

## 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)	20.52
Currency	USD	Full MCap bn USD	61.97
Base Date	30 Dec 2004	Float MCap bn USD	48.96
Base Value	1,000.00	Correlation* (250 days)	0.69

<sup>\*</sup> MSCI World REITS

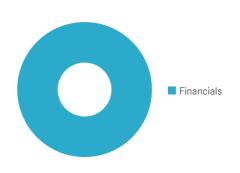
FUNDAMENTALS*	
Price/Earnings Trailing	19.88
Price/Book	0.87
Price/Sales	1.61
Price/Cash Flow	6.20
Dividend Yield	13.21
as of 30 Nov 2025	

ANNUALISED PERFORMANCE*				
1 Month	1.73%			
1 Year	3.59%			
3 Years	3.37%			
5 Years	-0.74%			
Since Inception	-0.79%			

<sup>\*</sup> Total Return Net Index

### Sector Weightings

Sector	Count	Weight
Financials	25	100.00%





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### Country and Size Weightings

Country	Count	Weight
United States	25	100.00%

■ US	■ Large-Cap ■ Mid-Cap ■ Small-Cap ■ Micro-Cap
US	■ Small-Cap

Size	Count	Weight
Large-Cap ( > 6 bn)	3	37.45%
Mid-Cap (1.5 bn - 6 bn)	5	26.10%
Small-Cap (0.2 bn - 1.5 bn)	17	36.45%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

## Index Components

Top Components by Weight	Country	Weight
ANNALY CAPITAL MANAGEMENT INC	US	15.58%
AGNC INVESTMENT CORP	US	14.37%
STARWOOD PROPERTY TRUST INC	US	7.50%
RITHM CAPITAL CORP	US	7.39%
BLACKSTONE MORTGAGE TRUST INC	US	5.32%
DYNEX CAPITAL INC	US	5.01%
ARMOUR RESIDENTIAL REIT INC	US	4.81%
ORCHID ISLAND CAPITAL INC	US	3.67%
ARBOR REALTY TRUST INC	US	3.57%
ELLINGTON FINANCIAL INC	US	3.49%
LADDER CAPITAL CORP	US	3.38%
APOLLO COMMERCIAL REAL ESTATE	US	3.04%
Subtotal		77.13%

Best Performing Components	YTD	1 Day	
LADDER CAPITAL CORP	7.92%	1.70%	
READY CAPITAL CORP	-60.28%	1.63%	
KKR REAL ESTATE FINANCE TRUS	-4.27%	1.25%	
ARMOUR RESIDENTIAL REIT INC	5.42%	0.95%	
FRANKLIN BSP REALTY TRUST INC	-6.95%	0.76%	

Worst Performing Components	YTD	1 Day	
TWO HARBORS INVESTMENT CORP	-2.13%	-1.28%	
ORCHID ISLAND CAPITAL INC	9.14%	-1.25%	
DYNEX CAPITAL INC	24.85%	-1.24%	
ADAMAS TRUST INC	28.92%	-1.11%	
INVESCO MORTGAGE CAPITAL	15.17%	-0.86%	

## 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



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