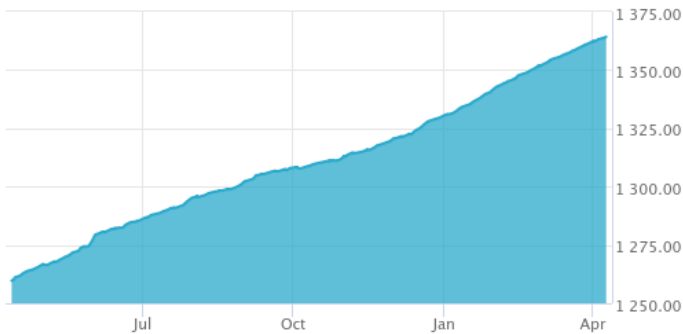


MVIS® US Investment Grade Floating Rate Index

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. 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.

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.

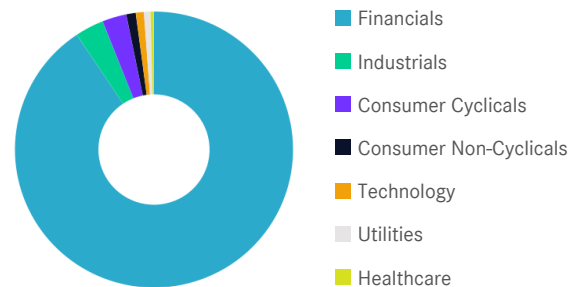
	All Time High/Low	52-Week High/Low
Total Return Index	1,364.25/964.50	1,364.25/1,259.17

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	10 Feb 2011	Average Yield to Maturity	6.16	1 Day	0.02%
Type	Bond	Average Modified Duration	1.94	MTD	0.69%
Currency	USD	Average Years to Maturity	3.88	3MTD	0.14%
Base Date/Base Value	10 Feb 2011 / 1,000.00	Average Coupon	6.38	YTD	2.62%
Components	131	Yield to Worst	6.05	Absolute Annualised	
Market Value bn USD	0.00	Current Yield	-		
				1 Year	8.41%
				3 Years	3.58%
				5 Years	3.18%
				7 Years	2.39%

Sector Weightings

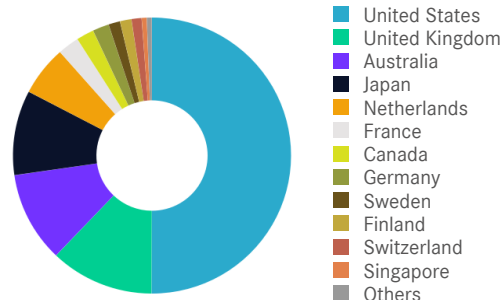
Sector	Count	Weight
Financials	109	90.63%
Industrials	6	3.34%
Consumer Cyclical	8	2.83%
Consumer Non-Cyclicals	2	1.10%
Technology	3	0.95%
Utilities	2	0.75%
Healthcare	1	0.40%



MVIS® US Investment Grade Floating Rate Index

Country Weightings

Country	Count	Weight
United States	61	50.06%
United Kingdom	11	12.07%
Australia	19	10.60%
Japan	15	9.93%
Netherlands	6	5.84%
France	3	2.48%
Canada	4	2.06%
Germany	4	1.91%
Sweden	1	1.35%
Finland	1	1.34%
Switzerland	3	1.17%
Singapore	1	0.60%
Others	2	0.59%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
JPMORGAN CHASE & CO.	6.48%	24 Feb 2028	US	2.02%	High Yield	-	-
MIZUHO FINANCIAL GROUP INC.	6.26%	22 May 2026	JP	2.01%	Investment Grade	131	100.00%
HSBC HOLDINGS PLC	6.97%	12 Sep 2026	GB	2.00%	Not rated	-	-
GOLDMAN SACHS GROUP INC.	7.34%	28 Oct 2027	US	2.00%			
GOLDMAN SACHS GROUP INC.	6.74%	15 May 2026	US	2.00%			
GOLDMAN SACHS BANK USA	6.08%	18 Mar 2027	US	2.00%			
JPMORGAN CHASE BANK NA	6.31%	08 Dec 2026	CA	2.00%			
AUSTRALIA AND NEW ZEALAND BANK	6.12%	18 Jan 2027	AU	2.00%			
HSBC HOLDINGS PLC	6.88%	14 Aug 2027	GB	1.91%			
CITIGROUP INC.	6.82%	01 Jul 2026	US	1.75%			
BANK OF AMERICA CORPORATION	6.32%	18 Aug 2026	US	1.63%			
CREDIT AGRICOLE S.A.	6.18%	11 Mar 2027	FR	1.61%			
Subtotal				22.94%			

Maturity Breakdown	Count	Weight
0 - 3 Years	113	74.15%
3 - 5 Years	14	20.83%
5 - 7 Years	-	-
7 - 10 Years	-	-
10 - 15 Years	1	1.21%
15 - 20 Years	-	-
20+ Years	3	3.80%

Symbols

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

For further information visit www.marketvector.com

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