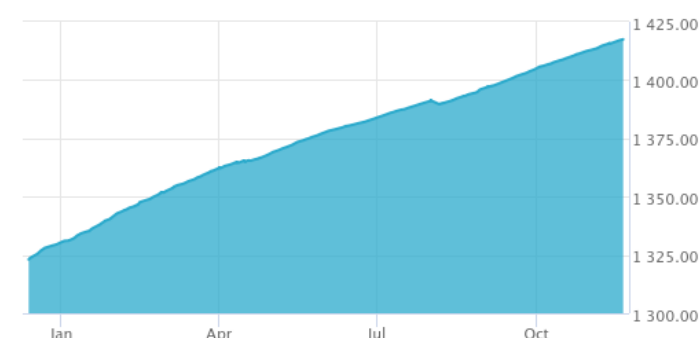


## MVIS® US Investment Grade Floating Rate Index

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 300 mln are available for inclusion. Securities included in the index must have a minimum of 6 months and maximum of 30 years 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.

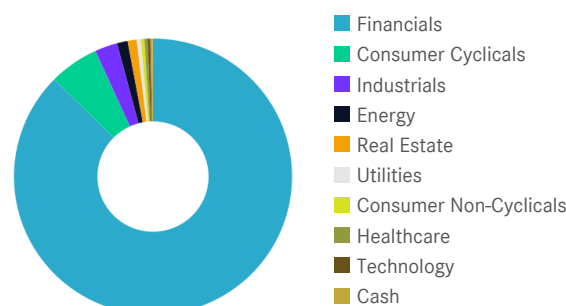
	All Time High/Low	52-Week High/Low
Index	1,417.44/964.50	1,417.44/1,317.00

### Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	10 Feb 2011	Average Yield to Maturity	6.19	1 Day	0.01%
Type	Bond	Average Modified Duration	1.83	MTD	0.58%
Currency	USD	Average Years to Maturity	3.84	3MTD	0.88%
Base Date/Base Value	10 Feb 2011 / 1,000.00	Average Coupon	6.37	YTD	6.62%
Components	294	Yield to Worst	6.07	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	6.38		
				1 Year	7.63%
				3 Years	4.75%
				5 Years	3.44%
				7 Years	2.56%

### Sector Weightings

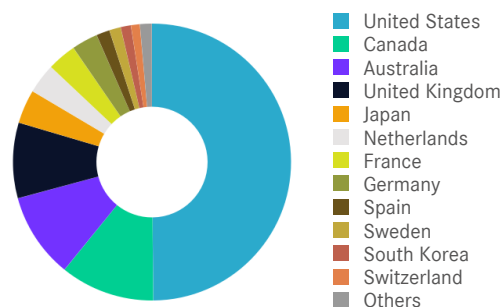
Sector	Count	Weight
Financials	244	87.43%
Consumer Cyclicals	23	5.76%
Industrials	10	2.63%
Energy	4	1.27%
Real Estate	2	1.05%
Utilities	3	0.48%
Consumer Non-Cyclicals	3	0.39%
Healthcare	2	0.36%
Technology	2	0.33%
Cash	1	0.30%



# MVIS® US Investment Grade Floating Rate Index

## Country Weightings

Country	Count	Weight
United States	149	49.86%
Canada	33	10.97%
Australia	27	9.95%
United Kingdom	19	8.82%
Japan	12	3.94%
Netherlands	10	3.51%
France	10	3.39%
Germany	12	3.03%
Spain	2	1.57%
Sweden	6	1.34%
South Korea	4	1.20%
Switzerland	4	1.03%
Others	6	1.39%



## Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
ANZ Group Holdings Ltd.	5.51%	16 Jul 2027	AU	1.70%	High Yield	-	-
Goldman Sachs Group Inc.	7.28%	28 Oct 2027	US	1.39%	Investment Grade	293	99.70%
Wells Fargo & Co.	5.90%	22 Apr 2028	US	1.36%	Not rated	1	0.30%
Morgan Stanley Bank National Associa	5.77%	14 Jul 2028	US	1.36%			
Morgan Stanley Bank National Associa	5.52%	15 Oct 2027	US	1.36%			
Macquarie Bank Ltd.	5.75%	02 Jul 2027	AU	1.16%			
National Australia Bank Ltd.	5.45%	11 Jun 2027	AU	1.16%			
Goldman Sachs Bank USA	5.58%	21 May 2027	US	1.15%			
Hyundai Capital America	5.87%	24 Jun 2027	US	1.04%			
JPMorgan Chase & Co.	6.01%	24 Feb 2028	US	1.04%			
Sumitomo Mitsui Trust Bank Ltd.	5.81%	10 Sep 2027	JP	1.03%			
Westpac Banking Corp.	5.64%	16 Apr 2029	AU	1.02%			
<b>Subtotal</b>				14.77%			

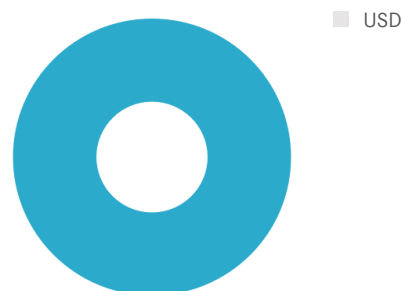
  

Maturity Breakdown	Count	Weight
0 - 3 Years	255	73.47%
3 - 5 Years	36	24.81%
5 - 7 Years	-	-
7 - 10 Years	-	-
10 - 15 Years	1	0.64%
15 - 20 Years	-	-
20+ Years	2	1.08%

## Symbols

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

## Currency Weightings

[illegible]

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