

# REML

## Credit Suisse X-Links Monthly Pay 2xLeveraged Mortgage REIT ETN Analyst Report

ESG Themes and Scores

REML provides 2x leveraged exposure to a market-cap-weighted index of residential and commercial mortgage REITs. Leverage is reset monthly.

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

### Vitals

Issuer	Credit Suisse Group AG
Brand	Credit Suisse
Structure	ETN
Expense Ratio	1.30%
Inception	Jul 12, 2016
Index Tracked	FTSE Nareit All Mortgage Capped Index (200%)

### Performance Data

	REML	ETF Database Category Average	Factset Segment Average
1 Month	-13.06	-3.67%	-8.77%
3 Month	-14.79	-4.46%	-10.60%
YTD Return	4.72%	17.30%	6.91%
1 Year Return	5.46%	20.25%	7.23%
3 Year Return	-67.75	-9.71%	-33.88%
5 Year Return	-64.03	-12.42%	-32.02%

### Top 5 Holdings

Symbol	Holding	% Assets
NLY	Annaly Capital Management Inc	17.93%
AGNC	AGNC Investment Corp	13.87%
STWD	Starwood Property Trust Inc	7.40%
BXMT	Blackstone Mortgage Trust Inc	5.45%
NRZ	New Residential Investment Corp	4.83%

### ETF Database Themes

Category	Leveraged Real Estate
Asset Class	Real Estate
Asset Class Size	Multi-Cap
Asset Class Style	Blend
Region (General)	North America
Region (Specific)	U.S.

### FactSet Classifications

Segment	Leveraged Equity: U.S. Mortgage REITs
Category	Sector
Focus	Financials
Niche	Mortgage REITs
Strategy	Vanilla
Weighting Scheme	Market Cap

