

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.

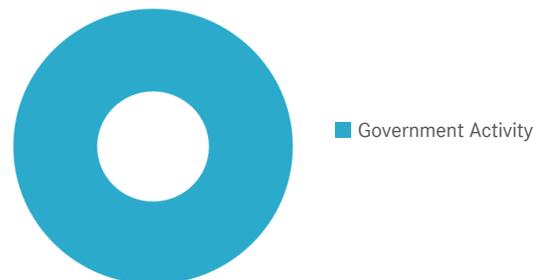
	All Time High/Low	52-Week High/Low
Index	2,294.38/1,000.00	2,294.38/2,122.20

Index Data

INDEX PARAMETERS		DESCRIPTIVES		PERFORMANCE			
Launch Date	29 Aug 2024	Average Yield to Maturity	7.45	1 Day	0.14%	1 Year	8.03%
Type	Bond	Average Modified Duration	12.84	MTD	1.17%	3 Years	10.99%
Currency	BRL	Average Years to Maturity	35.34	3MTD	0.77%	5 Years	8.24%
Base Date/Base Value	31 Dec 2015 / 1,000.00	Average Coupon	6.00	YTD	4.21%	Since Inception	9.32%
Components	14	Yield to Worst	7.45	<i>Absolute</i>		<i>Annualised</i>	
Market Value bn USD	0.00	Current Yield	1.62				

Sector Weightings

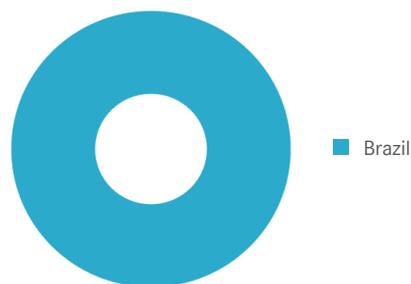
Sector	Count	Weight
Government Activity	14	100.00%



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Country Weightings

Country	Count	Weight
Brazil	14	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	13.53%	High Yield	10	75.91%
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2027	BR	11.53%	Investment Grade	-	-
GOVERNMENT OF BRAZIL	6.00%	15 Aug 2060	BR	8.84%	Not rated	4	24.09%
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2029	BR	8.75%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2026	BR	8.53%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2029	BR	7.75%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2028	BR	6.87%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2028	BR	6.41%			
GOVERNMENT OF BRAZIL	0.00%	01 Mar 2030	BR	6.39%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2030	BR	5.20%			
GOVERNMENT OF BRAZIL	0.00%	01 Jun 2030	BR	4.75%			
GOVERNMENT OF BRAZIL	0.00%	01 Sep 2026	BR	4.14%			
Subtotal				92.69%			

Maturity Breakdown	Count	Weight
0 - 3 Years	5	44.61%
3 - 5 Years	4	29.30%
5 - 7 Years	4	17.26%
7 - 10 Years	-	-
10 - 15 Years	-	-
15 - 20 Years	-	-
20+ Years	1	8.84%

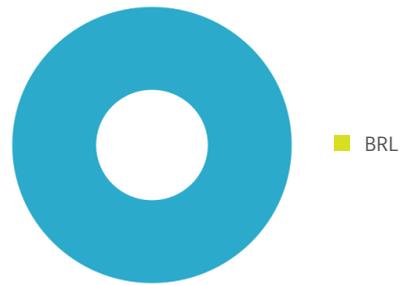
Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
Total Return Gross	MVLFTB	DE000SL0EL70	SL0EL7	None	MVLFTB	.MVLFTB	137821623

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Currency Weightings

Country	Count	Weight
BRL	14	100.00%



For further information visit www.marketvector.com

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