



Learn about the B3 Corn Futures Index (IFMILHO B3)

And follow up on the performance of the Corn Futures Contracts (CCM).

The index

The B3 Corn Futures Index (IFMILHO B3) is the result of a theoretical portfolio for corn futures contracts (CCM). Therefore, the index will reflect the commodity's price variation.

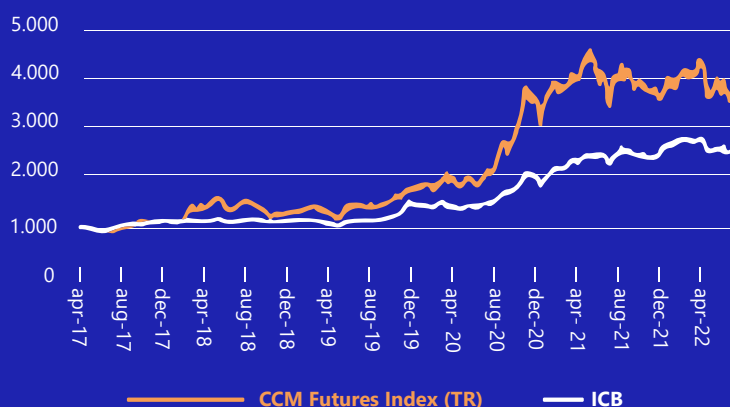
Methodology and Weighting

Find out below how the IFMILHO B3 index is calculated

Universe of eligible assets	Corn Futures Contract (CCM).																		
Selection Criteria	Corn Futures Contracts (CCM) available for trading.																		
Weighting	<p>The settlement price will be based on the first maturity date of the Corn 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 MATURITY</th><th>WEIGHT OF FIRST MATURITY</th><th>WEIGHT OF SECOND MATURITY</th></tr></thead><tbody><tr><td>9^o</td><td>80%</td><td>20%</td></tr><tr><td>8^o</td><td>60%</td><td>40%</td></tr><tr><td>7^o</td><td>40%</td><td>60%</td></tr><tr><td>6^o</td><td>20%</td><td>80%</td></tr><tr><td>5^o</td><td>0%</td><td>100%</td></tr></tbody></table>	SESSIONS TO CONTRACT MATURITY	WEIGHT OF FIRST MATURITY	WEIGHT OF SECOND MATURITY	9 ^o	80%	20%	8 ^o	60%	40%	7 ^o	40%	60%	6 ^o	20%	80%	5 ^o	0%	100%
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Type of return	Total (Futures Contracts Price Variation + DI Rate)																		

RETURN

The annualized return since 2017 was 28.63, 7.63% p.p above the Brazil Commodities Index (ICB)



Corn 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 growers, industry, trading companies, etc.



Learn how invest

The B3 Corn Futures Index (IFMILHO 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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