

S&P/B3 Brazil IPCA Corporate Bond Index Rebalancing Schedule Methodology Update

NEW YORK, JUNE 12, 2024: S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology for the S&P/B3 Brazil IPCA Corporate Bond Index and the S&P/B3 Brazil Liquid IPCA Corporate Bond Index.

In order to increase liquidity, S&P DJI is updating the monthly rebalancing from the last business day of each month to the middle of the month. The below table details the change.

Change	Methodology	
	Previous	Updated
Rebalancing	The indices rebalance monthly, effective after the close of the last business day of each month.	The indices rebalance monthly, effective after the close of the 14 th calendar day of each month, or the following day if not a business day.

S&P DJI will implement the previously described methodology change in conjunction with the August 2024 rebalancing, which takes effect on **Thursday, August 15, 2024**. The change will first be visible to clients in pro-forma files beginning on **Monday, August 12, 2024**.

The previously scheduled rebalancing, effective prior to the open of **Monday, September 2, 2024**, will no longer take place.

Please note that the S&P/B3 Brazil Bond Indices Methodology on S&P DJI’s website is being updated to reflect this change.

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