

MVIS US Treasury-Hedged High Yield Bond Index

The modified market cap-weighted index tracks the performance of long positions in below-investment grade corporate bonds denominated in USD and an equivalent USD amount of short positions in a US Treasury note. The index includes high yield bonds where the issuer of the bond is incorporated in the United States. The MVIS US Treasury-Hedged High Yield Bond Index (MVTHHY) has been licensed to underlie financial products with currently USD 0 million in assets under management.

Key Features



Amount Outstanding

A minimum of 500 mln USD.

Maturity

Securities included must have a minimum of 12 months remaining to maturity.

Weighting Cap

Long portfolio weightings are capped at 3% per issuer.

Review

Monthly.

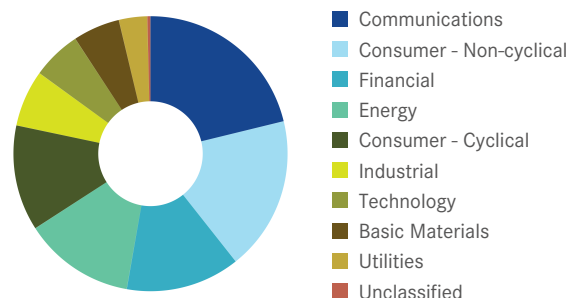
	All Time High/Low	52-Week High/Low
Total Return Index	1233.90/803.11	1233.90/1143.87

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	05 Feb 2013	Average Yield to Maturity	-	1 Day	0.14%
Type	Bond	Average Modified Duration	-	MTD	-0.21%
Currency	USD	Average Years to Maturity	-	3MTD	0.27%
Base Date/Base Value	31 Dec 2012 / 1,000.00	Average Coupon	-	YTD	4.99%
Components	863	Yield to Worst	-	Absolute	Annualised
Market Value bn USD	815.58	Current Yield	-	1 Year	7.41%
				3 Years	4.11%
				5 Years	4.65%
				7 Years	-

Sector Weightings

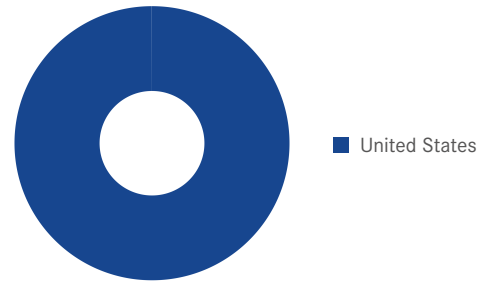
Sector	Count	Weight
Communications	158	21.22%
Consumer - Non-cyclical	139	18.11%
Financial	109	13.46%
Energy	139	13.10%
Consumer - Cyclical	120	12.44%
Industrial	66	6.65%
Technology	42	5.79%
Basic Materials	53	5.52%
Utilities	33	3.35%
Unclassified	3	0.37%



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Country Weightings

Country	Count	Weight
United States	863	100.00%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
SPRINT CORP	7.88%	15 Sep 2023	US	0.59%	High Yield	834	96.31%
WESTERN DIGITAL CORP	10.50%	29 Nov 2017	US	0.48%	Investment Grade	27	3.62%
FIRST DATA CORPORATION	7.00%	29 Nov 2017	US	0.46%	Not rated	1	0.07%
PRIME SECSRVC BRW/FINANC	9.25%	15 May 2023	US	0.44%			
CCO HLDGS LLC/CAP CORP	5.13%	29 Nov 2017	US	0.41%			
REYNOLDS GRP ISS/REYNOLD	5.75%	15 Oct 2020	US	0.40%			
HCA INC	6.50%	15 Feb 2020	US	0.40%			
CHS/COMMUNITY HEALTH SYS	6.25%	29 Nov 2017	US	0.36%			
FRONTIER COMMUNICATIONS	11.00%	15 Sep 2025	US	0.34%			
TENET HEALTHCARE CORP	8.13%	01 Apr 2022	US	0.34%			
SPRINT CORP	7.13%	15 Jun 2024	US	0.34%			
HCA INC	5.38%	01 Feb 2025	US	0.34%			
Subtotal				4.89%			

Maturity Breakdown	Count	Weight
0 - 3 Years	416	47.68%
3 - 5 Years	193	21.24%
5 - 7 Years	153	18.14%
7 - 10 Years	56	7.29%
10 - 15 Years	10	1.57%
15 - 20 Years	8	0.80%
20+ Years	26	3.28%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Total Return Index	MVTHHY	US57062J1034	A1RRN3	B9BQHC0	MVTHHY	.MVTHHY	CH20647897

For further information visit www.mvis-indices.com

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