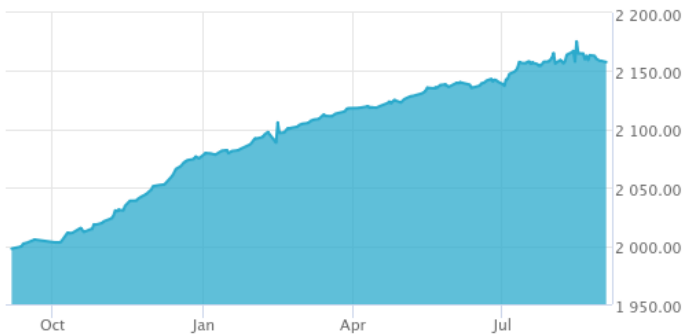


# MarketVector™ Brazil Treasury 760 Day Target Duration Index

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.

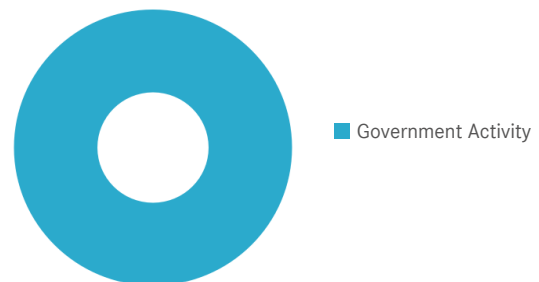
	All Time High/Low	52-Week High/Low
Index	2,175.44/1,000.00	2,175.44/1,996.03

## Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	29 Aug 2024	Average Yield to Maturity	6.28	1 Day	-0.05%
Type	Bond	Average Modified Duration	14.44	MTD	0.06%
Currency	USD	Average Years to Maturity	35.98	3MTD	0.88%
Base Date/Base Value	31 Dec 2015 / 1,000.00	Average Coupon	6.00	YTD	3.98%
Components	13	Yield to Worst	6.28		
Market Value bn USD	0.00	Current Yield	1.44		
				<i>Absolute</i>	<i>Annualised</i>
				1 Year	7.95%
				3 Years	10.39%
				5 Years	7.45%
				7 Years	9.27%

## Sector Weightings

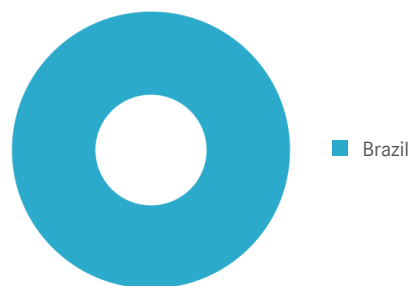
Sector	Count	Weight
Government Activity	13	100.00%



# 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	6.00%	15 Aug 2060	BR	13.91%	High Yield	9	78.13%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2027	BR	13.63%	Investment Grade	-	-
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2027	BR	10.45%	Not rated	4	21.87%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2029	BR	8.72%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2026	BR	8.71%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2029	BR	7.84%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2025	BR	6.73%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2028	BR	6.49%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2030	BR	6.46%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2025	BR	5.29%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2030	BR	4.80%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2026	BR	4.20%			
<b>Subtotal</b>				<b>97.24%</b>			

Maturity Breakdown	Count	Weight
0 - 3 Years	6	49.01%
3 - 5 Years	3	23.06%
5 - 7 Years	3	14.03%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	-	-
20+ Years	1	13.91%

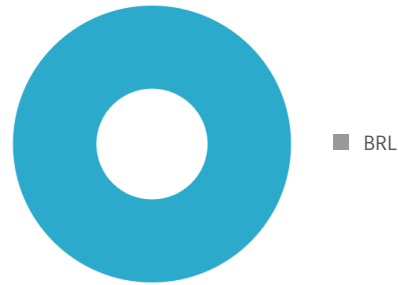
## Symbols

	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](http://www.marketvector.com)

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