

MVIS Moody's Analytics US BBB Corporate Bond Index

The MVIS Moody's Analytics US BBB Corporate Bond Index (MVBI) tracks the performance of U.S. dollar-denominated BBB rated corporate bonds issued in the U.S. domestic market by U.S. and non-U.S. issuers that exhibit a low risk of being downgraded to non-investment grade, and offer an excess spread over its fair value based on proprietary credit risk metrics developed by Moody's Analytics.

Key Features



Amount Outstanding

At least 750 mln USD.

Maturity

To be included in the index bonds must have a minimum of 12 months remaining to maturity.

Weighting Cap

5% per corporate bond issuer, 25% per sector.

Review

Monthly.

All Time High/Low 52-Week High/Low

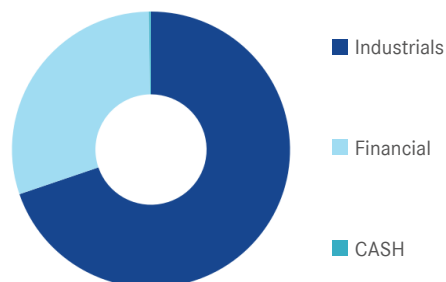
Total Return Index 326.84/81.10 326.84/304.20

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	2.41	1 Day	0.24%
Type	Bond	Average Modified Duration	7.47	MTD	0.00%
Currency	USD	Average Years to Maturity	10.33	3MTD	1.32%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.54	YTD	1.66%
Components	302	Yield to Worst	2.34	<i>Absolute</i>	<i>Annualised</i>
Market Value bn USD	0.00	Current Yield	3.82		
				1 Year	6.75%
				3 Years	9.54%
				5 Years	6.53%
				Since Inception	8.53%

Sector Weightings

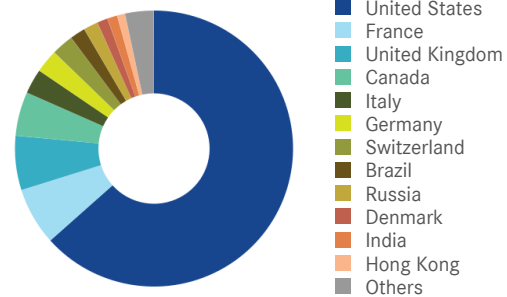
Sector	Count	Weight
Industrials	200	66.25%
Financial	85	28.49%
CASH	1	0.21%



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Country Weightings

Country	Count	Weight
United States	190	63.40%
France	22	6.74%
United Kingdom	17	6.36%
Canada	19	5.14%
Italy	8	2.92%
Germany	9	2.72%
Switzerland	4	2.56%
Brazil	4	1.81%
Russia	5	1.69%
Denmark	5	1.24%
India	5	1.16%
Hong Kong	2	0.93%
Others	12	3.34%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
GE Capital International Funding Com	4.42%	15 Nov 2035	US	2.08%	High Yield	-	-
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	1.82%	Investment Grade	301	99.79%
T-Mobile USA Inc.	3.75%	15 Apr 2027	US	1.03%	Not rated	1	0.21%
Charter Communications Operating LLC	4.91%	23 Jul 2025	US	0.86%			
Charter Communications Operating LLC	6.48%	23 Oct 2045	US	0.84%			
Verizon Communications Inc.	4.33%	21 Sep 2028	US	0.83%			
Credit Suisse Group AG	4.19%	01 Apr 2030	CH	0.79%			
Credit Suisse Group AG	3.09%	14 May 2031	CH	0.78%			
Wells Fargo & Company	5.61%	15 Jan 2044	US	0.77%			
Bank of China (Hong Kong) Limited	5.90%	14 Sep 2023	HK	0.76%			
Verizon Communications Inc.	4.02%	03 Dec 2029	US	0.76%			
T-Mobile USA Inc.	3.50%	15 Apr 2025	US	0.75%			
Subtotal				12.06%			

Maturity Breakdown	Count	Weight
0 - 3 Years	49	13.67%
3 - 5 Years	60	18.52%
5 - 7 Years	41	12.43%
7 - 10 Years	57	20.43%
10 - 15 Years	14	6.18%
15 - 20 Years	44	14.48%
20+ Years	37	14.29%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Total Return Index	MVBI	DE000A2QHZG9	A2QHZG	BMFKGM2	MVBI	.MVISMVBI	58474566

For further information visit www.mvis-indices.com

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