



ESMA Compliance Quarterly Membership Weights

FTSE Nareit All Mortgage Capped Index TR USD	Weight(%)	Country	FTSE Nareit All Mortgage Capped Index TR USD	Weight(%)	Country
Advanced Flower Capital I	0.354	United States	Orchid Island Capital	1.536	United States
AG Mortgage Investment Tr	0.480	United States	PennyMac Mortgage Investm	2.746	United States
AGNC Investment	11.498	United States	Ready Capital Corporation	2.766	United States
Angel Oak Mortgage REIT I	0.277	United States	Redwood Trust	2.158	United States
Annaly Capital Management	15.742	United States	Rithm Capital Corp	8.618	United States
Apollo Commercial Real Es	3.011	United States	Seven Hills Realty Trust	0.420	United States
Arbor Realty Trust	4.624	United States	Starwood Property Trust I	9.099	United States
Ares Commercial Real Esta	0.790	United States	TPG RE Finance Trust	1.272	United States
ARMOUR Residential REIT	2.655	United States	Two Harbors Investment	3.083	United States
Blackstone Mortgage Trust	4.438	United States			
BrightSpire Capital Inc (1.828	United States			
Chicago Atlantic Real Est	0.672	United States			
Chimera Investment	2.830	United States			
Claros Mortgage Trust	0.979	United States			
Dynex Capital	2.507	United States			
Ellington Financial Inc	2.567	United States			
Franklin BSP Realty Trust	2.584	United States			
Granite Point Mortgage Tr	0.353	United States			
Invesco Mortgage Capital	1.116	United States			
KKR Real Estate Finance T	1.490	United States			
Ladder Capital	3.188	United States			
MFA Financial	2.618	United States			
New York Mortgage Trust	1.380	United States			
NexPoint Real Estate Fina	0.322	United States			



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