

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.

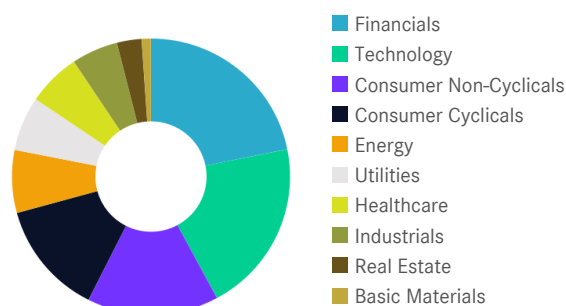
	All Time High/Low	52-Week High/Low
Index	338.58/81.10	338.58/308.31

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	5.01	1 Day	-0.10%
Type	Bond	Average Modified Duration	6.24	MTD	-0.52%
Currency	USD	Average Years to Maturity	9.40	3MTD	0.45%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.68	YTD	7.92%
Components	370	Yield to Worst	4.98	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	4.80		
				1 Year	6.52%
				3 Years	7.51%
				5 Years	1.32%
				Since Inception	6.72%

Sector Weightings

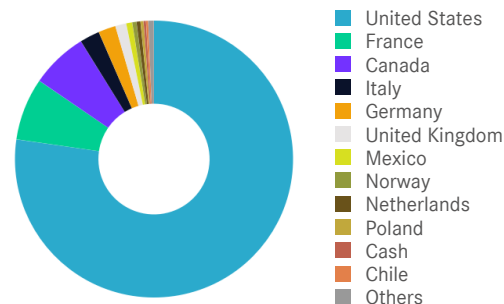
Sector	Count	Weight
Financials	72	21.77%
Technology	88	20.24%
Consumer Non-Cyclicals	55	15.24%
Consumer Cyclicals	50	13.31%
Energy	27	7.33%
Utilities	30	6.33%
Healthcare	15	6.19%
Industrials	17	5.37%
Real Estate	11	2.89%
Basic Materials	4	1.06%



MVIS® Moody's Analytics US BBB Corporate Bond Index

Country Weightings

Country	Count	Weight
United States	294	77.28%
France	22	7.29%
Canada	26	6.63%
Italy	7	2.29%
Germany	4	2.02%
United Kingdom	4	1.28%
Mexico	3	0.70%
Norway	2	0.50%
Netherlands	2	0.45%
Poland	1	0.35%
Cash	1	0.29%
Chile	1	0.26%
Others	3	0.66%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
Deutsche Telekom International Finan	8.75%	15 Jun 2030	DE	1.10%	High Yield	-	-
Verizon Communications Inc.	2.36%	15 Mar 2032	US	1.02%	Investment Grade	369	99.71%
Verizon Communications Inc.	2.55%	21 Mar 2031	US	0.86%	Not rated	1	0.29%
Centene Corp.	4.62%	15 Dec 2029	US	0.84%			
Citigroup Inc.	6.02%	24 Jan 2035	US	0.84%			
AT&T Inc	4.30%	15 Feb 2030	US	0.83%			
Fiserv Inc.	3.50%	01 Jul 2029	US	0.77%			
T-Mobile USA Inc.	3.88%	15 Apr 2030	US	0.72%			
Verizon Communications Inc.	4.33%	21 Sep 2028	US	0.71%			
Sprint Capital Corporation	6.88%	15 Nov 2028	US	0.69%			
Citigroup Inc.	5.83%	13 Feb 2034	US	0.69%			
Altria Group Inc.	5.95%	14 Feb 2049	US	0.67%			
Subtotal				9.75%			

Maturity Breakdown	Count	Weight
0 - 3 Years	74	20.06%
3 - 5 Years	74	21.62%
5 - 7 Years	45	13.26%
7 - 10 Years	68	19.06%
10 - 15 Years	21	4.48%
15 - 20 Years	18	4.52%
20+ Years	70	16.99%

Symbols

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

MVIS® Moody's Analytics US BBB Corporate Bond Index

Currency Weightings

Country	Count	Weight
USD	370	100.00%



For further information visit www.marketvector.com

Nothing on this factsheet shall be considered a solicitation to buy or an offer to sell a security, or any other product or service, to any person in any jurisdiction where such offer, solicitation, purchase or sale would be unlawful under the laws of such jurisdiction. Neither MarketVector Indexes GmbH nor any of its licensors makes any warranties or representations, express or implied, to the user with respect to any of the data contained herein. The data is provided for informational purposes only, and the Company shall not be responsible or liable for the accuracy, usefulness or availability of any information transmitted or made available through it. The MarketVector™ family of indexes (MarketVector™, Bluestar®, MVIS®) is protected through various intellectual property rights and unfair competition and misappropriation laws. MVIS® is a registered trademark of Van Eck Associates Corporation that has been licensed to MarketVector Indexes GmbH. MarketVector™ and MarketVector Indexes™ are pending trademarks of Van Eck Associates Corporation. BlueStar®, BlueStar Indexes®, BIGI® and BIGITech® are trademarks of MarketVector Indexes GmbH. You require a licence to launch any product whose performance is linked to the value of a particular MarketVector™ Index and for all use of the MarketVector™ name or name of the MarketVector™ Index in the marketing of the product.