

MVIS® Moody's Analytics US Investment Grade Corporate Bond Index

The MVIS® Moody's Analytics US Investment Grade Corporate Bond Index (MVCI) 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.

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.

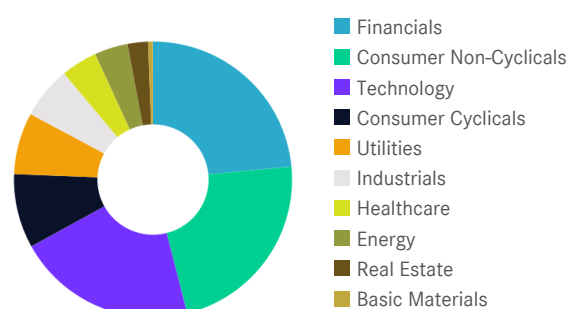
	All Time High/Low	52-Week High/Low
Index	287.57/90.42	287.57/262.28

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	19 Nov 2020	Average Yield to Maturity	4.89	1 Day	-0.05%
Type	Bond	Average Modified Duration	6.40	MTD	0.43%
Currency	USD	Average Years to Maturity	9.69	3MTD	0.29%
Base Date/Base Value	31 Mar 2007 / 1,000.00	Average Coupon	4.39	YTD	7.47%
Components	535	Yield to Worst	4.86	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	4.58		
				1 Year	5.62%
				3 Years	6.30%
				5 Years	0.91%
				Since Inception	5.76%

Sector Weightings

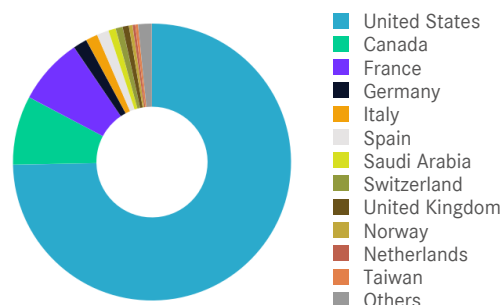
Sector	Count	Weight
Financials	111	23.49%
Consumer Non-Cyclicals	116	22.51%
Technology	128	20.90%
Consumer Cyclicals	49	8.68%
Utilities	51	7.21%
Industrials	32	6.08%
Healthcare	14	4.23%
Energy	17	3.87%
Real Estate	13	2.39%
Basic Materials	3	0.55%



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Country Weightings

Country	Count	Weight
United States	417	74.70%
Canada	42	8.05%
France	35	7.79%
Germany	5	1.62%
Italy	6	1.38%
Spain	5	1.37%
Saudi Arabia	2	0.87%
Switzerland	4	0.80%
United Kingdom	3	0.74%
Norway	2	0.43%
Netherlands	2	0.32%
Taiwan	2	0.32%
Others	10	1.60%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
Deutsche Telekom International Finan	8.75%	15 Jun 2030	DE	0.78%	High Yield	-	-
AT&T Inc	3.80%	01 Dec 2057	US	0.76%	Investment Grade	534	99.91%
Microsoft Corp.	2.52%	01 Jun 2050	US	0.72%	Not rated	1	0.09%
Centene Corp.	4.62%	15 Dec 2029	US	0.60%			
Citigroup Inc.	6.02%	24 Jan 2035	US	0.59%			
Verizon Communications Inc.	2.36%	15 Mar 2032	US	0.57%			
Saudi Arabian Oil Company	3.50%	16 Apr 2029	SA	0.54%			
Meta Platforms Inc	3.50%	15 Aug 2027	US	0.49%			
Sprint Capital Corporation	6.88%	15 Nov 2028	US	0.49%			
Verizon Communications Inc.	2.55%	21 Mar 2031	US	0.48%			
Altria Group Inc.	5.95%	14 Feb 2049	US	0.47%			
Sprint Capital Corporation	8.75%	15 Mar 2032	US	0.45%			
Subtotal				6.95%			

Maturity Breakdown	Count	Weight
0 - 3 Years	118	22.89%
3 - 5 Years	103	21.32%
5 - 7 Years	64	11.91%
7 - 10 Years	81	15.93%
10 - 15 Years	26	4.09%
15 - 20 Years	30	4.59%
20+ Years	113	19.27%

Symbols

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

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Currency Weightings

Country	Count	Weight
USD	535	100.00%



For further information visit www.marketvector.com

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