

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 201.65 million in assets under management.

Key Features



	All Time High/Low	52-Week High/Low
Total Return Net Index	1293.72/299.56	1293.72/382.78

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)	69.01
Currency	USD	Full MCap bn USD	70.85
Base Date	30 Dec 2004	Float MCap bn USD	55.32
Base Value	1,000.00	Correlation* (1 year)	0.6864

* MSCI World REITs

FUNDAMENTALS*

Price/Earnings Trailing	-4.36
Price/Book	0.83
Price/Sales	2.34
Price/Cash Flow	4.76
Dividend Yield	14.10

* as of 31 Aug 2020

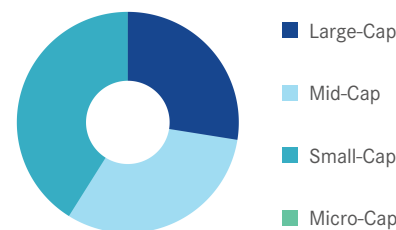
ANNUALISED PERFORMANCE*

1 Month	-1.37%
1 Year	-34.05%
3 Years	-12.48%
5 Years	-1.91%
Since Inception	-1.89%

* Total Return Net Index

Country and Size Weightings

Country	Count	Weight
United States	25	100.00%



Size	Count	Weight
Large-Cap (> 6 bn)	2	27.55%
Mid-Cap (1.5 bn - 6 bn)	6	31.35%
Small-Cap (0.2 bn - 1.5 bn)	17	41.10%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

