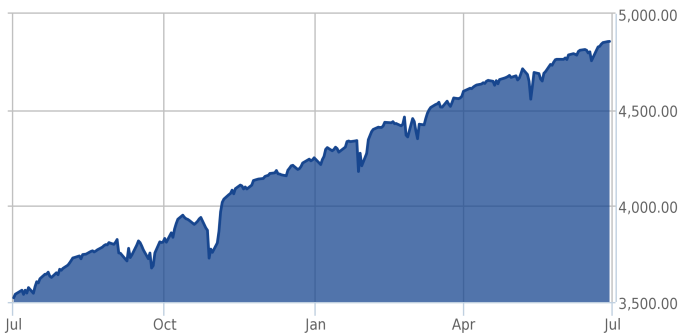


## MVIS US Dynamic Put Write Index

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



	All Time High/Low	52-Week High/Low
Price Index	4856.20/837.55	4856.20/3468.26

#### 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.

### Index Data

#### INDEX PARAMETERS

Launch Date	12 Jun 2014	Components	8
Type	Specialty	Currency	USD
Base Date	08 Feb 2005	Volatility (1 year)	11.64
Base Value	1,000.00	Correlation* (1 year)	0.8991
		* S&P 500	

#### PERFORMANCE

1 Day	0.01%	1 Year	40.02%
MTD	1.95%	3 Years	7.23%
3MTD	5.65%	5 Years	9.18%
YTD	14.25%	Since Inception	10.12%
<i>Absolute</i>		<i>Annualised</i>	

### Components

Component	Weight
TREASURY BILL	25.63%
TREASURY BILL	25.53%
TREASURY BILL	25.31%
TREASURY BILL	24.84%
SPY PUT 407 JUL 21	-0.10%
SPY PUT 397 AUG 21	-0.32%
SPY PUT 406 AUG 21	-0.42%
SPY PUT 409 AUG 21	-0.46%

### 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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