



June 18, 2020
076/2020-PRE

CIRCULAR LETTER

To: B3's Market Participants – BM&FBOVESPA Segment

Re: **Tick Size Change for DI x US Dollar Spread Futures (DDI) and US Dollar Spread Futures Referencing One-Day Repurchase Agreements (DCO)**

On **August 17, 2020**, B3 will change the tick size for DI x US Dollar Spread Futures (DDI) and US Dollar Spread Futures Referencing One-Day Repurchase Agreements (DCO) to 0.001%, from 0.01% currently.

The respective contracts will be altered and updated. No other technical characteristics of these contracts will change. The specifications and updated contracts will be available from August 17, 2020, at b3.com.br/en_us/, Products and services, Trading, Interest rates.

It is important to note that the characteristics of the structured transactions Forward Rate Agreement on ID x US Dollar Spread (FRC) and Forward Rate Agreement on One-Day Repurchase Agreements x US Dollar Spread (FRO) remain unchanged.

Further information can be obtained from Interest Rates and Currencies by calling +55 11 2565 5830.

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