

July 16, 2024 096/2024-PRE

## **CIRCULAR LETTER**

OTC and Listed B3 Participants

## Re.: Launch of the B3 Smart High Beta Bovespa Index and the B3 Smart Low Volatility Bovespa Index

B3 hereby informs you of the **July 16, 2024** launch of the B3 Smart High Beta Bovespa Index and the B3 Smart Low Volatility Bovespa Index.

These indices allow the creation of products exposed to listed companies with the highest tradability and representativity and which stand out, respectively, in terms of high sensibility to market fluctuations, in the case of the B3 Smart High Beta Ibovespa, and low volatility of the asset in the case of the B3 Smart Low Volatility Ibovespa.

The B3 Smart High Beta Ibovespa is weighted using the Beta – resulting in exposure to the assets that are most sensitive to market returns.

B3 Smart Low Volatility Ibovespa is weighted using the inverse of the annualized volatility – which provides greater exposure to assets with lower annualized volatility.

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The methodology of the B3 Smart High Beta Ibovespa is available at <u>www.b3.com.br/en\_us/</u>, Market data and indices, Indices, Indices for segments and sectors, B3 Smart High Beta Bovespa Index.

The methodology of the B3 Smart Low Volatility Ibovespa is available at <u>www.b3.com.br/en\_us/</u>, Market data and indices, Indices, Indices for segments and sectors, B3 Smart Low Volatility Bovespa Index.

Further information can be obtained by email at <u>indicesb3@b3.com.br</u>

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