

MVIS US Investment Grade Floating Rate Index

The MVIS US Investment Grade Floating Rate Index (MVFLTR) tracks the performance of US-investment grade floating rate notes. MVFLTR is a modified market cap-weighted index, and 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. Additionally, they must have at least one investment grade rating by a rating agency and must not be rated "below investment grade" by any rating agency. Bonds included in the index must have an amount outstanding of at least USD 500 mln. Securities included in the index must have a minimum of 6 months remaining to maturity.

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.

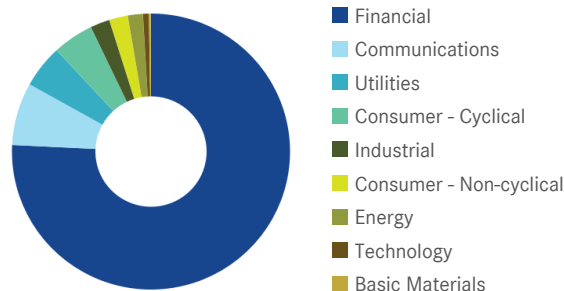
	All Time High/Low	52-Week High/Low
Total Return Index	1,233.58/964.50	1,233.58/1,215.22

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	10 Feb 2011	Average Yield to Maturity	0.33	1 Day	-0.02%
Type	Bond	Average Modified Duration	0.92	MTD	0.04%
Currency	USD	Average Years to Maturity	2.52	3MTD	0.10%
Base Date/Base Value	10 Feb 2011 / 1,000.00	Average Coupon	0.74	YTD	0.82%
Components	236	Yield to Worst	0.33	<i>Absolute</i>	<i>Annualised</i>
Market Value bn USD	0.00	Current Yield	0.74	1 Year	1.51%
				3 Years	2.37%
				5 Years	2.59%
				Since Inception	2.01%

Sector Weightings

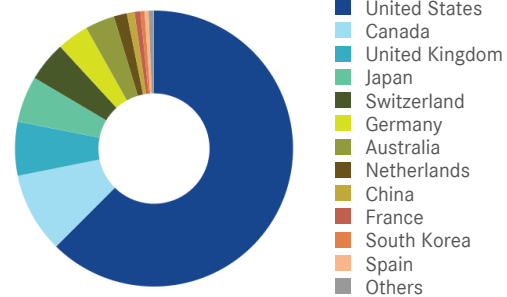
Sector	Count	Weight
Financial	163	75.77%
Communications	12	7.32%
Utilities	14	5.06%
Consumer - Cyclical	18	4.74%
Industrial	8	2.26%
Consumer - Non-cyclical	7	2.17%
Energy	9	1.75%
Technology	4	0.71%
Basic Materials	1	0.22%



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Country Weightings

Country	Count	Weight
United States	130	62.45%
Canada	27	9.38%
United Kingdom	11	6.32%
Japan	17	5.39%
Switzerland	9	4.68%
Germany	8	3.68%
Australia	14	3.41%
Netherlands	4	1.55%
China	2	0.87%
France	5	0.70%
South Korea	1	0.49%
Spain	3	0.45%
Others	5	0.62%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
MORGAN STANLEY	1.54%	24 Oct 2023	US	2.00%	High Yield	173	68.14%
WELLS FARGO & COMPANY	1.36%	31 Oct 2023	US	1.89%	Investment Grade	62	31.86%
JPMORGAN CHASE & CO	1.37%	24 Oct 2023	US	1.89%	Not rated	-	-
HSBC HOLDINGS PLC	1.12%	18 May 2024	GB	1.88%			
GOLDMAN SACHS GROUP INC	1.72%	29 Nov 2023	US	1.72%			
VERIZON COMMUNICATIONS	1.22%	15 May 2025	US	1.71%			
MORGAN STANLEY	1.34%	08 May 2024	US	1.66%			
AT&T INC	1.30%	12 Jun 2024	US	1.55%			
GOLDMAN SACHS GROUP INC	1.29%	15 May 2026	US	1.43%			
BARCLAYS PLC	1.50%	16 May 2024	GB	1.42%			
CITIGROUP INC	1.22%	17 May 2024	US	1.42%			
BANK OF AMERICA CORP	0.89%	05 Feb 2026	US	1.41%			
Subtotal				19.97%			

Maturity Breakdown	Count	Weight
0 - 3 Years	213	84.31%
3 - 5 Years	17	12.64%
5 - 7 Years	3	2.18%
7 - 10 Years	-	-
10 - 15 Years	1	0.43%
15 - 20 Years	-	-
20+ Years	1	0.45%

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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