



# Learn about the Live Cattle Futures Index (IFBOI B3)

And follow up on the performance of the Live Cattle Futures Contracts (BGI).

## The index

The B3 Live Cattle Futures Index (IFBOI B3) is the result of a theoretical portfolio of Live Cattle derivative futures contracts (BGI).

Therefore, the index will reflect the commodity's price variation.

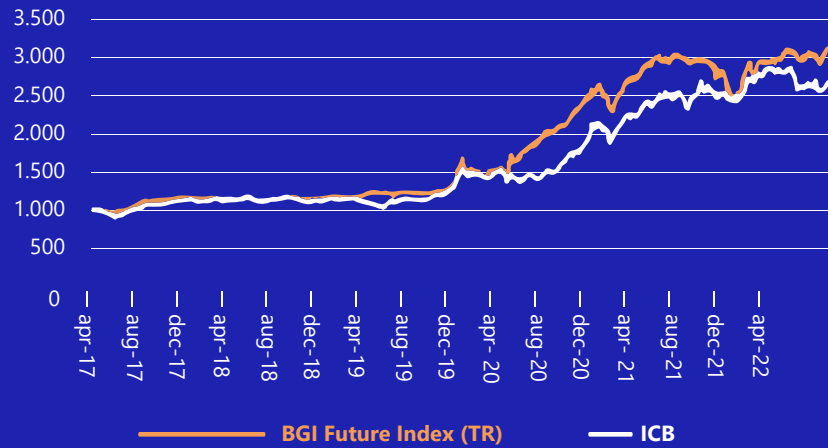
## Methodology and Weighting

Find out below how the IFBOI B3 Index is calculated.

<b>Universe of eligible assets</b>	Live Cattle Futures Contract (BGI)																		
<b>Selection Criteria</b>	Live Cattle Futures Contracts (BGI) available for trading.																		
<b>Weighting</b>	<p>The settlement price will be based on the first maturity date of the Live Cattle Futures Contract and will adopt a rollover criterion between the contract months.</p> <p>During the period of five trading sessions (counting from the 9th to the 5th last trading session) before the expiry of the current contract, a basket will be created considering the contracts and weights described below:</p> <table><thead><tr><th>SESSIONS TO CONTRACT WEIGHT OF FIRST MATURITY</th><th>WEIGHT OF FIRST MATURITY</th><th>WEIGHT OF SECOND MATURITY</th></tr></thead><tbody><tr><td>9<sup>o</sup></td><td>80%</td><td>20%</td></tr><tr><td>8<sup>o</sup></td><td>60%</td><td>40%</td></tr><tr><td>7<sup>o</sup></td><td>40%</td><td>60%</td></tr><tr><td>6<sup>o</sup></td><td>20%</td><td>80%</td></tr><tr><td>5<sup>o</sup></td><td>0%</td><td>100%</td></tr></tbody></table>	SESSIONS TO CONTRACT WEIGHT OF FIRST MATURITY	WEIGHT OF FIRST MATURITY	WEIGHT OF SECOND MATURITY	9 <sup>o</sup>	80%	20%	8 <sup>o</sup>	60%	40%	7 <sup>o</sup>	40%	60%	6 <sup>o</sup>	20%	80%	5 <sup>o</sup>	0%	100%
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<b>Type to return</b>	Total (Futures Contracts Price Variation + DI Rate)																		

## RETURN

The annualized return since 2017, was 28.88%, 3.88% p.p. above the (Brazil Commodities Index (ICB))



## Live Cattle Futures Contract

The contract was developed with the purpose of becoming a tool to manage the risk of price fluctuation and to be used by market participants, such as breeders, live cattle companies, trading companies, etc.



### Learn how to invest

The B3 Live Cattle Futures Index (IFBOI B3) follows the alternatives provided by B3, Brazilian Stock Exchange and OTC, for investors to diversify their portfolios through products such as ETFs, Derivatives, and other funds in general.

**Do you have any query or want to know more?**

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