

MVIS Moody's Analytics US Investment Grade Corporate Bond Index

The index is designed to track 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. It has been licensed to underlie financial products with currently USD 15.03 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 18 months remaining to maturity.

Weighting Cap

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

Review

Monthly.

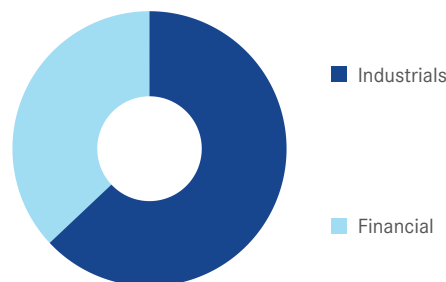
	All Time High/Low	52-Week High/Low
Total Return Index	275.35/90.42	275.35/258.49

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	2.27	1 Day	0.03%
Type	Bond	Average Modified Duration	7.51	MTD	1.31%
Currency	USD	Average Years to Maturity	10.56	3MTD	2.66%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.40	YTD	-0.23%
Components	379	Yield to Worst	2.20	<i>Absolute</i> / <i>Annualised</i>	
Market Value bn USD	0.00	Current Yield	3.74	1 Year	6.27%
				3 Years	8.56%
				5 Years	5.87%
				Since Inception	7.35%

Sector Weightings

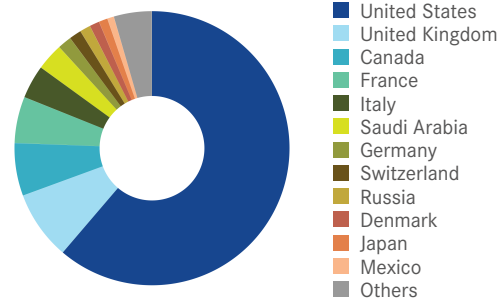
Sector	Count	Weight
Industrials	218	59.13%
Financial	136	34.72%



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Country Weightings

Country	Count	Weight
United States	220	61.25%
United Kingdom	29	8.14%
Canada	31	6.22%
France	24	5.48%
Italy	15	3.95%
Saudi Arabia	9	3.18%
Germany	8	1.64%
Switzerland	3	1.44%
Russia	5	1.25%
Denmark	6	1.17%
Japan	5	1.03%
Mexico	4	0.78%
Others	20	4.48%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	1.40%	High Yield	-	-
GE Capital International Funding Com	4.42%	15 Nov 2035	US	0.93%	Investment Grade	379	100.00%
Verizon Communications Inc.	4.02%	03 Dec 2029	US	0.83%	Not rated	-	-
T-Mobile USA Inc.	3.75%	15 Apr 2027	US	0.81%			
Charter Communications Operating LLC	4.91%	23 Jul 2025	US	0.72%			
Verizon Communications Inc.	4.13%	16 Mar 2027	US	0.68%			
Verizon Communications Inc.	5.15%	15 Sep 2023	US	0.65%			
Charter Communications Operating LLC	6.48%	23 Oct 2045	US	0.64%			
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	0.61%			
T-Mobile USA Inc.	3.50%	15 Apr 2025	US	0.60%			
Subtotal				9.11%			

Maturity Breakdown	Count	Weight
0 - 3 Years	72	16.95%
3 - 5 Years	81	19.54%
5 - 7 Years	53	12.44%
7 - 10 Years	59	17.08%
10 - 15 Years	14	4.43%
15 - 20 Years	44	11.87%
20+ Years	56	17.72%

Symbols

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

For further information visit www.mvis-indices.com

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