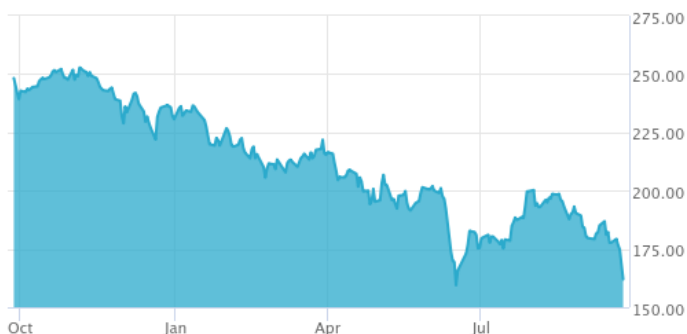


MVIS® US Mortgage REITs Index

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



All Time High/Low **52-Week High/Low**

Total Return Net Index 1,034.79/96.61 252.77 / 159.47

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	26
Type	Sector	Volatility (250 days)	25.37
Currency	USD	Full MCap bn USD	53.69
Base Date	30 Dec 2004	Float MCap bn USD	42.02
Base Value	1,000.00	Correlation* (250 days)	0.65

* MSCI World REITs

FUNDAMENTALS*

Price/Earnings Trailing	18.92
Price/Book	1.00
Price/Sales	3.52
Price/Cash Flow	5.59
Dividend Yield	10.42

* as of 31 Aug 2022

ANNUALISED PERFORMANCE*

1 Month	-14.73%
1 Year	-34.27%
3 Years	-18.40%
5 Years	-13.52%
7 Years	-9.75%

* Total Return Net Index

Country and Size Weightings

Country	Count	Weight
United States	26	100.00%



■ US



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

Size	Count	Weight
Large-Cap (> 6 bn)	2	24.87%
Mid-Cap (1.5 bn - 6 bn)	6	33.16%
Small-Cap (0.2 bn - 1.5 bn)	18	41.97%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

MVIS® US Mortgage REITs Index

Sector Weightings

Sector	Count	Weight
Financials	26	100.00%



Index Components

Top Components by Weight	Country	Weight	Best Performing Components	YTD	1 Day
ANNALY CAPITAL MANAGEMENT INC	US	14.72%	REDWOOD TRUST INC	-46.10%	-0.31%
STARWOOD PROPERTY TRUST INC	US	10.15%	FRANKLIN BSP REALTY TRUST INC	-16.28%	-1.33%
AGNC INVESTMENT CORP	US	8.06%	READY CAPITAL CORP	-21.17%	-2.36%
BLACKSTONE MORTGAGE TRUST INC	US	6.81%	KKR REAL ESTATE FINANCE TRUS	-9.15%	-2.48%
RITHM CAPITAL CORP	US	5.31%	BROADMARK REALTY CAPITAL INC	-33.21%	-2.82%
HANNON ARMSTRONG SUSTAINABLE INFRAST	US	4.51%			
ARBOR REALTY TRUST INC	US	4.41%			
CHIMERA INVESTMENT CORP	US	4.07%	Worst Performing Components	YTD	1 Day
TWO HARBORS INVESTMENT CORP	US	3.71%	HANNON ARMSTRONG SUSTAINABLE INFRAST	-39.34%	-7.62%
LADDER CAPITAL CORP	US	3.70%	NEW YORK MORTGAGE TRUST INC	-29.26%	-5.73%
READY CAPITAL CORP	US	3.59%	ORCHID ISLAND CAPITAL INC	-49.02%	-5.19%
APOLLO COMMERCIAL REAL ESTATE	US	3.34%	TWO HARBORS INVESTMENT CORP	-22.28%	-4.76%
Subtotal		72.38%	LADDER CAPITAL CORP	-10.32%	-4.60%

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.marketvector.com

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