

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.

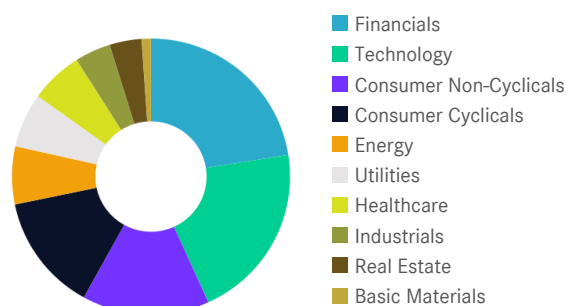
	All Time High/Low	52-Week High/Low
Index	338.58/81.10	338.58/308.31

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	5.10	1 Day	-0.44%
Type	Bond	Average Modified Duration	6.26	MTD	-0.14%
Currency	USD	Average Years to Maturity	9.48	3MTD	-0.23%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.68	YTD	7.18%
Components	370	Yield to Worst	5.07	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	4.83		
				1 Year	5.70%
				3 Years	6.67%
				5 Years	1.09%
				Since Inception	6.67%

Sector Weightings

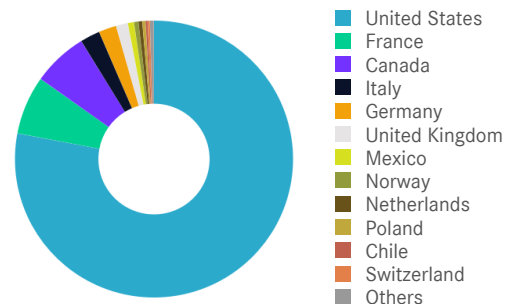
Sector	Count	Weight
Financials	73	22.49%
Technology	91	20.71%
Consumer Non-Cyclicals	54	14.79%
Consumer Cyclicals	50	13.72%
Energy	24	6.78%
Utilities	30	6.34%
Healthcare	15	6.12%
Industrials	14	4.18%
Real Estate	14	3.74%
Basic Materials	4	1.07%



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Country Weightings

Country	Count	Weight
United States	297	77.98%
France	21	6.84%
Canada	24	6.42%
Italy	7	2.31%
Germany	4	2.04%
United Kingdom	4	1.39%
Mexico	3	0.71%
Norway	2	0.51%
Netherlands	2	0.45%
Poland	1	0.35%
Chile	1	0.26%
Switzerland	1	0.25%
Others	3	0.47%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
Deutsche Telekom International Finan	8.75%	15 Jun 2030	DE	1.12%	High Yield	-	-
Verizon Communications Inc.	2.36%	15 Mar 2032	US	1.03%	Investment Grade	369	99.94%
Verizon Communications Inc.	2.55%	21 Mar 2031	US	0.86%	Not rated	1	0.06%
Centene Corp.	4.62%	15 Dec 2029	US	0.85%			
Citigroup Inc.	6.02%	24 Jan 2035	US	0.85%			
AT&T Inc	4.30%	15 Feb 2030	US	0.84%			
Sprint Capital Corporation	6.88%	15 Nov 2028	US	0.70%			
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	0.70%			
Citigroup Inc.	5.83%	13 Feb 2034	US	0.70%			
Verizon Communications Inc.	4.33%	21 Sep 2028	US	0.69%			
Altria Group Inc.	5.95%	14 Feb 2049	US	0.68%			
Charter Communications Operating LLC	6.48%	23 Oct 2045	US	0.65%			
Subtotal				9.65%			

Maturity Breakdown	Count	Weight
0 - 3 Years	71	19.63%
3 - 5 Years	74	21.06%
5 - 7 Years	47	13.83%
7 - 10 Years	68	19.22%
10 - 15 Years	20	4.31%
15 - 20 Years	18	4.55%
20+ Years	72	17.40%

Symbols

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

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Currency Weightings

Country	Count	Weight
USD	370	100.00%



For further information visit www.marketvector.com

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