

# 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**      279.22/90.42      279.22/263.23

## Index Data

### INDEX PARAMETERS

Launch Date	19 Nov 2020
Type	Bond
Currency	USD
Base Date/Base Value	31 Mar 2007 / 1,000.00
Components	381
Market Value bn USD	0.00

### DESCRIPTIVES

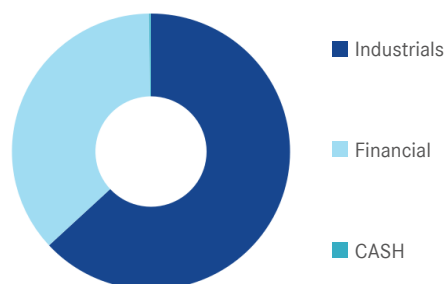
Average Yield to Maturity	2.23
Average Modified Duration	7.64
Average Years to Maturity	10.71
Average Coupon	4.35
Yield to Worst	2.17
Current Yield	3.68

### PERFORMANCE

<b>1 Day</b>	0.23%	<b>1 Year</b>	5.39%
<b>MTD</b>	-0.00%	<b>3 Years</b>	8.48%
<b>3MTD</b>	1.28%	<b>5 Years</b>	5.65%
<b>YTD</b>	1.06%	<b>Since Inception</b>	7.35%
<i>Absolute</i>		<i>Annualised</i>	

## Sector Weightings

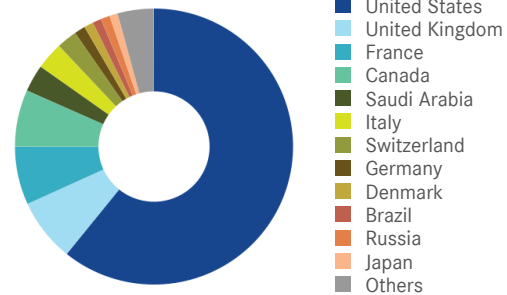
Sector	Count	Weight
Industrials	219	59.60%
Financial	139	34.63%
CASH	1	0.20%



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## Country Weightings

Country	Count	Weight
United States	217	60.81%
United Kingdom	28	7.37%
France	31	6.80%
Canada	34	6.68%
Saudi Arabia	9	3.19%
Italy	12	3.17%
Switzerland	5	2.38%
Germany	7	1.29%
Denmark	6	1.06%
Brazil	3	1.05%
Russia	4	1.04%
Japan	4	0.95%
Others	21	4.22%



## Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	1.42%	High Yield	-	-
GE Capital International Funding Com	4.42%	15 Nov 2035	US	1.42%	Investment Grade	380	99.80%
Wells Fargo & Company	5.01%	04 Apr 2050	US	1.23%	Not rated	1	0.20%
Bank of America Corporation	4.08%	20 Mar 2050	US	1.08%			
Verizon Communications Inc.	4.02%	03 Dec 2029	US	0.83%			
T-Mobile USA Inc.	3.75%	15 Apr 2027	US	0.81%			
Microsoft Corporation	3.30%	06 Feb 2027	US	0.80%			
Verizon Communications Inc.	4.12%	16 Mar 2027	US	0.68%			
AT&T Inc	4.30%	15 Feb 2030	US	0.64%			
Credit Suisse Group AG	4.19%	01 Apr 2030	CH	0.62%			
AT&T Inc	4.35%	01 Mar 2029	US	0.62%			
Credit Suisse Group AG	3.09%	14 May 2031	CH	0.62%			
<b>Subtotal</b>				10.76%			

Maturity Breakdown	Count	Weight
0 - 3 Years	78	16.56%
3 - 5 Years	80	19.21%
5 - 7 Years	46	11.11%
7 - 10 Years	62	17.86%
10 - 15 Years	15	5.14%
15 - 20 Years	43	12.00%
20+ Years	57	18.12%

## 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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