

## MVIS US Dynamic Put Write Index

The MVIS US Dynamic Put Write Index (MVVCAP) is designed to systematically harvest put options risk premiums on the SPDR S&P 500 ETF by selling levered uncovered put option contracts, one standard deviation out of the money to help manage risk. The positions are collateralized with short-term U.S. Treasuries.

### Key Features



#### Index Currency

Calculated with security prices in USD.

#### Review

No standard review is applied. Every week, the underlying put-option contracts are bought and sold to maintain a constant level of exposure.

#### Dissemination

Calculated end-of-day, weekdays at 22:45 CET. Index values are disseminated to data vendors once a day.

	All Time High/Low	52-Week High/Low
Price Index	5,039.50/837.55	5,039.50/3,676.87

### Index Data

#### INDEX PARAMETERS

Launch Date	12 Jun 2014	Components	8
Type	Specialty	Currency	USD
Base Date	08 Feb 2005	Volatility (1 year)	11.55
Base Value	1,000.00	Correlation* (1 year)	0.90

\* S&P 500

#### PERFORMANCE

1 Day	0.18%	1 Year	32.31%
MTD	2.22%	3 Years	7.42%
3MTD	3.58%	5 Years	9.36%
YTD	18.56%	Since Inception	10.26%

Absolute

Annualised

### Components

Component	Weight
TREASURY BILL	25.45%
TREASURY BILL	25.33%
TREASURY BILL	25.06%
TREASURY BILL	25.04%
SPY PUT 421 SEP 21	-0.08%
SPY PUT 424 SEP 21	-0.09%
SPY PUT 418 OCT 21	-0.31%
SPY PUT 427 OCT 21	-0.39%

### Symbols

	Price	Total Return
Symbol	-	MVVCAP
ISIN	-	DE000SLA0HA8
WKN	-	SLA0HA
Sedol	-	BN7Q4T8
Bloomberg	-	MVVCAP
Reuters	-	.MVVCAP
Telekurs	-	24700446

For further information visit [www.mvis-indices.com](http://www.mvis-indices.com)

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