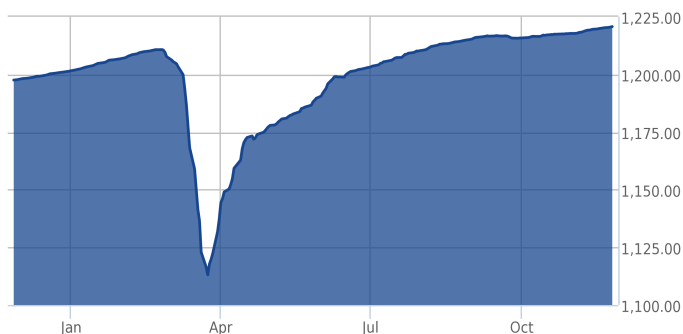


MVIS US Investment Grade Floating Rate Index

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 440.96 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 1220.75/964.50 1220.75/1113.06

Index Data

INDEX PARAMETERS

Launch Date	10 Feb 2011
Type	Bond
Currency	USD
Base Date/Base Value	10 Feb 2011 / 1,000.00
Components	254
Market Value bn USD	208.89

DESCRIPTIVES

Average Yield to Maturity	0.86
Average Modified Duration	2.24
Average Years to Maturity	2.74
Average Coupon	1.13
Yield to Worst	0.74
Current Yield	1.12

PERFORMANCE

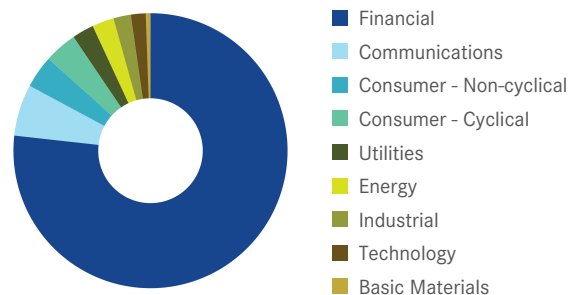
1 Day	0.01%	1 Year	1.96%
MTD	0.27%	3 Years	2.74%
3MTD	0.41%	5 Years	2.76%
YTD	1.60%	Since Inception	2.06%

Absolute

Annualised

Sector Weightings

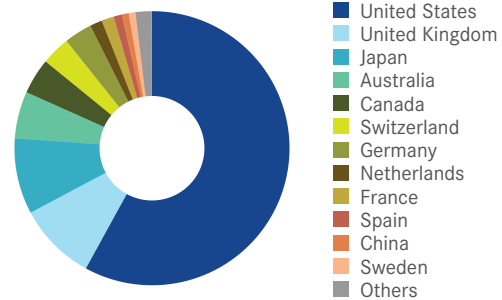
Sector	Count	Weight
Financial	175	76.77%
Communications	11	6.05%
Consumer - Non-cyclical	13	3.87%
Consumer - Cyclical	22	3.82%
Utilities	7	2.58%
Energy	8	2.54%
Industrial	10	2.06%
Technology	7	1.77%
Basic Materials	1	0.54%



MVIS US Investment Grade Floating Rate Index

Country Weightings

Country	Count	Weight
United States	132	58.00%
United Kingdom	18	9.21%
Japan	23	8.97%
Australia	22	5.51%
Canada	14	4.24%
Switzerland	6	3.38%
Germany	12	3.29%
Netherlands	5	1.46%
France	5	1.42%
Spain	3	1.01%
China	2	0.79%
Sweden	4	0.78%
Others	8	1.93%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
GOLDMAN SACHS GROUP INC	0.24%	23 Feb 2023	US	2.00%	High Yield	9	1.90%
MORGAN STANLEY	0.40%	24 Oct 2023	US	2.00%	Investment Grade	245	98.10%
CITIGROUP INC	0.42%	01 Sep 2023	US	1.68%	Not rated	-	-
WELLS FARGO & COMPANY	0.36%	31 Oct 2023	US	1.68%			
JPMORGAN CHASE & CO	0.36%	24 Oct 2023	US	1.68%			
HSBC HOLDINGS PLC	0.31%	18 May 2024	GB	1.66%			
GOLDMAN SACHS GROUP INC	0.46%	29 Nov 2023	US	1.54%			
VERIZON COMMUNICATIONS	0.33%	15 May 2025	US	1.52%			
MORGAN STANLEY	0.36%	08 May 2024	US	1.48%			
MITSUBISHI UFJ FIN GRP	0.27%	26 Jul 2023	JP	1.38%			
AT&T INC	0.36%	12 Jun 2024	US	1.37%			
GOLDMAN SACHS GROUP INC	0.35%	15 May 2026	US	1.26%			
Subtotal				19.25%			

Maturity Breakdown	Count	Weight
0 - 3 Years	219	71.79%
3 - 5 Years	27	22.44%
5 - 7 Years	5	4.66%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	1	0.34%
20+ Years	2	0.76%

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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