S&P Dow Jones Indices

S&P Global

# S&P/BM&F Inflation-Linked NTN-B Index Consultation

S&P Dow Jones Indices (S&P DJI) is conducting a consultation with members of the investment community on potential changes to the S&P/BM&F Inflation-Linked NTN-B Index.

The index is designed to measure the performance of Brazilian Inflation-Linked Series B Bonds, accounting for trading volume as a liquidity measure for screening and weighting index constituents. S&P DJI is considering the following changes to the index:

- Maintain a minimum duration of 2.3 years. In cases where the index duration falls below this threshold, the lowest duration bond weights are added to the highest duration bond weights
- Individual security weights cannot be greater than 20% of the index
- Maintain a minimum of six constituents in the index regardless of liquidity score

Your participation in this consultation is important as we gather information from various market participants in order to properly evaluate your views and preferences. Your responses will be kept confidential. Please respond to this survey by **July 9th, 2016.**

To participate in this consultation, please respond to S&P Dow Jones Indices at index_services@spglobal.com.

*Please be advised that all comments will be reviewed and considered before a final decision is made; however, S&P Dow Jones Indices makes no guarantees or is under any obligation to comply with any of the responses. The survey may result in no changes or outcome of any kind. If S&P Dow Jones Indices decides to change the index methodology, an announcement will be posted on our website.*

Thank you for taking the time to complete this survey.

For more information about S&P Dow Jones Indices, please visit **www.spdji.com**

## ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than based on any other provider in the world. With over 1,000,000 indices and more than 120 years of experience constructing innovative and transparent solutions, S&P Dow Jones Indices defines the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies and governments to make decisions with confidence. For more information, visit www.spdji.com.

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