

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.

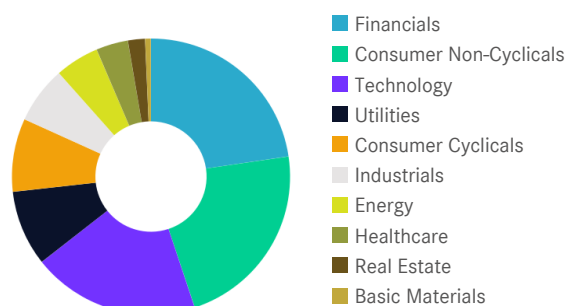
| | All Time High/Low | 52-Week High/Low |
|-------|-------------------|------------------|
| Index | 287.57/90.42 | 287.57/262.28 |

Index Data

| INDEX PARAMETERS | | DESCRIPTIVES | | PERFORMANCE | |
|----------------------|------------------------|---------------------------|-------|-----------------|------------|
| Launch Date | 19 Nov 2020 | Average Yield to Maturity | 4.83 | 1 Day | -0.12% |
| Type | Bond | Average Modified Duration | 6.55 | MTD | -0.50% |
| Currency | USD | Average Years to Maturity | 10.06 | 3MTD | 0.59% |
| Base Date/Base Value | 31 Mar 2007 / 1,000.00 | Average Coupon | 4.43 | YTD | 7.80% |
| Components | 542 | Yield to Worst | 4.80 | Absolute | Annualised |
| Market Value bn USD | 0.00 | Current Yield | 4.59 | | |
| | | | | 1 Year | 6.44% |
| | | | | 3 Years | 6.97% |
| | | | | 5 Years | 1.01% |
| | | | | Since Inception | 5.79% |

Sector Weightings

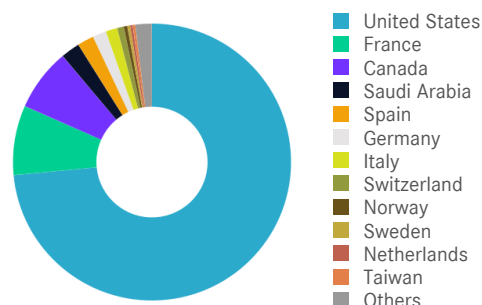
| Sector | Count | Weight |
|------------------------|-------|--------|
| Financials | 111 | 22.60% |
| Consumer Non-Cyclicals | 116 | 22.17% |
| Technology | 117 | 19.43% |
| Utilities | 63 | 8.82% |
| Consumer Cyclicals | 50 | 8.56% |
| Industrials | 35 | 6.64% |
| Energy | 21 | 5.11% |
| Healthcare | 13 | 3.72% |
| Real Estate | 11 | 1.98% |
| Basic Materials | 4 | 0.68% |



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Country Weightings

| Country | Count | Weight |
|---------------|-------|--------|
| United States | 417 | 73.50% |
| France | 38 | 8.13% |
| Canada | 39 | 7.27% |
| Saudi Arabia | 6 | 2.21% |
| Spain | 8 | 1.94% |
| Germany | 5 | 1.57% |
| Italy | 6 | 1.35% |
| Switzerland | 4 | 0.77% |
| Norway | 2 | 0.42% |
| Sweden | 2 | 0.32% |
| Netherlands | 2 | 0.31% |
| Taiwan | 2 | 0.31% |
| Others | 11 | 1.91% |



Index Components

| Top Components by Weight | Coupon | Maturity | Country | Weight | Credit Rating | Count | Weight |
|--------------------------------------|--------|-------------|---------|--------|------------------|-------|--------|
| AT&T Inc | 3.80% | 01 Dec 2057 | US | 0.77% | High Yield | - | - |
| Deutsche Telekom International Finan | 8.75% | 15 Jun 2030 | DE | 0.76% | Investment Grade | 541 | 99.71% |
| Centene Corp. | 4.62% | 15 Dec 2029 | US | 0.58% | Not rated | 1 | 0.29% |
| Citigroup Inc. | 6.02% | 24 Jan 2035 | US | 0.57% | | | |
| Verizon Communications Inc. | 2.36% | 15 Mar 2032 | US | 0.55% | | | |
| Fiserv Inc. | 3.50% | 01 Jul 2029 | US | 0.52% | | | |
| Saudi Arabian Oil Company | 3.50% | 16 Apr 2029 | SA | 0.52% | | | |
| Meta Platforms Inc | 3.50% | 15 Aug 2027 | US | 0.48% | | | |
| Sprint Capital Corporation | 6.88% | 15 Nov 2028 | US | 0.48% | | | |
| Verizon Communications Inc. | 4.02% | 03 Dec 2029 | US | 0.47% | | | |
| Altria Group Inc. | 5.95% | 14 Feb 2049 | US | 0.46% | | | |
| Verizon Communications Inc. | 2.55% | 21 Mar 2031 | US | 0.46% | | | |
| Subtotal | | | | 6.61% | | | |

| Maturity Breakdown | Count | Weight |
|--------------------|-------|--------|
| 0 - 3 Years | 122 | 23.03% |
| 3 - 5 Years | 100 | 20.60% |
| 5 - 7 Years | 60 | 10.98% |
| 7 - 10 Years | 83 | 16.16% |
| 10 - 15 Years | 27 | 4.17% |
| 15 - 20 Years | 30 | 4.69% |
| 20+ Years | 120 | 20.37% |

Symbols

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

Currency Weightings

[illegible]

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