

MVIS Moody's Analytics US BBB Corporate Bond Index

The index is designed to track 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. It has been licensed to underlie financial products with currently USD 10.08 million in assets under management.

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.

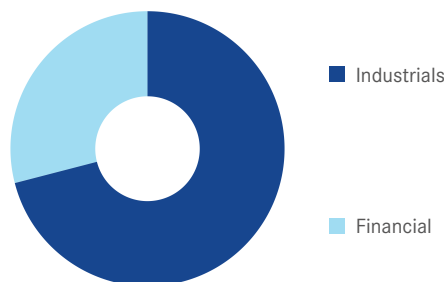
	All Time High/Low	52-Week High/Low
Total Return Index	321.67/81.10	321.67/297.68

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	2.46	1 Day	0.02%
Type	Bond	Average Modified Duration	7.46	MTD	1.38%
Currency	USD	Average Years to Maturity	10.38	3MTD	2.76%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.59	YTD	0.32%
Components	304	Yield to Worst	2.38	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	3.87	1 Year	7.96%
				3 Years	9.68%
				5 Years	6.85%
				Since Inception	8.53%

Sector Weightings

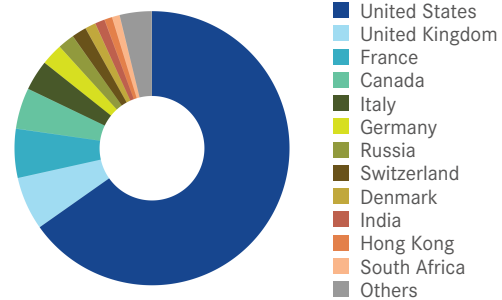
Sector	Count	Weight
Industrials	202	66.97%
Financial	84	27.37%



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Country Weightings

Country	Count	Weight
United States	194	65.24%
United Kingdom	17	6.26%
France	19	5.80%
Canada	18	4.84%
Italy	10	3.59%
Germany	8	2.56%
Russia	6	1.95%
Switzerland	3	1.73%
Denmark	5	1.26%
India	5	1.17%
Hong Kong	2	0.93%
South Africa	3	0.89%
Others	14	3.79%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	1.77%	High Yield	-	-
GE Capital International Funding Com	4.42%	15 Nov 2035	US	1.48%	Investment Grade	304	100.00%
T-Mobile USA Inc.	3.75%	15 Apr 2027	US	1.02%	Not rated	-	-
Charter Communications Operating LLC	4.91%	23 Jul 2025	US	0.84%			
Credit Suisse Group AG	4.19%	01 Apr 2030	CH	0.77%			
T-Mobile USA Inc.	3.50%	15 Apr 2025	US	0.75%			
Charter Communications Operating LLC	6.48%	23 Oct 2045	US	0.75%			
Bank of China (Hong Kong) Limited	5.90%	14 Sep 2023	HK	0.75%			
Wells Fargo & Company	5.61%	15 Jan 2044	US	0.73%			
Verizon Communications Inc.	4.02%	03 Dec 2029	US	0.72%			
Altria Group Inc.	5.95%	14 Feb 2049	US	0.72%			
Ally Financial Inc.	8.00%	01 Nov 2031	US	0.65%			
Subtotal				10.97%			

Maturity Breakdown	Count	Weight
0 - 3 Years	51	15.37%
3 - 5 Years	56	17.25%
5 - 7 Years	46	13.89%
7 - 10 Years	53	18.70%
10 - 15 Years	12	4.95%
15 - 20 Years	48	15.38%
20+ Years	38	14.45%

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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