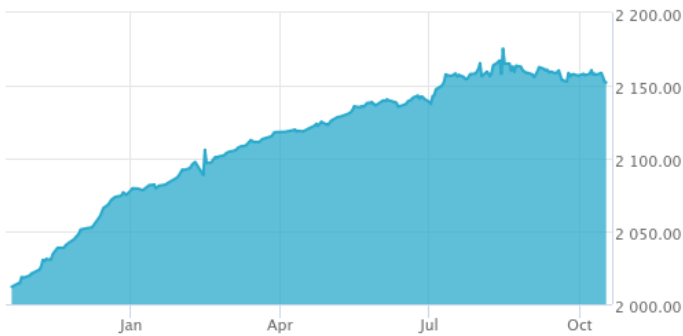


# MarketVector™ Brazil Treasury 760 Day Target Duration Index

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	2,175.44/1,000.00	2,175.44/2,011.92

## Index Data

### INDEX PARAMETERS

Launch Date	29 Aug 2024
Type	Bond
Currency	USD
Base Date/Base Value	31 Dec 2015 / 1,000.00
Components	12
Market Value bn USD	0.00

### DESCRIPTIVES

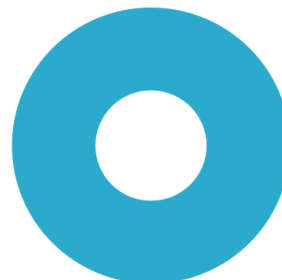
Average Yield to Maturity	6.64
Average Modified Duration	13.86
Average Years to Maturity	35.85
Average Coupon	6.00
Yield to Worst	6.64
Current Yield	1.51

### PERFORMANCE

1 Day	-0.02%	1 Year	7.00%
MTD	-0.31%	3 Years	10.14%
3MTD	-0.24%	5 Years	7.01%
YTD	3.71%	7 Years	9.10%
<i>Absolute</i>		<i>Annualised</i>	

## Sector Weightings

Sector	Count	Weight
Government Activity	12	100.00%

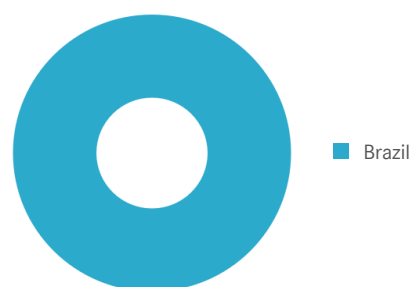


■ Government Activity

## MarketVector™ Brazil Treasury 760 Day Target Duration Index

### Country Weightings

Country	Count	Weight
Brazil	12	100.00%



### Index Components

Top Components by Weight	Coupon	Maturity	Country	Weight	Credit Rating	Count	Weight
GOVERNMENT OF BRAZIL	6.00%	15 Aug 2060	BR	14.27%	High Yield	8	75.64%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2027	BR	14.14%	Investment Grade	-	-
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2027	BR	11.13%	Not rated	4	24.36%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2029	BR	9.08%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2026	BR	9.00%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2029	BR	8.12%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2025	BR	6.96%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2028	BR	6.72%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2030	BR	6.69%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2030	BR	4.97%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2030	BR	4.57%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2026	BR	4.35%			
<b>Subtotal</b>				100.00%			

Maturity Breakdown	Count	Weight
0 - 3 Years	5	45.58%
3 - 5 Years	3	23.92%
5 - 7 Years	3	16.24%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	-	-
20+ Years	1	14.27%

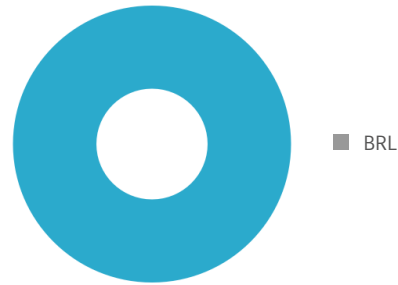
### Symbols

	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	12	100.00%



For further information visit [www.marketvector.com](http://www.marketvector.com)

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