

MVIS® Moody's Analytics US BBB Corporate Bond Index

The MVIS® Moody's Analytics US BBB Corporate Bond index (MVBI) 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.

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.

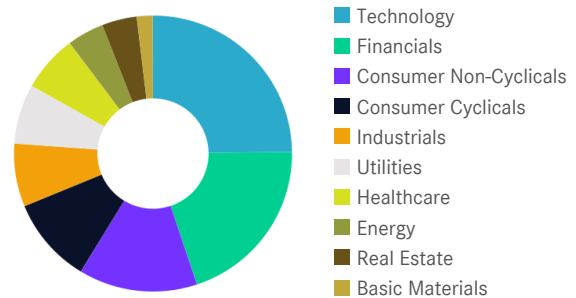
	All Time High/Low	52-Week High/Low
Total Return Index	327.13/81.10	302.00/269.96

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	6.10	1 Day	-0.35%
Type	Bond	Average Modified Duration	6.31	MTD	-2.16%
Currency	USD	Average Years to Maturity	9.92	3MTD	-1.82%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.39	YTD	-2.25%
Components	389	Yield to Worst	6.08	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	4.86		
				1 Year	2.84%
				3 Years	-2.38%
				5 Years	2.36%
				7 Years	6.50%

Sector Weightings

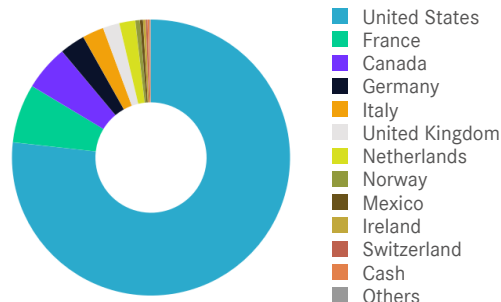
Sector	Count	Weight
Technology	88	24.75%
Financials	80	20.03%
Consumer Non-Cyclicals	55	13.79%
Consumer Cyclicals	46	10.06%
Industrials	28	7.37%
Utilities	30	6.98%
Healthcare	19	6.60%
Energy	17	4.27%
Real Estate	18	4.07%
Basic Materials	7	1.86%



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Country Weightings

Country	Count	Weight
United States	300	76.77%
France	27	6.90%
Canada	23	5.30%
Germany	7	2.95%
Italy	9	2.49%
United Kingdom	7	1.92%
Netherlands	8	1.86%
Norway	2	0.54%
Mexico	2	0.37%
Ireland	1	0.31%
Switzerland	1	0.22%
Cash	1	0.22%
Others	1	0.17%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
Deutsche Telekom International Finan	8.75%	15 Jun 2030	DE	1.01%	High Yield	-	-
Centene Corporation	4.62%	15 Dec 2029	US	0.76%	Investment Grade	388	99.78%
Broadcom Corporation/Broadcom Cayman	3.88%	15 Jan 2027	US	0.69%	Not rated	1	0.22%
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	0.69%			
Verizon Communications Inc.	4.33%	21 Sep 2028	US	0.69%			
Fiserv Inc.	3.50%	01 Jul 2029	US	0.68%			
Sprint Capital Corporation	6.88%	15 Nov 2028	US	0.65%			
Charter Communications Operating LLC	4.91%	23 Jul 2025	US	0.65%			
Verizon Communications Inc.	4.02%	03 Dec 2029	US	0.63%			
Verizon Communications Inc.	2.36%	15 Mar 2032	US	0.63%			
Citigroup Inc.	5.83%	13 Feb 2034	US	0.60%			
Altria Group Inc.	5.95%	14 Feb 2049	US	0.59%			
Subtotal				8.27%			

Maturity Breakdown	Count	Weight
0 - 3 Years	83	21.61%
3 - 5 Years	74	17.77%
5 - 7 Years	58	16.89%
7 - 10 Years	61	16.03%
10 - 15 Years	16	4.00%
15 - 20 Years	25	5.46%
20+ Years	72	18.23%

Symbols

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

For further information visit www.marketvector.com

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