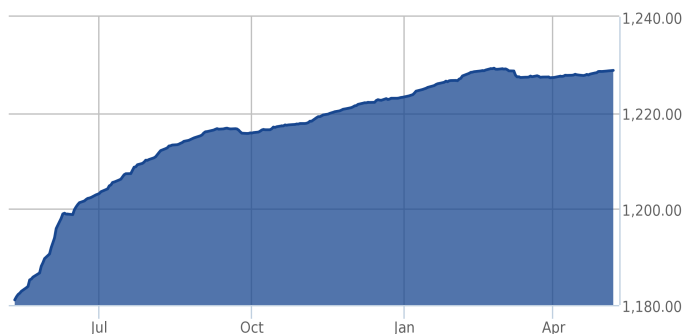


MVIS US Investment Grade Floating Rate Index

The modified market cap-weighted index tracks the performance of US-investment grade floating rate notes. Included in the index are USD-denominated floating rate notes, issued by corporate entities or similar commercial entities that are public reporting companies in the United States, if they have at least one investment grade rating by a rating agency, and must not be rated 'below investment grade' by any rating agency. Only bonds with an amount outstanding of at least USD 500 mln are available for inclusion. Securities included in the index must have a minimum of 6 months remaining to maturity. The MVIS US Investment Grade Floating Rate Index (MVFLTR) has been licensed to underlie financial products with currently USD 559.7 million in assets under management.

Key Features



Amount Outstanding

At least 500 mln USD.

Maturity

A minimum of six months remaining to maturity to be included in the index.

Weighting Cap

2% for any single constituent.

Review

Monthly.

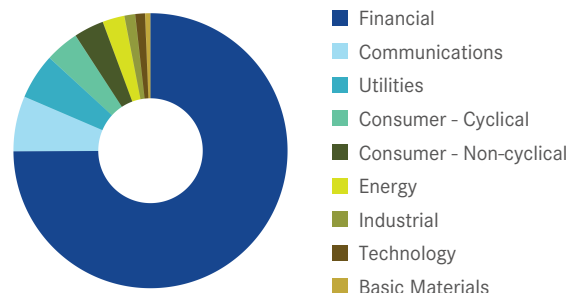
	All Time High/Low	52-Week High/Low
Total Return Index	1229.30/0.00	1229.30/1180.04

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	10 Feb 2011	Average Yield to Maturity	0.46	1 Day	0.00%
Type	Bond	Average Modified Duration	1.23	MTD	0.10%
Currency	USD	Average Years to Maturity	2.75	3MTD	0.12%
Base Date/Base Value	10 Feb 2011 / 1,000.00	Average Coupon	-	YTD	0.46%
Components	216	Yield to Worst	0.46	<i>Absolute</i>	<i>Annualised</i>
Market Value bn USD	181.03	Current Yield	-	1 Year	4.14%
				3 Years	2.53%
				5 Years	2.77%
				Since Inception	-

Sector Weightings

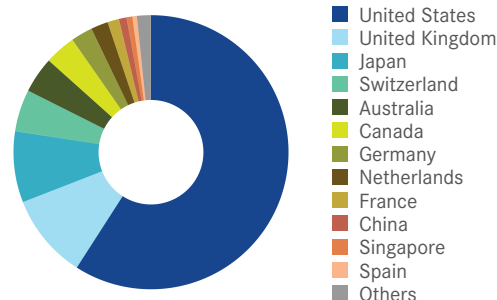
Sector	Count	Weight
Financial	146	74.95%
Communications	10	6.48%
Utilities	11	5.39%
Consumer - Cyclical	19	3.97%
Consumer - Non-cyclical	8	3.55%
Energy	8	2.59%
Industrial	7	1.28%
Technology	6	1.16%
Basic Materials	1	0.63%



MVIS US Investment Grade Floating Rate Index

Country Weightings

Country	Count	Weight
United States	116	59.09%
United Kingdom	14	9.99%
Japan	19	8.40%
Switzerland	7	4.93%
Australia	17	4.27%
Canada	12	3.64%
Germany	8	2.55%
Netherlands	5	2.03%
France	5	1.34%
China	2	0.92%
Singapore	2	0.68%
Spain	3	0.51%
Others	6	1.65%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
MORGAN STANLEY	1.57%	24 Oct 2023	US	2.00%	High Yield	203	77.80%
CITIGROUP INC	1.62%	01 Sep 2023	US	1.78%	Investment Grade	45	22.20%
WELLS FARGO & COMPANY	1.41%	31 Oct 2023	US	1.78%	Not rated	-	-
JPMORGAN CHASE & CO	1.40%	24 Oct 2023	US	1.78%			
HSBC HOLDINGS PLC	1.19%	18 May 2024	GB	1.77%			
GOLDMAN SACHS GROUP INC	1.79%	29 Nov 2023	US	1.63%			
VERIZON COMMUNICATIONS	1.30%	15 May 2025	US	1.61%			
MORGAN STANLEY	1.41%	08 May 2024	US	1.56%			
AT&T INC	0.34%	12 Jun 2024	US	1.45%			
BANK OF NOVA SCOTIA	0.56%	15 Sep 2023	CA	1.41%			
GOLDMAN SACHS GROUP INC	1.36%	15 May 2026	US	1.34%			
BARCLAYS PLC	1.57%	16 May 2024	GB	1.34%			
Subtotal				19.45%			

Maturity Breakdown	Count	Weight
0 - 3 Years	220	76.15%
3 - 5 Years	20	18.62%
5 - 7 Years	5	3.96%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	1	0.39%
20+ Years	2	0.88%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Total Return Index	MVFLTR	US57062N1046	A1RRU1	B9FKZS0	MVFLTR	.MVFLTR	12849290

For further information visit www.mvis-indices.com

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