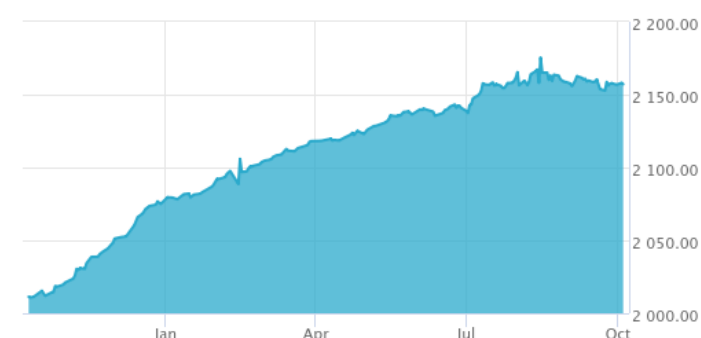


MarketVector™ Brazil Treasury 760 Day Target Duration Index

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.

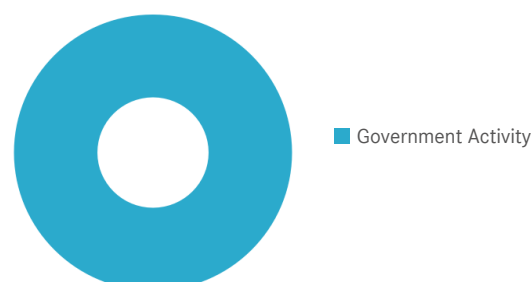
	All Time High/Low	52-Week High/Low
Index	2,175.44/1,000.00	2,175.44/2,002.87

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	29 Aug 2024	Average Yield to Maturity	6.44	1 Day	-0.04%
Type	Bond	Average Modified Duration	14.15	MTD	-0.02%
Currency	USD	Average Years to Maturity	35.89	3MTD	-0.00%
Base Date/Base Value	31 Dec 2015 / 1,000.00	Average Coupon	6.00	YTD	3.96%
Components	12	Yield to Worst	6.44	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	1.48		
				1 Year	7.69%
				3 Years	10.25%
				5 Years	7.18%
				7 Years	9.17%

Sector Weightings

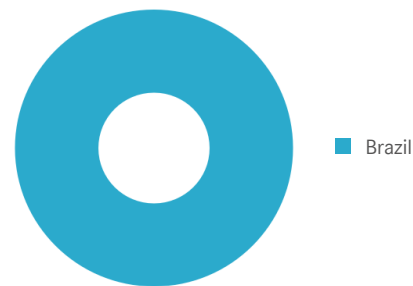
Sector	Count	Weight
Government Activity	12	100.00%



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	14.51%	High Yield	8	75.71%
GOVERNMENT OF BRAZIL					0.00%	01 Mar 2027	BR	14.10%	Investment Grade	-	-
GOVERNMENT OF BRAZIL					0.00%	01 Sep 2027	BR	11.10%	Not rated	4	24.29%
GOVERNMENT OF BRAZIL					0.00%	01 Mar 2029	BR	9.06%			
GOVERNMENT OF BRAZIL					0.00%	01 Mar 2026	BR	8.97%			
GOVERNMENT OF BRAZIL					0.00%	01 Sep 2029	BR	8.10%			
GOVERNMENT OF BRAZIL					0.00%	01 Sep 2025	BR	6.94%			
GOVERNMENT OF BRAZIL					0.00%	01 Sep 2028	BR	6.70%			
GOVERNMENT OF BRAZIL					0.00%	01 Mar 2030	BR	6.67%			
GOVERNMENT OF BRAZIL					0.00%	01 Jun 2030	BR	4.96%			
GOVERNMENT OF BRAZIL					0.00%	01 Sep 2030	BR	4.56%			
GOVERNMENT OF BRAZIL					0.00%	01 Sep 2026	BR	4.33%			
Subtotal								100.00%			
					Maturity Breakdown		Count	Weight			
					0 - 3 Years		5	45.44%			
					3 - 5 Years		3	23.86%			
					5 - 7 Years		3	16.19%			
					7 - 10 Years		-	-			
					10 - 15 Years		-	-			
					15 - 20 Years		-	-			
					20+ Years		1	14.51%			

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

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