All Time High/Low	52-Week High/Low
Total Return Net Index	1196.59/299.56	1140.20/980.75

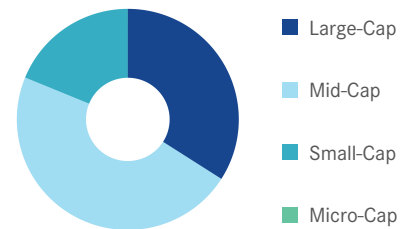
Index Data

INDEX PARAMETERS		FUNDAMENTALS*		ANNUALISED PERFORMANCE*	
Launch Date	04 Aug 2011	Components	25	Price/Earnings Trailing	- 1 Month -1.62%
Type	Sector	Volatility (250 days)	10.91	Price/Book	- 1 Year 4.18%
Currency	USD	Full MCap bn USD	72.25	Price/Sales	- 3 Years 8.55%
Base Date	30 Dec 2004	Float MCap bn USD	57.38	Price/Cash Flow	- 5 Years 4.41%
Base Value	100.00	Correlation* (250 days)	0.6088	Dividend Yield	- 7 Years 5.65%

* MSCI World REITS * as of - * Total Return Net Index

Country and Size Weightings

Country	Count	Weight
United States	25	100.00%



Size	Count	Weight
Large-Cap (> 6 bn)	4	34.06%
Mid-Cap (1.5 bn - 6 bn)	11	47.11%
Small-Cap (0.2 bn - 1.5 bn)	10	18.82%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

