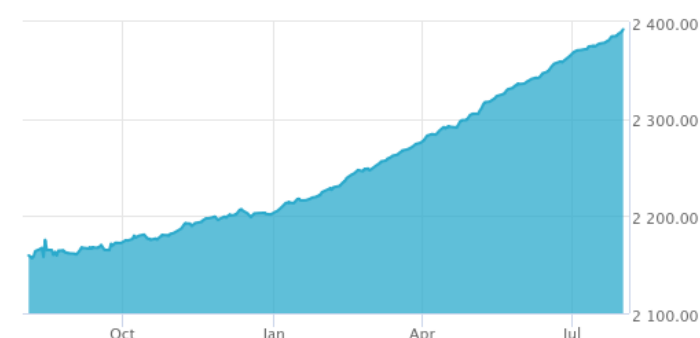


## MarketVector™ Brazil Treasury 760 Day Target Duration Index

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.

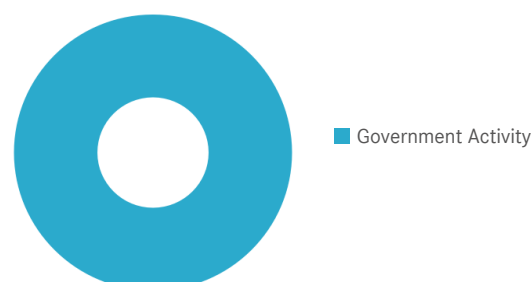
	All Time High/Low	52-Week High/Low
Index	2,392.17/1,000.00	2,392.17/2,156.40

### Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE	
Launch Date	29 Aug 2024	Average Yield to Maturity	7.22	1 Day	0.11%
Type	Bond	Average Modified Duration	12.85	MTD	1.06%
Currency	BRL	Average Years to Maturity	35.07	3MTD	1.06%
Base Date/Base Value	31 Dec 2015 / 1,000.00	Average Coupon	6.00	YTD	8.66%
Components	15	Yield to Worst	7.22	Absolute	Annualised
Market Value bn USD	0.00	Current Yield	1.55		
				1 Year	10.47%
				3 Years	11.57%
				5 Years	8.69%
				7 Years	9.52%

### Sector Weightings

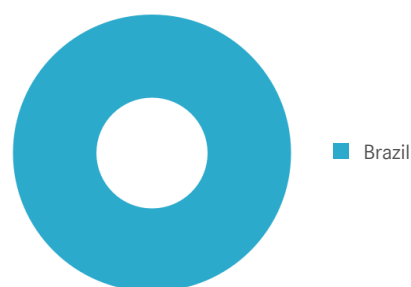
Sector	Count	Weight
Government Activity	15	100.00%



# MarketVector™ Brazil Treasury 760 Day Target Duration Index

## Country Weightings

Country	Count	Weight
Brazil	15	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	12.75%	High Yield	10	73.28%
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2027	BR	10.90%	Investment Grade	-	-
GOVERNMENT OF BRAZIL	6.00%	15 Aug 2060	BR	8.73%	Not rated	5	26.72%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2029	BR	8.22%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2026	BR	8.05%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2029	BR	7.33%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2028	BR	7.29%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2028	BR	6.06%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2030	BR	6.04%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2030	BR	4.92%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2030	BR	4.49%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2031	BR	4.11%			
<b>Subtotal</b>				88.88%			

Maturity Breakdown	Count	Weight
0 - 3 Years	5	42.90%
3 - 5 Years	5	32.14%
5 - 7 Years	4	16.23%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	-	-
20+ Years	1	8.73%

## 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

Currency	Count	Weight
BRL	15	100.00%



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

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