

# MVIS Moody's Analytics US Investment Grade Corporate Bond Index

The MVIS Moody's Analytics US Investment Grade Corporate Bond Index (MVCI) tracks the performance of U.S. dollar-denominated investment grade 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 18 months remaining to maturity.

**Weighting Cap**

3% per corporate bond issuer, 25% per sector.

**Review**

Monthly.

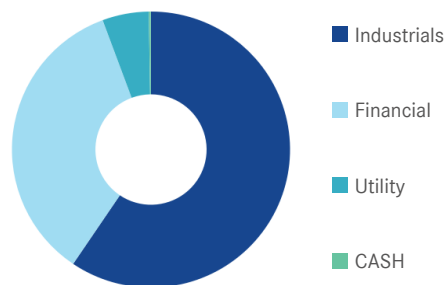
	All Time High/Low	52-Week High/Low
Total Return Index	279.47/90.42	279.47/263.23

## Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	2.24	1 Day	-0.37%
Type	Bond	Average Modified Duration	7.59	MTD	0.08%
Currency	USD	Average Years to Maturity	10.62	3MTD	1.17%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.33	YTD	0.95%
Components	389	Yield to Worst	2.18	<i>Absolute</i>	<i>Annualised</i>
Market Value bn USD	0.00	Current Yield	3.66	1 Year	4.88%
				3 Years	8.59%
				5 Years	5.72%
				Since Inception	7.31%

## Sector Weightings

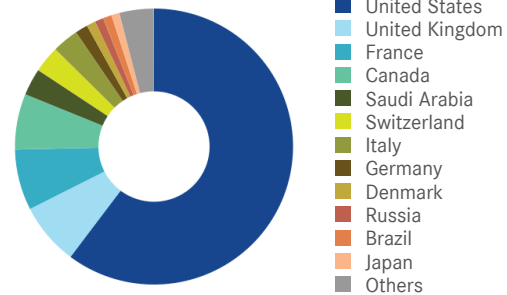
Sector	Count	Weight
Industrials	225	59.48%
Financial	141	34.86%
Utility	22	5.42%
CASH	1	0.24%



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## Country Weightings

Country	Count	Weight
United States	221	60.27%
United Kingdom	28	7.25%
France	33	7.14%
Canada	34	6.52%
Saudi Arabia	9	3.17%
Switzerland	7	3.10%
Italy	12	3.07%
Germany	8	1.47%
Denmark	6	1.04%
Russia	4	1.02%
Brazil	3	1.01%
Japan	4	0.92%
Others	20	4.01%



## 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	1.43%	High Yield	-	-
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	1.39%	Investment Grade	388	99.76%
Wells Fargo & Company	5.01%	04 Apr 2050	US	1.22%	Not rated	1	0.24%
Bank of America Corporation	4.08%	20 Mar 2050	US	1.06%			
Verizon Communications Inc.	4.02%	03 Dec 2029	US	0.80%			
T-Mobile USA Inc.	3.75%	15 Apr 2027	US	0.78%			
Microsoft Corporation	3.30%	06 Feb 2027	US	0.78%			
Verizon Communications Inc.	4.12%	16 Mar 2027	US	0.65%			
AT&T Inc	4.30%	15 Feb 2030	US	0.64%			
AT&T Inc	4.35%	01 Mar 2029	US	0.61%			
Credit Suisse Group AG	4.19%	01 Apr 2030	CH	0.60%			
Credit Suisse Group AG	3.09%	14 May 2031	CH	0.59%			
<b>Subtotal</b>				10.54%			

Maturity Breakdown	Count	Weight
0 - 3 Years	82	17.05%
3 - 5 Years	83	19.39%
5 - 7 Years	50	11.89%
7 - 10 Years	57	16.46%
10 - 15 Years	15	5.07%
15 - 20 Years	45	12.36%
20+ Years	57	17.78%

## Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
<b>Total Return Index</b>	MVCI	DE000A2QJHW0	A2QJHW	BMFKGL1	MVCI	.MVISMVCI	58474569

For further information visit [www.mvis-indices.com](http://www.mvis-indices.com)

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