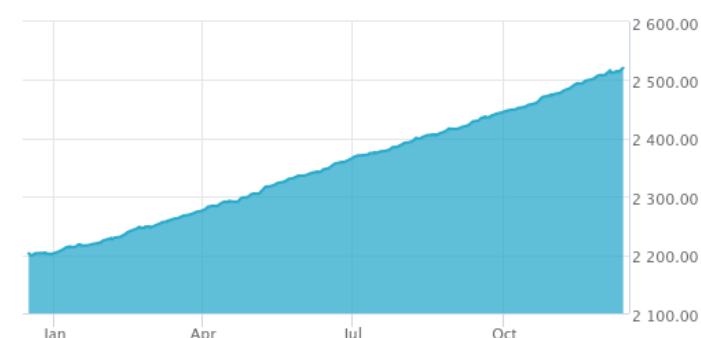


# MarketVector™ Brazil Treasury 760 Day Target Duration Index

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



	All Time High/Low	52-Week High/Low
Index	2,520.71/1,000.00	2,520.71/2,198.85

### 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

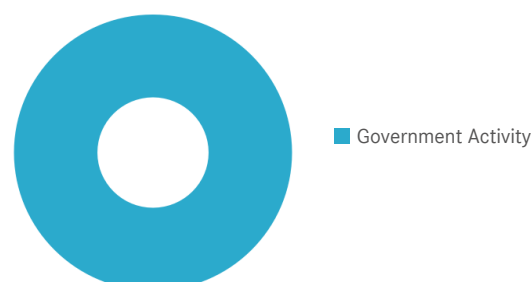
Monthly.

## Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	29 Aug 2024	Average Yield to Maturity	7.09	1 Day	0.08%
Type	Bond	Average Modified Duration	13.08	MTD	1.20%
Currency	BRL	Average Years to Maturity	34.70	3MTD	3.05%
Base Date/Base Value	31 Dec 2015 / 1,000.00	Average Coupon	6.00	YTD	14.49%
Components	16	Yield to Worst	7.09	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	1.52		
				1 Year	14.21%
				3 Years	11.93%
				5 Years	9.78%
				Since Inception	9.73%

## Sector Weightings

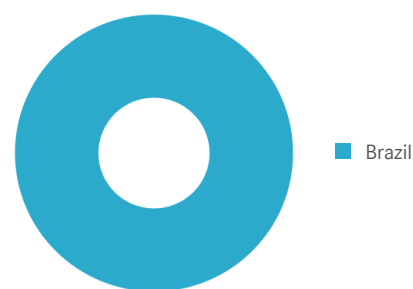
Sector	Count	Weight
Government Activity	16	100.00%



# MarketVector™ Brazil Treasury 760 Day Target Duration Index

## Country Weightings

Country	Count	Weight
Brazil	16	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	12.73%	High Yield	11	72.87%
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2027	BR	10.93%	Investment Grade	-	-
GOVERNMENT OF BRAZIL	6.00%	15 Aug 2060	BR	8.97%	Not rated	5	27.13%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2029	BR	8.17%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2028	BR	7.51%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2028	BR	7.38%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2029	BR	7.35%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2030	BR	6.06%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2030	BR	4.93%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2030	BR	4.50%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2031	BR	4.29%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2031	BR	4.28%			
<b>Subtotal</b>				87.10%			

Maturity Breakdown	Count	Weight
0 - 3 Years	5	42.46%
3 - 5 Years	6	34.29%
5 - 7 Years	4	14.28%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	-	-
20+ Years	1	8.97%

## 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	16	100.00%



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

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