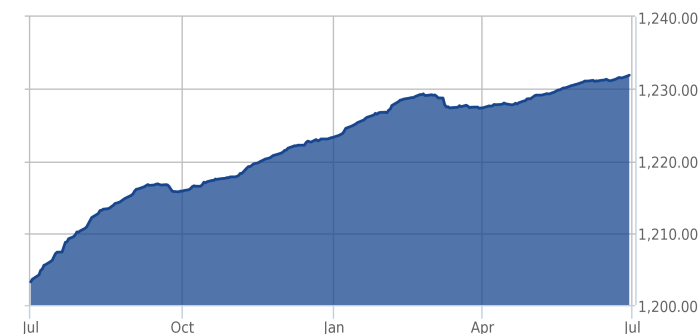


MVIS US Investment Grade Floating Rate Index

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 602.35 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	1231.89/964.50	1231.89/1202.93

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	10 Feb 2011	Average Yield to Maturity	0.34	1 Day	0.01%
Type	Bond	Average Modified Duration	1.08	MTD	0.10%
Currency	USD	Average Years to Maturity	2.73	3MTD	0.37%
Base Date/Base Value	10 Feb 2011 / 1,000.00	Average Coupon	0.80	YTD	0.71%
Components	216	Yield to Worst	0.34	<i>Absolute</i>	<i>Annualised</i>
Market Value bn USD	0.00	Current Yield	0.79	1 Year	2.41%
				3 Years	2.58%
				5 Years	2.75%
				Since Inception	2.03%

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%

