

S&P/B3 Brazil Bond Indices *Methodology*

April 2023

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Introduction

Index Objective, Family and Highlights

- **S&P/B3 Brazil Sovereign Inflation-Linked Bond Index.** The index measures the performance of inflation-linked Series B and Series C securities.¹ The index is market value weighted.
 - **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond Index.** The index is a sub-index of the S&P/B3 Brazil Sovereign Inflation-Linked Bond Index that only includes Series B securities. The index is market value weighted.
- **S&P/B3 Brazil IPCA Corporate Bond Index.** The index measures the performance of local currency domestic corporate bonds linked to the Índice Nacional de Preços ao Consumidor Amplo (IPCA). The index is market value weighted.
- **S&P/B3 Brazil Liquid IPCA Corporate Bond Index.** The index measures the performance of local currency domestic corporate bonds linked to the IPCA rate that meet additional eligibility criteria for volume traded. The index is market value weighted, subject to the liquidity weight caps defined in *Index Construction*.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein. References throughout the methodology direct the reader to the relevant supporting document for further information on a specific topic. The list of the main supplemental documents for this methodology and the hyperlinks to those documents is as follows:

Supporting Document	URL
S&P Dow Jones Indices' Fixed Income Policies & Practices Methodology	Fixed Income Policies & Practices
S&P Dow Jones Indices' Fixed Income Index Mathematics Methodology	Index Mathematics Methodology

This methodology was created by S&P Dow Jones Indices in agreement with B3² to achieve the aforementioned objective of measuring the underlying interest of the indices governed by this methodology document. Any changes to or deviations from this methodology are made in the sole judgment and discretion of S&P Dow Jones Indices and B3 so that the indices continue to achieve their objective.

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¹ Series B securities reference the variation of the IPCA (Extended National Consumer Price Index) since the reference date of the security. Series C securities reference the variation of the IGP-M (General Market Price Index) since the reference date of the security.

² In March 2017 BM&FBOVESPA S.A. Securities, Commodities & Futures Exchange merged with Cetip S.A. Organized Markets. The result was B3.

Eligibility Criteria

S&P/B3 Sovereign Bond Indices

Eligibility Factors. As of the rebalancing reference date, bonds must satisfy the following to be eligible for index inclusion:

- **Country, Market of Issue, and Currency:** must be issued by the Brazilian National Treasury in the domestic market and denominated in Brazilian reais.
- **Maturity:** must have a maturity date greater than the subsequent rebalancing reference date. No bond matures in an index.
- **Coupon Type:** must be fixed, floating, or zero coupon.
- **Size.** must have a minimum par amount outstanding of Brazilian reais (BRL) 1 billion.
- **Optionality:** must be bullets, callable, puttable, and callable perpetual (provided the first call date is beyond the subsequent rebalancing date).
- **Settlement:** bonds issued but not settled prior to the rebalancing reference date are eligible.
- **Exclusions:** STRIPS are ineligible.
- **Data Source:** bid price, terms and conditions must be available through Refinitiv.

S&P/B3 Corporate Bond Indices

Eligibility Factors. As of the rebalancing reference date, bonds must satisfy the following to be eligible for index inclusion:

- **Country, Market of Issue, and Currency:** must be issued by corporations in the domestic market and denominated in BRL.
- **Maturity:** bonds must have a maturity date greater than the subsequent rebalancing reference date. No bond matures in an index.
- **Coupon Type:** must be fixed or floating rate.
- **Tax Status:** must be tax-exempt³.
- **Size:** must have a minimum market value of BRL 100 million.
- **Optionality:** must be bullets, callable, puttable, and callable perpetual.
- **Settlement:** bonds issued but not settled prior to the rebalancing reference date are eligible.
- **Data Source:** bid price, terms and conditions must be available through B3.

Additional Eligibility Factors for S&P/B3 Liquid Corporate Bond Indices. As of the rebalancing reference date, bonds must satisfy the following additional eligibility criteria:

- **Minimum Value Traded:** must have a three-month median value traded of BRL 100,000 (current constituents BRL 80,000). Bonds with a liquidity of zero are ineligible.
- **Trading History:** must have traded for at least 60% of all trading days over the prior three-month period.
- **Lockout Period:** bonds added to an index are included as constituents for a minimum of three months. Bonds removed from an index are locked out (are ineligible) for re-selection for a period of three months.

³ For more information, please see the Brazilian Law 12431/2011

Index Construction

Constituent Weightings

Except for the S&P/B3 Brazil Liquid IPCA Corporate Bond Index, at each rebalancing, the indices are market value weighted.

S&P/B3 Brazil Liquid IPCA Corporate Bond Index. At each rebalancing, constituents are market value weighted, subject to a constraint capping single constituent weights at three times the constituent's respective liquidity weight. Any excess weight is proportionally redistributed to uncapped constituents.

The below formula calculates constituents' liquidity weights, with information provided by B3.

$$\text{Liquidity weight } (lw_i) = \frac{l_i}{\sum_{i=1}^n l_i}$$

where:

l_i = the liquidity of the security i .

The product of Trade Average Price and Instrument Quantity for the security is used to obtain the daily value traded. The median of the last three months of daily value traded represents the liquidity of the bond.

Index Calculations

The total return is calculated by aggregating the interest return, reflecting the return due to paid and accrued interest, and price return, reflecting the gains or losses due to changes in the end-of-day price and principal repayments.

For further details regarding index calculations please refer to S&P Dow Jones Indices' Fixed Income Index Mathematics Methodology.

Index Maintenance

Rebalancing

The indices rebalance according to the below schedules.

Sovereign Inflation-Linked Bond Indices Rebalancing Schedule	
Rebalancing Frequency	Monthly
Rebalancing Date	Last Day of the rebalancing period (T)
Announcement Date	T minus 3
Descriptive Data Reference Date	T minus 4

Corporate Bond Indices Rebalancing Schedule	
Rebalancing Frequency	Monthly
Rebalancing Date	Last Day of the rebalancing period (T)
Announcement Date	T minus 3
Descriptive Data Reference Date	T minus 5

All days reflect after the close and count business days.

Ongoing Maintenance

For more information on treatment of defaults or lack of daily price data, please refer to the Defaults section of S&P Dow Jones Indices' Fixed Income Policies & Practices Methodology.

Currency of Calculation and Additional Index Return Series

The indices calculate in Brazilian reais.

Additional currency and currency hedged versions of the indices, as well as maturity, sector, and rating-based sub-indices, may be available. For a list of available sub-indices and tickers, please refer to S&P Dow Jones Indices' Fixed Income Index Directory available at www.spglobal.com/spdji/.

For more information on currency and currency hedged indices, please refer to S&P Dow Jones Indices' Fixed Income Index Mathematics Methodology.

For the inputs necessary to calculate certain types of indices, including decrement, dynamic hedged, fair value, and risk control indices, please refer to the Parameters documents available at www.spglobal.com/spdji/.

Base Dates and History Availability

Index history availability, base dates, and base values are shown in the table below.

Index	Launch Date	First Value Date	Base Date	Base Value
S&P/B3 Brazil Sovereign Inflation-Linked Bond Index	03/18/2015	11/30/2005	11/30/2005	100
S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond Index	09/17/2015	03/31/2006	03/31/2006	100
S&P/B3 Brazil IPCA Corporate Bond Index	04/04/2023	07/31/2020	07/31/2020	100
S&P/B3 Brazil Liquid IPCA Corporate Bond Index	04/04/2023	08/31/2020	08/31/2020	100

Index Governance

Index Committee

The S&P/B3 FIC Index Committee maintains the indices. All members of the Committee are full-time professionals at S&P Dow Jones Indices and the B3. Meetings are held regularly.

The Index Committee oversees the management of the indices, including determinations of intra-rebalancing changes, maintenance and inclusion policies, and other matters affecting the maintenance and calculation of the indices.

In fulfilling its responsibilities, the Index Committee has full and complete discretion to (i) amend, apply, or exempt the application of index rules and policies as circumstances may require and (ii) add, remove, or by-pass any bond in determining the composition of an index.

The Index Committee may rely on any information or documentation submitted to it or gathered by it that the Index Committee believes to be accurate. The Index Committee reserves the right to reinterpret publicly available information and to make changes to the indices based on a new interpretation of that information at its sole discretion. All Index Committee discussions are confidential.

S&P Dow Jones Indices' Index Committees reserve the right to make exceptions when applying the methodology if the need arises. In any scenario where the treatment differs from the general rules stated in this document or supplemental documents, clients will receive sufficient notice, whenever possible.

In addition to the daily governance of indices and maintenance of index methodologies, at least once within any 12-month period, the Index Committee reviews the methodology to ensure the indices continue to achieve the stated objectives, and that the data and methodology remain effective. In certain instances, S&P Dow Jones Indices may publish a consultation inviting comments from external parties.

For information on Quality Assurance and Internal Reviews of Methodology, please refer to S&P Dow Jones Indices' Fixed Income Policies & Practices Methodology.

Index Policy

Announcements

Announcements of any relevant information pertaining to the indices are made after market close. Press releases are posted on the S&P Dow Jones Indices Web site at www.spglobal.com/spdji/.

Holiday Schedule

The sovereign indices follow the Brazilian Financial and Capital Markets Association (ANBIMA) holiday schedule.

The corporate indices follow the B3 holiday calendar.

A complete holiday schedule for the year is available on S&P Dow Jones Indices' Web site at www.spglobal.com/spdji/.

Rebalancing

The index committee may change the date of a given rebalancing for reasons including market holidays occurring on or around the scheduled rebalancing date. Any such change will be announced with proper advance notice where possible.

End-of-Day Calculation

Index levels are calculated and made available at the end of each business day.

Recalculation Policy

For information on the recalculation policy please refer to S&P Dow Jones Indices' Fixed Income Policies & Practices Methodology.

For information on Calculations and Pricing Disruptions, Expert Judgment and Data Hierarchy, please refer to S&P Dow Jones Indices' Fixed Income Indices Policies & Practices Methodology.

Contact Information

For any questions regarding an index, please contact: index_services@spglobal.com.

Index Dissemination

Index levels are available through S&P Dow Jones Indices' website at www.spglobal.com/spdji/, major quote vendors (see codes below), numerous investment-oriented websites, and various print and electronic media.

Tickers

The table below lists headline indices covered by this document. All versions of the below indices that may exist are also covered by this document. Please refer to the [S&P DJI Methodology & Regulatory Status Database](#) for a complete list of indices covered by this document.

Total Return Index	Ticker
S&P/B3 Brazil Sovereign Inflation-Linked Bond Index	SPFIBRI
S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond Index	SPBMBRI
S&P/B3 Brazil IPCA Corporate Bond Index	SPBRZCB
S&P/B3 Brazil Liquid IPCA Corporate Bond Index	SPBRZMD

Index Data

Daily index level data is available via subscription.

For product information, please contact S&P Dow Jones Indices, www.spglobal.com/spdji/en/contact-us.

Web site

For further information, please refer to S&P Dow Jones Indices' Web site at www.spglobal.com/spdji/.

Appendix

Methodology Changes

Methodology changes since January 1, 2015 are as follows:

Change	Effective Date (After Close)	Previous	Methodology Updated
Holiday Schedule	02/14/2020	The indices follow the B3 holiday schedule.	The indices follow the Brazilian Financial and Capital Markets Association (ANBIMA) holiday schedule.
Index Name Changes	04/01/2019	The index names were: <ul style="list-style-type: none"> • S&P/BM&F Brazil Sovereign Inflation-Linked Bond Index • S&P/BM&F Brazil Sovereign Inflation-Linked Series B Bond Index 	The index names are: <ul style="list-style-type: none"> • S&P/B3 Brazil Sovereign Inflation-Linked Bond Index • S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond Index

Disclaimer

Performance Disclosure/Back-Tested Data

Where applicable, S&P Dow Jones Indices and its index-related affiliates (“S&P DJI”) defines various dates to assist our clients in providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any date or time period prior to the index’s Launch Date are considered back-tested. S&P DJI defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company’s public website or its data feed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed “Date of introduction”) is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index’s public release date.

Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

Typically, when S&P DJI creates back-tested index data, S&P DJI uses actual historical constituent-level data (e.g., historical price, market capitalization, and corporate action data) in its calculations. As ESG investing is still in early stages of development, certain datapoints used to calculate certain ESG indices may not be available for the entire desired period of back-tested history. The same data availability issue could be true for other indices as well. In cases when actual data is not available for all relevant historical periods, S&P DJI may employ a process of using “Backward Data Assumption” (or pulling back) of ESG data for the calculation of back-tested historical performance. “Backward Data Assumption” is a process that applies the earliest actual live data point available for an index constituent company to all prior historical instances in the index performance. For example, Backward Data Assumption inherently assumes that companies currently not involved in a specific business activity (also known as “product involvement”) were never involved historically and similarly also assumes that companies currently involved in a specific business activity were involved historically too. The Backward Data Assumption allows the hypothetical back-test to be extended over more historical years than would be feasible using only actual data. For more information on “Backward Data Assumption” please refer to the FAQ. The methodology and factsheets of any index that employs backward assumption in the back-tested history will explicitly state so. The methodology will include an Appendix with a table setting forth the specific

data points and relevant time period for which backward projected data was used. Index returns shown do not represent the results of actual trading of investable assets/securities. S&P DJI maintains the index and calculates the index levels and performance shown or discussed but does not manage any assets.

Index returns do not reflect payment of any sales charges or fees an investor may pay to purchase the securities underlying the Index or investment funds that are intended to track the performance of the Index. The imposition of these fees and charges would cause actual and back-tested performance of the securities/fund to be lower than the Index performance shown. As a simple example, if an index returned 10% on a US \$100,000 investment for a 12-month period (or US \$10,000) and an actual asset-based fee of 1.5% was imposed at the end of the period on the investment plus accrued interest (or US \$1,650), the net return would be 8.35% (or US \$8,350) for the year. Over a three-year period, an annual 1.5% fee taken at year end with an assumed 10% return per year would result in a cumulative gross return of 33.10%, a total fee of US \$5,375, and a cumulative net return of 27.2% (or US \$27,200).

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