

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)	23.33
Currency	USD	Full MCap bn USD	71.22
Base Date	30 Dec 2004	Float MCap bn USD	56.22
Base Value	1,000.00	Correlation* (1 year)	0.57

* 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 Jul 2021

ANNUALISED PERFORMANCE*

1 Month	1.79%
1 Year	33.39%
3 Years	-8.52%
5 Years	-4.21%
Since Inception	-8.06%

* 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	28.52%
Mid-Cap (1.5 bn - 6 bn)	10	46.52%
Small-Cap (0.2 bn - 1.5 bn)	12	24.96%
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	Best Performing Components	YTD	1 Day
ANNALY CAPITAL MANAGEMENT INC	US	12.36%	HANNON ARMSTRONG SUSTAINABLE INFRAST	-3.63%	2.50%
AGNC INVESTMENT CORP	US	8.56%	ARES COMMERCIAL REAL ESTATE CORP	38.31%	0.64%
STARWOOD PROPERTY TRUST INC	US	7.60%	REDWOOD TRUST INC	46.76%	0.32%
HANNON ARMSTRONG SUSTAINABLE INFRAST	US	6.00%	NEW RESIDENTIAL INVESTMENT CORP	12.38%	0.09%
NEW RESIDENTIAL INVESTMENT CORP	US	5.23%	KKR REAL ESTATE FINANCE TRUS	23.85%	-0.05%
BLACKSTONE MORTGAGE TRUST INC	US	5.12%			
CHIMERA INVESTMENT CORP	US	5.09%			
TWO HARBORS INVESTMENT CORP	US	4.61%			
ARBOR REALTY TRUST INC	US	4.46%			
APOLLO COMMERCIAL REAL ESTATE	US	4.21%			
MFA FINANCIAL INC	US	4.09%			
PENNYMAC MORTGAGE INVESTMENT	US	4.00%			
Subtotal		71.34%			
			Worst Performing Components	YTD	1 Day
			LADDER CAPITAL CORP	19.55%	-1.31%
			MFA FINANCIAL INC	27.30%	-1.24%
			PENNYMAC MORTGAGE INVESTMENT	14.45%	-1.23%
			ARMOUR RESIDENTIAL REIT INC	7.22%	-1.19%
			NEW YORK MORTGAGE TRUST INC	23.24%	-1.14%

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.mvis-indices.com

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