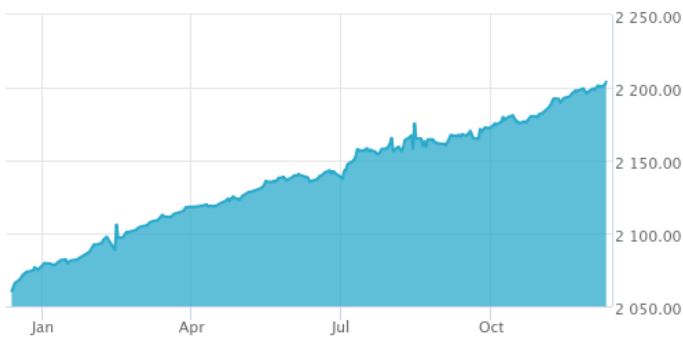


MarketVector™ Brazil Treasury 760 Day Target Duration Index

The MarketVector™ Brazil Treasury 760 Day Target Duration Index (MVLFTB) is designed to track the performance of floating rate and inflation-linked Brazilian Sovereign Bonds.

Key Features



Maturity

Bonds should have a minimum of 12 months remaining to maturity to be included in the index.

Bonds that are already in the index should have a minimum of 6 months remaining to maturity.

Weighting Cap

NTN-B weight calculated by dividing 760 by its duration in days. Remaining weight distributed to the selected LFTs on a pro-rata basis.

Review

Monthly.

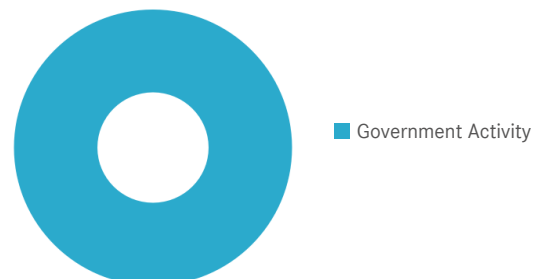
	All Time High/Low	52-Week High/Low
Index	2,204.00/1,000.00	2,204.00/2,060.44

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	29 Aug 2024	Average Yield to Maturity	6.91	1 Day	0.11%
Type	Bond	Average Modified Duration	13.38	MTD	0.52%
Currency	BRL	Average Years to Maturity	35.70	3MTD	1.42%
Base Date/Base Value	31 Dec 2015 / 1,000.00	Average Coupon	6.00	YTD	6.22%
Components	13	Yield to Worst	6.91		
Market Value bn USD	0.00	Current Yield	1.55		
				<i>Absolute</i>	<i>Annualised</i>
				1 Year	7.37%
				3 Years	10.42%
				5 Years	7.37%
				7 Years	9.23%

Sector Weightings

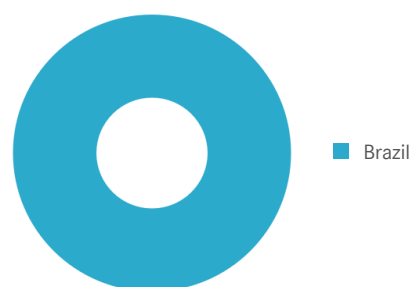
Sector	Count	Weight
Government Activity	13	100.00%



MarketVector™ Brazil Treasury 760 Day Target Duration Index

Country Weightings

Country	Count	Weight
Brazil	13	100.00%



Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2027	BR	13.81%	High Yield	9	75.37%
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2027	BR	11.50%	Investment Grade	-	-
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2029	BR	8.91%	Not rated	4	24.63%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2026	BR	8.76%			
GOVERNMENT OF BRAZIL	6.00%	15 Aug 2060	BR	8.56%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2029	BR	7.93%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2025	BR	6.79%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2028	BR	6.56%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2030	BR	6.53%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2028	BR	6.25%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2030	BR	5.32%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2030	BR	4.85%			
Subtotal				95.76%			

Maturity Breakdown	Count	Weight
0 - 3 Years	5	45.10%
3 - 5 Years	4	29.64%
5 - 7 Years	3	16.71%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	-	-
20+ Years	1	8.56%

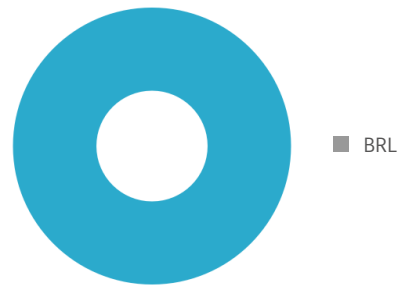
Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
Total Return Gross	MVLFTB	DE000SL0EL70	SL0EL7	None	MVLFTB	.MVLFTB	137821623

MarketVector™ Brazil Treasury 760 Day Target Duration Index

Currency Weightings

Country	Count	Weight
BRL	13	100.00%



For further information visit www.marketvector.com

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