

# FVMP >> February 2021 Performance Report

Date 2/1/2021 to 2/28/2021

## FVMP™ Performance

Group	Bond Count <sup>1</sup>	Trade Count	80th percentile AE <sup>2</sup> for period	95th percentile AE <sup>2</sup> for period
All	7,685	41,234	0.29	0.70

### Credit Quality

HIGH YIELD / Distressed <sup>3</sup>	61	250	0.65	1.40
HIGH YIELD / Non Distressed	1,917	11,638	0.32	0.78
INVESTMENT GRADE	5,707	29,346	0.28	0.66

### Issue Amount

< 500 million	1,228	3,219	0.50	1.37
500 million to 1 billion	3,304	13,461	0.33	0.78
1 to 2 billion	2,373	15,060	0.26	0.59
2 billion +	785	9,494	0.24	0.55

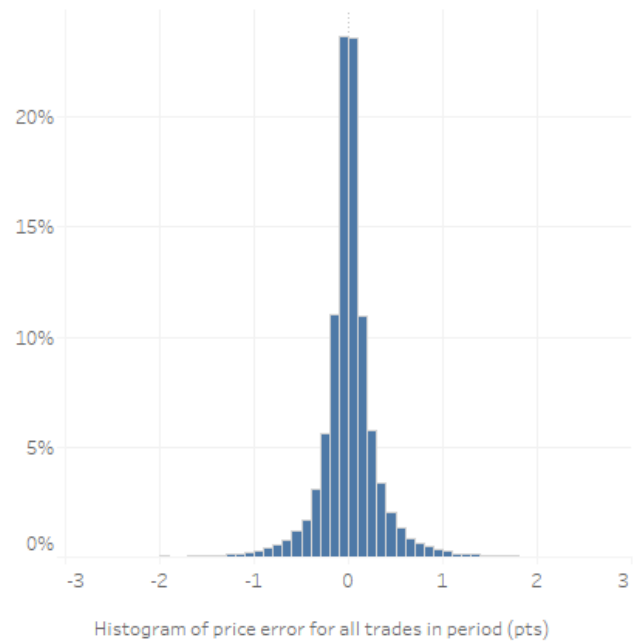
### Time Since Issuance

0-1 year	2,243	20,017	0.25	0.56
1-3 years	2,023	8,608	0.33	0.73
3-5 years	1,675	6,486	0.30	0.79
5+ years	1,804	6,123	0.40	0.99

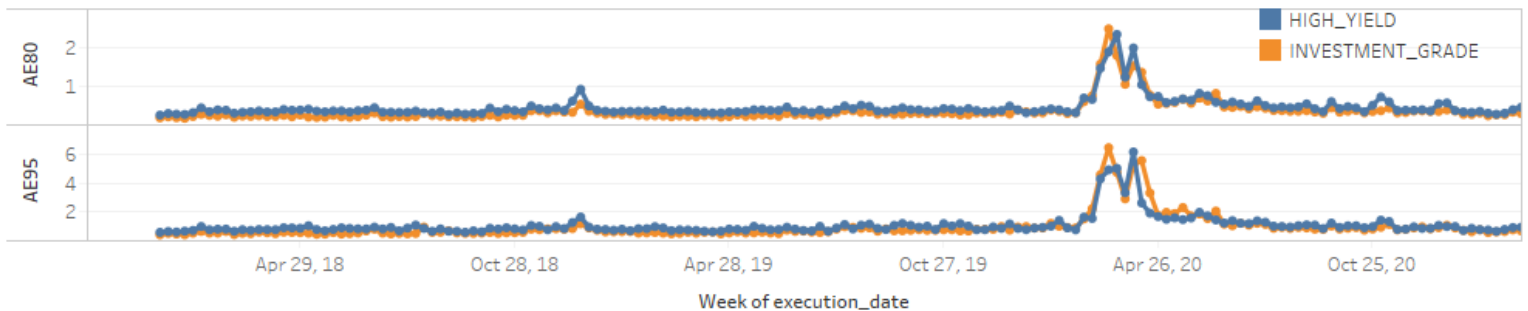
- Quantity of bonds with inter-dealer TRACE prints of at least 1MM during the measurement period.
- AE: Absolute Error - The absolute difference in points (pts) between TRACE™ and previous FVMP™.
- Based on Trumid Market Center #Distressed Tag.

FVMP™ is calculated every 5 minutes for all eligible bonds on Trumid platform. We compare 1MM+ inter-dealer TRACE™ prints with previous FVMP™.

## Trumid FVMP™ VS TRACETM (Inter-Dealer 1MM+)



## Weekly Absolute Error



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