April 16, 2024
058/2024-PRE

CIRCULAR LETTER

Listed B3 Participants

Re.: **Adapting Listed Derivatives Contracts for Extraordinary Public Holiday Processing – Exchange Rates Contracts**

In Circular Letter 160/2023-PRE, dated October 10, 2023, B3 defined how it will process Listed B3 Derivatives Contracts (Contracts) in the case of public holidays that are not foreseen in national, state, municipal, or local calendars, nor reflected in the calendar published by B3, which are instituted by a competent authority and whereby no trading session at B3 is possible (Extraordinary Public Holiday).

We have separated processing into groups in accordance with the Contracts' characteristics, as described below.

Group 1 – Contracts that accumulate a rate or index.

Group 2 – Contracts that do not accumulate a rate or index and depend on a trading session.

Group 3 – Contracts that do not accumulate a rate or index and that depend on variables outside of B3, being **a)** PTAX or **b)** Offshore Variable.

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B3's Normative Documents have considered processing for Extraordinary Public Holidays since January 30, 2023, set forth in Circular Letter 006/2023-PRE, dated January 24, 2023.

The new versions of the Contracts listed below, readjusted for Extraordinary Public Holiday processing, are contained in the Annexes hereto and come into effect as of the present date. The new versions will be available on the B3 website as of **April 30, 2024**, at www.b3.com.br/en_us/, Products and Services, Trading, Exchange Rates (Annex I, to XXXVIII) and Interest Rates (Annex XXXIX, XL).

- Annex I: U.S. Dollar Futures Contract
- Annex II: Mini U.S. Dollar/Reals Exchange Rate Futures Contract
- Annex III: Call Option on Spot U.S. Dollar/Reals Exchange Rate Contract
- Annex IV: Put Option on Spot U.S. Dollar/Reals Exchange Rate Contract
- Annex V: Mini Call Option on Spot U.S Dollar Contract
- Annex VI: Mini Put Option on Spot U.S Dollar Contract
- Annex VII: Mini Call Option on Spot U.S Dollar Contract – Weekly Expirations
- Annex VIII: Mini Put Option on Spot U.S Dollar Contract – Weekly Expirations
- Annex IX: Norwegian Krone Per U.S. Dollar Futures Contract
- Annex X: Swedish Krona Per U.S. Dollar Futures Contract

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- Annex XI: Canadian Dollar Per U.S. Dollar Futures Contract
- Annex XII: Swiss Franc Per U.S. Dollar Futures Contract
- Annex XIII: Japanese Yen Per U.S. Dollar Futures Contract
- Annex XIV: Chinese Yuan Per U.S. Dollar Futures Contract
- Annex XV: Turkish Lira Per U.S. Dollar Futures Contract
- Annex XVI: Argentine Peso Per U.S. Dollar Futures Contract
- Annex XVII: Chilean Peso Per U.S. Dollar Futures Contract
- Annex XVIII: Mexican Peso Per U.S. Dollar Futures Contract
- Annex XIX: South African Rand Per U.S. Dollar Futures Contract
- Annex XX: Russian Ruble Per U.S. Dollar Futures Contract
- Annex XXI: U.S. Dollar Per Australian Dollar Futures Contract
- Annex XXII: U.S. Dollar Per New Zealand Dollar Futures Contract
- Annex XXIII: U.S. Dollar Per Euro Futures Contract
- Annex XXIV: U.S. Dollar Per Pound Sterling Futures Contract
- Annex XXV: Brazilian Reals to Argentine Pesos Futures Contract
- Annex XXVI: Australian Dollar Futures Contract
- Annex XXVII: Canadian Dollar Futures Contract

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- Annex XXVIII: Swiss Franc Futures Contract
- Annex XXIX: Chilean Peso Futures Contract
- Annex XXX: Chinese Yuan Futures Contract
- Annex XXXI: Euro Futures Contract
- Annex XXXII: Pound Sterling Futures Contract
- Annex XXXIII: Japanese Yen Futures Contract
- Annex XXXIV: Mexican Pesos Futures Contract
- Annex XXXV: New Zealand Dollar Futures Contract
- Annex XXXVI: Turkish Lira Futures Contract
- Annex XXXVII: Mini Euro Futures Contract
- Annex XXXVIII: South African Rand Futures Contract
- Annex XXXIX: U.S. Dollar Swap with Variation Margin Referencing One-Day Repurchase Agreements
- Annex XL: DI X US Dollar Spread Futures Contract (DDI)

New Contracts and those that will be readjusted at a future date will be published encompassing this new item.

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Further information can be obtained from the team of the Chief Operating Officer – Electronic Trading and CCP by telephone on +55 11 2565-5030 or by email at pricing@b3.com.br.

Gilson Finkelsztain
Chief Executive Officer

Mario Palhares
Chief Operating Officer – Electronic Trading and CCP

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex I to CIRCULAR LETTER 058/2024-PRE

U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	Standardized BRL/USD exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	DOL
Contract size	USD50,000.00
Price Quotation	Value expressed in BRL per USD1,000.00 to one decimal place
Tick size	BRL0.5 per USD1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, with due regard for the Special Conditions in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below.
Contract Months	All months

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Settlement Price	Value expressed in Reals (BRL) per 1.000.00 U.S. Dollars exchange rate to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating of outstanding positions and calculating the variation margin
Settlement price on the Fixing Date	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of operations transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily Settlement

Outstanding positions at the end of each trading session are adjusted on the basis of the settlement price (PA) for the day with funds transfer on the next Trading Session Day. The following formulas are used to calculate the variation margin for each contract expiration month, up to the expiration date (inclusive):

a) Daily variation of trades conducted on the day

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$$AD_t = (PA_t - PO) \times 50 \times N$$

b) Daily variation of outstanding positions on the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 50 \times N$$

Where:

AD_t = the variation margin in Reals corresponding to date "t"

PA_t = the contract settlement price on date "t" for the respective expiration

PO = the trading price

N = the number of contracts

PA_{t-1} = the contract settlement price on date "t-1" for the respective expiration.

If the variation margin (AD_t), calculated according to the above is positive, it shall be credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement Conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = TD_{T-1} \times 50.000 \times n$$

Where:

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VL = Settlement Value in Reals

TD_{t-1} = BRL/USD exchange rate for the Business Day prior to the expiration date, as defined in item 1

N = number of contracts.

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session after the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if said rate is still disclosed, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business

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Day following the Extraordinary Holiday; and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate.

When the contract expiration date is an Extraordinary Holiday, the fixing date as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact formation, the manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, in its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex II to CIRCULAR LETTER 058/2024-PRE

MINI U.S. DOLLAR/REALS EXCHANGE RATE FUTURES CONTRACT

1. Contract information

Underlying	Standardized BRL/USD exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	WDO
Contract size	USD10,000.00
Price Quotation	Value expressed in BRL per USD1,000.00 to one decimal place
Tick size	BRL0.5 per USD1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months

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Settlement Price	Value expressed in Reals (BRL) per 1,000.00 U.S. Dollars exchange rate to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Settlement price on the Fixing Date	BRL/USD exchange rate, PTAX offered rate, calculated, and published by the Central Bank of Brazil.

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Daily variation margin

Outstanding positions at the end of each trading session are adjusted on the basis of the settlement price (PA) for the day with funds transfer on the next Trading Session Day.

The following formulas are used to calculate the variation margin for each contract expiration month, up to the expiration date (inclusive):

a) Same-day variation margin (effected on the day the position is taken)

$$AD_t = (PA_t - PO) \times 10 \times n$$

b) Next-day variation margin of outstanding positions (effected on the day after the position is taken)

$$AD_t = (PA_t - PA_{t-1}) \times 10 \times n$$

Where:

AD_t = daily variation margin for date “t” in BRL.

PA_t = as applicable, the contract settlement price on date “t” for the respective expiration

PO = the trading price

n = the number of contracts

PA_{t-1} = contract settlement price on date “t-1” for the respective expiration.

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the Expiration Date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) of the position on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = TD_{T-1} \times 10.000 \text{ x } n$$

Where:

VL = Settlement Value in Reals

TD_{t-1} = BRL/USD exchange rate for the Business Day prior to the Expiration Date, as defined in item 1

n = number of contracts

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The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if said rate is still disclosed, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday; and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate.

When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In situations not foreseen in this instrument, including , without limitation, those arising from acts emanating from government entities, regulators or other or competent authorities as well as any others that directly or indirectly impact formation, calculation,

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representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex III to CIRCULAR LETTER 058/2024-PRE

CALL OPTION ON SPOT

U.S. DOLLAR/REALS EXCHANGE RATE CONTRACT

1. Contract information

Underlying	Standardized call option, traded in the stock market of B3 S.A. – Brasil, Bolsa, Balcão (B3), on the variation of the exchange rate of Reals (BRL) per US Dollar (USD) pursuant to the PTAX offered rate, published by the Central Bank of Brazil (option)
Holder	The economic agent who buys the option
Writer	The economic agent who sells the option
Ticker	DOL
Contract size	USD50,000.00
Premium quotation	Value expressed in Reals (BRL) per USD 1,000.00 with three decimal places, paid by the holder and received by the writer (premium)
Tick size	BRL0.001 per USD1,000.00
Strike Price	Strike prices shall be established and published by B3, expressed in Reals per USD1,000.00
Option style	The option is European style, i.e., exercisable only upon expiration

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 5 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 5 below
Last Trading Day	Last Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 5 below
Contract Months	All months

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Premium Cash Settlement

The premium shall be cash settled on the Trading Session Day following the trade, and the respective settlement value shall be calculated according to the following formula:

$$\mathrm{VLP} = \mathrm{P} \times \mathrm{M} \times \mathrm{N}$$

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

VLP = the premium settlement value

P = the traded option premium

M = the contract multiplier, established as 50

N = the number of contracts traded.

3. Exercise

The option will be exercised automatically on the expiration date of the contract, whenever the amount of the cash settlement on exercise, as defined in item 4, is positive and there is no abandon request from the holder (block the exercise), which may be on the last Trading Day.

4. Exercise settlement

Exercised positions shall be cash settled only, by crediting the settlement value to the holder and debiting to the writer, in Reals, on the Business Day subsequent to the expiration, calculated by the following formula:

$$VL = [(TC \times 1.000) - PE] \times M \, x \, N$$

VL = the exercise settlement value.

TC = BLR/USD exchange rate calculated pursuant to the terms defined in item 1 (underlying) on the fixing date.

PE = the strike price.

M = the contract multiplier, established as 50

N = number of contracts exercised

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5. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3. When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if there is still disclosure, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate. When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In situations not foreseen in this instrument, including , without limitation, those arising from acts emanating from government entities, regulators or other or competent authorities as well as any others that directly or indirectly impact formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

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6. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

7. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex IV to CIRCULAR LETTER 058/2024-PRE

PUT OPTION ON SPOT U.S. DOLLAR/REALS

EXCHANGE RATE CONTRACT

1. Contract information

Underlying	Standardized put option negotiated in the stock market of B3 S.A. – Brasil, Bolsa, Balcão (B3), on the variation of the exchange rate of Reals (BRL) per US Dollar (USD) pursuant to the PTAX offered rate, published by the Central Bank of Brazil (option)
Holder	The economic agent who buys the option
Writer	The economic agent who sells the option
Ticker	DOL
Contract size	USD50,000.00
Premium quotation	Value expressed in Reals (BRL) per USD1,000.00 with three decimal places, paid by the holder and received by the writer (premium)
Tick size	BRL0.001 per USD1,000.00
Strike Price	Strike prices shall be established and published by B3, expressed in Reals per USD1,000.00
Option style	The option is European style, i.e., exercisable only upon expiration

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Expiration date	First Trading Session Day of the month of expiration of the contract, with due regard for the special provisions in clause 5 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, with due regard for the special provisions in clause 5 below
Last Trading Day	Last Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 5 below
Contract Months	All months

For the purposes of this contract, (i) “Business Day” shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) “Trading Session Day”, any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Premium Cash Settlement

The payment and receipt of the premiums shall be made on the Trading Session Day following the day of the trade, and the respective settlement value shall be calculated according to the following formula:

$$VLP = P \times M \times N$$

VLP = the premium settlement value per contract

P = the option premium

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M = the contract multiplier, established as 50

N = the number of contracts traded.

3. Exercise

The option will be exercised automatically on the expiration date of the contract, whenever the amount of the cash settlement on exercise, as defined in item 4, is positive and there is no abandon request from the holder (block trade), which may be on the last Trading Day.

4. Exercise settlement

Exercised positions shall be cash settled only, by crediting the settlement value to the holder and debiting to the writer, in Reals, on the Business Day subsequent to the expiration, calculated by the following formula:

$$VL = [PE - (TC \text{ x } 1.000)] \text{ x } M \text{ x } N$$

Where:

VL = the exercise settlement value.

PE = the strike price.

TC = the BLR/USD exchange rate calculated pursuant to the terms defined in item 1 (underlying) on the fixing date.

M = the contract multiplier, established as 50

N = number of contracts exercised

5. Special conditions

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if there is still disclosure, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate. When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact formation, the manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, in its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

6. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

7. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex V to CIRCULAR LETTER 058/2024-PRE

MINI CALL OPTION ON SPOT U.S. DOLLAR CONTRACT

1. Contract information

Underlying	Standardized call option, traded on the exchange market of B3 S.A. – Brasil, Bolsa, Balcão (B3), on the variation of the exchange rate of Reals (BRL) per US Dollar (USD) pursuant to the PTAX offered rate, published by the Central Bank of Brazil (option)
Holder	The economic agent who buys the option
Writer	The economic agent who sells the option
Ticker	WDO
Contract size	USD10,000.00
Premium quotation	Value expressed in Reals (BRL) per USD1,000.00 with three decimals, paid by the holder and received by the writer (premium)
Tick size	BRL0.001 per USD1,000.00
Strike Price	The strike price is set and published by B3, expressed in Reals per USD1,000.00
Option style	The option is European style, i.e., exercisable only upon expiration

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Maturity date	First Trading Session Day of the month of expiration of the contract, subject to the special provisions outlined in section 5 of the contract
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the special provisions outlined in section 5 of the contract
Last Trading Day	Last Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 5 below
Contract Months	All months

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Premium Cash Settlement

The premium is paid and received on the Trading Sess\ion Day following the trade, and the respective settlement value shall be calculated according to the following formula:

$$VLP = P \times M \times N$$

VLP = the premium settlement value

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

P = the option premium

M = the contract multiplier, established as 10

N = the number of contracts traded.

3. Exercise

The option will be exercised automatically on the Expiration Date of the contract, whenever the amount of the cash settlement on exercise, as defined in item 4, is positive and there is no abandon request from the holder (block the exercise), which may be made on the last Trading Day.

4. Exercise settlement

Exercised positions shall be cash settled only, by crediting the settlement value to the holder and debiting to the writer, in Reals, on the Business Day subsequent to the expiration, calculated by the following formula:

$$VL = [(TC \times 1.000) - PE] \times M \times N$$

VL = the exercise settlement value.

TC = BLR/USD exchange rate calculated pursuant to the terms defined in item 1 (underlying) on the fixing date.

PE = the strike price.

M = the contract multiplier, established as 10

N = number of contracts exercised

5. Special conditions

a) Extraordinary Holiday

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3. When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if there is still disclosure, the fixing date and the Expiration Date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate.

When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact formation, the manner of calculation, representativeness,

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, in its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

6. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

7. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex VI to CIRCULAR LETTER 058/2024-PRE

MINI PUT OPTION ON SPOT U.S DOLLAR CONTRACT

1. Contract information

Underlying	Standardized put option negotiated on the exchange market of B3 S.A. – Brasil, Bolsa, Balcão (B3), on the variation of the exchange rate of Reals (BRL) per US Dollar (USD), PTAX offered rate, calculated and published by the Central Bank of Brazil (option)
Holder	The economic agent who buys the option
Writer	The economic agent who sells the option
Ticker	WDO
Contract size	USD10,000.00
Premium quotation	Value expressed in Reals (BRL) per USD1,000.00 with three decimal places, paid by the holder and received by the writer (premium)
Tick size	BRL0.001 per USD1,000.00
Strike Price	The strike price is set and published by B3, expressed in Reals per USD1,000.00

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Option style	The option is European style, i.e., exercisable only upon expiration
Expiration Date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 5 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 5 below
Last Trading Day	Last Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 5 below
Contract Months	All months

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Premium Cash Settlement

The premium is paid and received on the Trading Session Day following the trade, and the respective settlement value shall be calculated according to the following formula:

$$VLP = P \times M \times N$$

VLP = the premium settlement value

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

P = the traded option premium

M = the contract multiplier, established as 10

N = the number of contracts traded.

3. Exercise

The option will be exercised automatically on the expiration of the contract, whenever the amount of the cash settlement on exercise, as defined in item 4, is positive and there is no abandon request from the holder (block the exercise), which may be made on the last Trading Day.

4. Exercise settlement

Exercised positions shall be cash settled only, by crediting the settlement value to the holder and debiting to the writer, in Reals, on the Business Day subsequent to the expiration, calculated by the following formula:

$$VL = [PE - (TC \times 1.000)] \times M \times N$$

VL = the exercise settlement value.

PE = the strike price.

TC = the BLR/USD exchange rate calculated pursuant to the terms defined in clause 1 (underlying) on the fixing date.

M = the contract multiplier, established as 10

N = number of contracts exercised

5. Special conditions

a) Extraordinary Holiday

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if there is still disclosure, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate.

When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In situations not foreseen in this instrument, including , without limitation, those arising from acts emanating from government entities, regulators or other or competent authorities as well as any others that directly or indirectly impact formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

6. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

7. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex VII to CIRCULAR LETTER 058/2024-PRE

MINI CALL OPTION ON SPOT U.S. DOLLAR CONTRACT – WEEKLY EXPIRATIONS

1. Contract information

Underlying	Standardized call option, traded on the exchange market of B3 S.A. – Brasil, Bolsa, Balcão (B3), on the variation of the exchange rate of Reals (BRL) per US Dollar (USD) pursuant to the PTAX offered rate, published by the Central Bank of Brazil (option)
Holder	The economic agent who buys the option
Writer	The economic agent who sells the option
Ticker	Each option type is identified with a specific ticker, according to respective expiration date, as follows: – DS1: type 1 option – DS2: type 2 option – DS3: type 3 option – DS4: type 4 option

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Series type	– Type 1 option: expires in the first Trading Session after the first Friday of the expiration month – Type 2 option: expires in the first Trading Session after the second Friday of the expiration month – Type 3 option: expires in the first Trading Session after the third Friday of the expiration month – Type 4 option: expires in the first Trading Session after the fourth Friday of the expiration month
Contract size	USD10,000.00
Premium quotation	Value expressed in Reals (BRL) per USD1,000.00 with three decimal places, paid by the holder and received by the writer (premium)
Tick size	BRL0.001 per USD1,000.00
Strike Price	The strike prices are set and published by B3, expressed in Reals (BRL) per USD1,000.00
Option style	The option is European style, i.e., exercisable only upon expiration

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Expiration Date	According to the series type, subject to the Special Conditions outlined in section 5 below
Fixing Date	The Business Day immediately before the expiration date, subject to the Special Conditions outlined in section 5 below
Last Trading Day	The Trading Session Day immediately before the expiration date, subject to the Special Conditions outlined in section 5 of the contract
Contract Months	All months

For the purposes of this contract, (i) “Business Day” shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) “Trading Session Day”, any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Premium Cash Settlement

The premium is paid and received on the Trading Session Day following the trade, and the respective settlement value shall be calculated according to the following formula:

$$VLP = P \text{ x } M \text{ x } N$$

VLP = the premium settlement value

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

P = the option premium

M = the contract multiplier, established as 10

N = the number of contracts traded.

3. Exercise

The option will be exercised automatically on the Expiration Date of the contract, whenever the amount of the cash settlement on exercise, as defined in item 4, is positive and there is no abandon request from the holder (block the exercise), which may be made on the last Trading Day.

4. Settlement upon exercise

Exercised positions shall be cash settled only, by crediting the settlement value to the holder and debiting to the writer, in Reals, on the Business Day subsequent to the expiration, calculated by the following formula:

$$VL = [(TC \times 1.000) - PE] \times M \times N$$

VL = the exercise settlement value

TC = the BLR/USD exchange rate calculated pursuant to the terms defined in item 1 (underlying) on the fixing date

PE = the strike price

M = the contract multiplier, established as 10

N = the number of contracts exercised

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

5. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if there is still disclosure, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date, in turn, will be postponed to the Trading Session following the capture date for the settlement rate.

When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In situations not foreseen in this instrument, including , without limitation, those arising from acts emanating from government entities, regulators or other or competent authorities as well as any others that directly or indirectly impact formation, calculation, representativity, publication, availability or continuity of

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

6. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

7. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

BRAZILIAN EXCHANGE AND OTC

Annex VIII to CIRCULAR LETTER 058/2024-PRE

MINI PUT OPTION ON SPOT U.S. DOLLAR CONTRACT – WEEKLY EXPIRATIONS

1. Contract information

Underlying	Standardized put option negotiated on the exchange market of B3 S.A. – Brasil, Bolsa, Balcão (B3), on the variation of the exchange rate of Reals (BRL) per US Dollar (USD), PTAX offered rate, calculated, and published by the Central Bank of Brazil (option)
Holder	The economic agent who buys the option
Writer	The economic agent who sells the option
Ticker	Each option type is identified with a specific ticker, according to respective expiration date, as follows: – DS1: type 1 option – DS2: type 2 option – DS3: type 3 option – DS4: type 4 option

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Series type	– Type 1 option: expires in the first Trading Session after the first Friday of the expiration month – Type 2 option: expires in the first Trading Session after the second Friday of the expiration month – Type 3 option: expires in the first Trading Session after the third Friday of the expiration month – Type 4 option: expires in the first Trading Session after the fourth Friday of the expiration month
Contract size	USD10,000.00
Premium quotation	Value expressed in Reals (BRL) per USD1,000.00 with three decimal places, paid by the holder and received by the writer (premium).
Tick size	BRL0.001 per USD1,000.00
Strike Price	The strike prices are set and published by B3, expressed in Reals (BRL) per USD1,000.00
Option style	The option is European style, i.e., exercisable only upon expiration

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Expiration Date	According to the series type, subject to the Special Conditions outlined in section 5 below
Fixing Date	The Business Day immediately before the expiration date, subject to the Special Conditions outlined in section 5 below
Last Trading Day	The Trading Session Day immediately before the expiration date, subject to the Special Conditions outlined in section 5 of the contract
Contract Months	All months

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Premium Cash Settlement

The premium is paid and received on the Trading Session Day following the trade, and the respective settlement value shall be calculated according to the following formula:

$$\mathrm{VLP} = \mathrm{P} \times \mathrm{M} \times \mathrm{N}$$

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

VLP = the premium settlement value

P = the option premium

M = the contract multiplier, established as 10

N = the number of contracts traded.

3. Exercise

The option will be exercised automatically on the Expiration Date of the contract, whenever the amount of the cash settlement on exercise, as defined in item 4, is positive and there is no abandon request from the holder (block the exercise), which may be made on the last Trading Day.

4. Exercise settlement

Exercised positions shall be cash settled only, by crediting the settlement value to the holder and debiting to the writer, in Reals, on the Business Day subsequent to the expiration, calculated by the following formula:

$$VL = [PE - (TC \text{ x } 1.000)] \text{ x } M \text{ x } N$$

VL = the exercise settlement value

PE = the strike price

TC = the BLR/USD exchange rate calculated pursuant to the terms defined in item 1 (underlying) on the fixing date

M = the contract multiplier, established as 10

N = the number of contracts exercised

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

5. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if there is still disclosure, the fixing date and the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the fixing date will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session following the capture date for the settlement rate.

When the contract expiration date is an Extraordinary Holiday, the fixing date will be maintained, as described in clause 1 of the contract and the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday.

b) Other unforeseen situations

In situations not foreseen in this instrument, including , without limitation, those arising from acts emanating from government entities, regulators or other or competent authorities as well as any others that directly or indirectly impact formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole

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discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

6. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

7. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex IX to CIRCULAR LETTER 058/2024-PRE

NORWEGIAN KRONE PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying asset is the Norwegian Krone (NOK) per United States Dollar (USD) exchange rate
Ticker	NOK
Contract size	USD10,000.00
Price quotation	NOK per USD1,000.00 to one decimal place
Tick size	NOK1.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	NOK per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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Settlement price on fixing date	The Norwegian Krone (NOK) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees

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PA_t = settlement price or settlement price on fixing date for the respective contract month on date “t”, as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/NOK spot exchange rate at 4:00 p.m. on date “t”, calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} =settlement price on day “t-1” for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \frac{\mathrm{TxC}_{\mathrm{t}-1}}{\mathrm{PC}_{\mathrm{t}-1}} \times 10{,}000 \times \mathrm{n}$$

VL = settlement value in Reals

$\mathrm{TD}_{\mathrm{t}-1}$ = USD/NOK exchange rate on the fixing date as defined in section 1

$\mathrm{TxC}_{\mathrm{t}-1}$ = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

$\mathrm{PC}_{\mathrm{t}-1}$ = USD/NOK spot exchange rate at 4:00 p.m. on date “t”, calculated daily by B3 in accordance with published rules on day “t-1”

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

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4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other

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competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex X to CIRCULAR LETTER 058/2024-PRE

SWEDISH KRONA PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the Swedish Krona (SEK) per United States Dollar (USD) exchange rate
Ticker	SEK
Contract size	USD10,000.00
Price quotation	SEK per USD1,000.00 to one decimal place
Tick size	SEK1.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months

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Settlement price	SEK per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin
Settlement price on fixing date	The Swedish Krona (SEK) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate. [1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/SEK spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$VL = TD_{T-1} \times \frac{TxC_{t-1}}{PC_{t-1}} \times 10{,}000 \times n$$

VL = settlement value in Reals

TD_{t-1} = USD/SEK echange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

PC_{t-1} = USD/SEK spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

N = number of contracts

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other

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competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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Annex XI to CIRCULAR LETTER 058/2024-PRE

CANADIAN DOLLAR PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	Standardized futures contract of the Canadian Dollar (CAD) per United States Dollar (USD) exchange rate traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3).
Ticker	CAN
Contract size	USD10,000.00
Price quotation	Value expressed in CAD per USD1,000.00 to one decimal place
Tick size	CAD0.10 per USD1,000.00
Expiration date	First Trading Session Day of the contract month, with due regard for the Special Conditions in clause 4 below.
Fixing date	Trading Session Day immediately preceding the expiration date, with due regard for the Special Conditions in clause 4 below.
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the Special Conditions in clause 4 below.
Contract months	All months
Settlement price	Value expressed in CAD per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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Settlement price on fixing date (TD)	The Canadian Dollar (CAD) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following Trading Session Day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

;

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price for the respective contract month on date "t"

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/CAD spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the following formula:

$$VL = TD_{T-1} \times \frac{TxC_{t-1}}{PC_{t-1}} \times 10.000 \times n$$

VL = settlement value in Reals

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TD_{t-1} = CAD per USD Exchange rate on the fixing date, as defined in clause 1

TxC_{t-1} = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_{t-1} = USD/CAD spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on date "t-1"

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the first trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will

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also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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BRAZILIAN EXCHANGE AND OTC

Annex XII to CIRCULAR LETTER 058/2024-PRE

SWISS FRANC PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the Swiss Franc (CHF) per United States Dollar (USD) exchange rate
Ticker	SWI
Contract size	USD10,000.00
Price quotation	CHF per USD1,000.00 to one decimal place
Tick size	CHF0.10 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months

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Settlement price	CHF per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin.
Settlement price on fixing date	The Swiss Franc (CHF) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate. [1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

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b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/CHF spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$VL = TD_{T-1} \times \frac{TxC_{t-1}}{PC_{t-1}} \times 10{,}000 \times n$$

VL = settlement value in Reals

TD_{t-1} = USD/CHF exchange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

PC_{t-1} = USD/CHF spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

n = number of contracts

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Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other

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competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

Annex XIII to CIRCULAR LETTER 058/2024-PRE

JAPANESE YEN PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying asset is the Japanese Yen (JPY) per United States Dollar (USD) exchange rate
Ticker	JAP
Contract size	USD10,000.00

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Price quotation	JPY per USD1,000.00 to one decimal place
Tick size	JPY10.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	JPY per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin
Settlement price on fixing date	The Japanese Yen (JPY) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate. [1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$\mathrm{AD_t} = (\mathrm{PA_t} - \mathrm{PO}) \times \frac{\mathrm{TxC}}{\mathrm{PC_t}} \times \frac{\mathrm{TM}}{1{,}000} \times \mathrm{n}$$

b) For positions initiated on the previous trading day

$$\mathrm{AD_t} = (\mathrm{PA_t} - \mathrm{PA_{t-1}}) \times \frac{\mathrm{TxC}}{\mathrm{PC_t}} \times \frac{\mathrm{TM}}{1{,}000} \times \mathrm{n}$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/JPY spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

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3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \frac{\mathrm{TxC}_{\mathrm{t}-1}}{\mathrm{PC}_{\mathrm{t}-1}} \times 10{,}000 \times \mathrm{n}$$

VL = settlement value in Reals

$\mathrm{TD}_{\mathrm{t}-1}$ = USD/JPY exchange rate on the fixing date as defined in section 1

$\mathrm{TxC}_{\mathrm{t}-1}$ = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

$\mathrm{PC}_{\mathrm{t}-1}$ = USD/JPY spot exchange rate at 4:00 p.m. on date “t”, calculated daily by B3 in accordance with published rules on day “t-1”

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will

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also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XIV to CIRCULAR LETTER 058/2024-PRE

CHINESE YUAN PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the Chinese Yuan (CNH) per United States Dollar (USD) exchange rate
Ticker	CNH
Contract size	USD10,000.00
Price quotation	CNH per USD1,000.00 to one decimal place
Tick size	CNH0.50 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	CNH per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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Settlement price on fixing date	The Chinese Yuan (CNH) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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TxC	= Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3
PC_t	= USD/CNH spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules
TM	= contract size
n	= number of contracts
PA_{t-1}	= settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \frac{\mathrm{TxC}_{\mathrm{t}-1}}{\mathrm{PC}_{\mathrm{t}-1}} \times 10{,}000 \times \mathrm{n}$$

VL	= settlement value in Reals
$\mathrm{TD}_{\mathrm{t}-1}$	= USD/CNH exchange rate on the fixing date as defined in section 1
$\mathrm{TxC}_{\mathrm{t}-1}$	= Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3
$\mathrm{PC}_{\mathrm{t}-1}$	= USD/CNH spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"
N	= number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

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Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XV to CIRCULAR LETTER 058/2024-PRE

TURKISH LIRA PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the Turkish Lira (TRY) per United States Dollar (USD) exchange rate
Ticker	TUQ
Contract size	USD10,000.00
Price quotation	TRY per USD1,000.00 to one decimal place
Tick size	TRY0.50 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months

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Settlement price	TRY per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin
Settlement price on fixing date	The Turkish Lira (TRY) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/TRY spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$VL = TD_{T-1} \times \frac{TxC_{t-1}}{PC_{t-1}} \times 10{,}000 \times n$$

VL = settlement value in Reals

TD_{t-1} = USD/TRY exchange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

PC_{t-1} = USD/TRY spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

N = number of contracts

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Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other

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competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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Annex XVI to CIRCULAR LETTER 058/2024-PRE

ARGENTINE PESO PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the Argentine Peso (ARS) per United States Dollar (USD) exchange rate
Ticker	ARS
Contract size	USD10,000.00
Price quotation	ARS per USD1,000.00 to one decimal place
Tick size	ARS 0.10 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	ARS per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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Settlement price on fixing date (TD)	The Argentine Peso (ARS) per United States Dollar (USD) exchange rate calculated by *Mercado Abierto Electrónico*, ARS MAE 05 (ARS05), which is known as the PPN volume weighted average, at 3:00 p.m. in Buenos Aires.

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following Trading Session Day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$\mathrm{AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n}$$

b) For positions initiated on the previous trading day

$$\mathrm{AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1.000} \times n}$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/ARS spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited from the seller. If negative, it is debited from the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the following formula:

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \frac{\mathrm{TxC}_{\mathrm{t}-1}}{\mathrm{PC}_{\mathrm{t}-1}} \times 10.000 \times \mathrm{n}$$

VL = settlement value in Reals

$\mathrm{TD}_{\mathrm{t}-1}$ = USD/ARS echange rate on the fixing date as defined in section 1

$\mathrm{TxC}_{\mathrm{t}-1}$ = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

$\mathrm{PC}_{\mathrm{t}-1}$ = USD/ARS spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit from the seller or vice-versa, as the case may be.

4. Special conditions

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XVII to CIRCULAR LETTER 058/2024-PRE

CHILEAN PESO PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the Chilean Peso (CLP) per United States Dollar (USD) exchange rate
Ticker	CHL
Contract size	USD10,000.00
Price quotation	CLP per USD1,000.00 to one decimal place
Tick size	CLP50.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	CLP per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin
Settlement price on fixing date	The Chilean Peso (CLP) per United States Dollar (USD) "observed dollar" exchange rate calculated and published by the Central Bank of Chile on the fixing date for the expiration date, in accordance with the rules and methodology published on its website

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t	= value of daily variation margin for date "t", in BRL
PA_t	= settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate
PO	= traded price
TxC	= Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3
PC_t	= USD/CLP spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules
TM	= contract size
n	= number of contracts

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \frac{\mathrm{TxC}_{\mathrm{t}-1}}{\mathrm{PC}_{\mathrm{t}-1}} \times 10{,}000 \times \mathrm{n}$$

VL = settlement value in Reals

$\mathrm{TD}_{\mathrm{t}-1}$ = USD/CLP exchange rate on the fixing date as defined in section 1

$\mathrm{TxC}_{\mathrm{t}-1}$ = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

$\mathrm{PC}_{\mathrm{t}-1}$ = USD/CLP spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

N = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XVIII to CIRCULAR LETTER 058/2024-PRE

MEXICAN PESO PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying asset is the Mexican Peso (MXN) per United States Dollar (USD) exchange rate
Ticker	MEX
Contract size	USD10,000.00
Price quotation	MXN per USD1,000.00 to one decimal place
Tick size	MXN1.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	MXN per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Settlement price on fixing date	The Mexican Peso (MXN) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

PC_t = USD/MXN spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \frac{\mathrm{TxC}_{\mathrm{t}-1}}{\mathrm{PC}_{\mathrm{t}-1}} \times 10{,}000 \times \mathrm{n}$$

VL = settlement value in Reals

$\mathrm{TD}_{\mathrm{t}-1}$ = USD/MXN exchange rate on the fixing date as defined in section 1

$\mathrm{TxC}_{\mathrm{t}-1}$ = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

$\mathrm{PC}_{\mathrm{t}-1}$ = USD/MXN spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

N = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XIX to CIRCULAR LETTER 058/2024-PRE

SOUTH AFRICAN RAND PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the South African Rand (ZAR) per United States Dollar (USD) exchange rate
Ticker	AFS
Contract size	USD10,000.00
Price quotation	ZAR per USD1,000.00 to one decimal place
Tick size	ZAR1.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	ZAR per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Settlement price on fixing date	The South African Rand (ZAR) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1,000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1,000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

PC_t = USD/ZAR spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$\mathrm{VL} = \mathrm{TD}_{T-1} \times \frac{\mathrm{TxC}_{t-1}}{\mathrm{PC}_{t-1}} \times 10{,}000 \times \mathrm{n}$$

VL = settlement value in Reals

TD_{t-1} = USD/ZAR exchange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

PC_{t-1} = USD/ZAR spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

N = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XX to CIRCULAR LETTER 058/2024-PRE

RUSSIAN RUBLE PER U.S. DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying asset is the Russian Ruble (RUB) per United States Dollar (USD) exchange rate
Ticker	RUB
Contract size	USD10,000.00
Price quotation	RUB per USD1,000.00 to one decimal place
Tick size	RUB10.00 per USD1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	RUB per USD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Settlement price on fixing date	The Russian Ruble (RUB) per United States Dollar (USD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times \frac{TxC}{PC_t} \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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PC_t = USD/RUB spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based the settlement price on the fixing date, in accordance with the formula below.

$$VL = TD_{T-1} \times \frac{TxC_{t-1}}{PC_{t-1}} \times 10{,}000 \times n$$

VL = settlement value in Reals

TD_{t-1} = USD/RUB exchange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

PC_{t-1} = USD/RUB spot exchange rate at 4:00 p.m. on date "t", calculated daily by B3 in accordance with published rules on day "t-1"

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

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Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole

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discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXI to CIRCULAR LETTER 058/2024-PRE

U.S. DOLLAR PER AUSTRALIAN DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	The underlying rate is the United States Dollar (USD) per Australian Dollar (AUD) exchange rate
Ticker	AUS
Contract size	AUD10,000.00
Price quotation	USD per AUD1,000.00 to one decimal place
Tick size	USD0.10 per AUD1,000.00
Expiration date	First trading session of the contract month, with due regard for the Special Provisions in section 4 below.
Fixing date	Trading Session Day immediately preceding the expiration date, with due regard for the Special Provisions in section 4 below.
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the Special Provisions in section 4 below.

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Contract months	All months
Settlement price	USD per AUD1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin
Settlement price on fixing date (TD)	The United States Dollar (USD) per Australian Dollar (AUD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate. [1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the next Trading Day. The following formulas are used to calculate the daily variation margin up to the trading session

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immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times TxC \times \frac{TM}{1.000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times TxC \times \frac{TM}{1.000} \times n$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price for the respective contract month on date "t", as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas in item 2 above.

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be,

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according to the following formula:

$$\mathrm{VL} = \mathrm{TD}_{\mathrm{T}-1} \times \mathrm{TxC}_{\mathrm{T}-1} \times 10.000 \times \mathrm{n}$$

VL = settlement value in BRL;

$\mathrm{TD}_{\mathrm{t}-1}$ = USD per AUD exchange rate on the fixing date, as defined in section 1

$\mathrm{TxC}_{\mathrm{t}-1}$ = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3 on date “t-1”.

n = number of contracts.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

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When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

5. Applicable law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXII to CIRCULAR LETTER 058/2024-PRE

U.S. DOLLAR PER NEW ZEALAND DOLLAR FUTURES CONTRACT

1. Contract information

Undelying	Standardized United States dollar (USD) per New Zealand dollar (NZD) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3).
Ticker	NZL
Contract size	NZD10,000.00
Price quotation	USD per NZD1,000.00 to one decimal place
Tick size	USD0.10 per NZD1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing date	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Last trading day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract months	All months
Settlement price	Value expressed in United States dollar (USD) per New Zealand dollar (NZD) 1,000.00 00 exchange rate to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating of outstanding positions and calculating the variation margin

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Settlement price on fixing date	The United States Dollar (USD) per New Zealand Dollar (NZD) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[i]

For the purposes of this contract, (i) “Business Day” shall be considered the day for the purposes of operations transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) “Trading Session Day”, any of the days in which there is a trading session on according to the calendar released by B3.

2. Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times TxC \times \frac{TM}{1.000} \times n$$

b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times TxC \times \frac{TM}{1.000} \times n$$

AD_t = value of daily variation margin for date “t”, in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date “t“, as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, published by B3

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day “t-1” for the respective contract month

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If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions on expiration

Open positions are cash settled on the expiration date based the settlement price on the fixing date, in accordance with the formulas below

$$VL = TD_{T-1} \times TxC_{T-1} \times 10{,}000 \times n$$

VL = Settlement value in Brazilian Real

TD_{t-1} = NZD/USD exchange rate on fixing date, as defined in item1

TxC_{t-1} = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, published by B3

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session after the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if said rate is still disclosed, the fixing date shall be maintained as described in clause 1 of the contract. In this case, The Brazilian Real per U.S. Dollar exchange of the first Trading Session that follows the Extraordinary Holiday will be the exchange rate to calculate the value in Brazilian Real, and the expiration date will also be postponed to the Trading Session following the capture date for the settlement rate.

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When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. In this case, The Brazilian Real per U.S. Dollar exchange of the first Trading Session that follows the Extraordinary Holiday will be the exchange rate to calculate the value in Brazilian Real, and the expiration date will also be postponed to the Trading Session following the capture date for the settlement rate.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXIII to CIRCULAR LETTER 058/2024-PRE

U.S. DOLLAR PER EURO FUTURES CONTRACT

Contract information

Underlying	The underlying rate is the United States Dollar (USD) per Euro (EUR) exchange rate
Ticker	EUP
Contract size	EUR10,000.00
Price quotation	USD per EUR1,000.00 to one decimal place
Tick size	USD0.10 per EUR1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months

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Settlement price	USD per EUR1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin
Settlement price on fixing date	The United States Dollar (USD) per Euro (EUR) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$\mathrm{AD}_t = (\mathrm{PA}_t - \mathrm{PO}) \times \mathrm{TxC} \times \frac{\mathrm{TM}}{1{,}000} \times \mathrm{n}$$

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions initiated on the previous trading day

$$AD_t = (PA_t - PA_{t-1}) \times TxC \times \frac{TM}{1{,}000} \times n$$

AD_t = value of daily variation margin for date “t”, in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date “t”, as appropriate

PO = traded price

TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day “t-1” for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

Settlement conditions on expiration

Open positions are cash settled on the expiration date based the settlement price on the fixing date, in accordance with the formulas below.

$$VL = TD_{T-1} \times TC_{T-1} \times 10.000 \times n$$

VL = settlement value in Reals

TD_{t-1} = USD/EUR exchange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect

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the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXIV to CIRCULAR LETTER 058/2024-PRE

U.S. DOLLAR PER POUND STERLING FUTURES CONTRACT

Contract information

Underlying	The underlying rate is the United States Dollar (USD) per Pound Sterling (GBP) exchange rate
Ticker	GBR
Contract size	GBP10,000.00
Price quotation	USD per GBP1,000.00 to one decimal place
Tick size	USD0.10 per GBP1,000.00
Expiration date	First Trading Session of the contract month, with due regard for the special conditions in section 4 below
Fixing date	First Trading Session immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Last trading day	Trading Session Day immediately preceding the expiration date, with due regard for the special conditions in section 4 below
Contract months	All months
Settlement price	USD per GBP1,000.00 to three decimal places, calculated daily by B3 in accordance with published rules. This price is used to update open positions and calculate the daily variation margin

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Settlement price on fixing date	The United States Dollar (USD) per Pound Sterling (GBP) exchange rate calculated by The World Markets Company PLC (WM) and published by Reuters Limited (Reuters) at WMRSPOT02 as WM/Reuters Closing Spot Rate.[1]

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on according to the calendar released by B3.

Daily variation margin

Open positions at the end of each trading session are adjusted based on the settlement price (PA) of the day, and the amounts are cash settled on the following business day. The following formulas are used to calculate the daily variation margin up to the trading session immediately preceding the expiration date (inclusive):

a) For positions initiated on the day

$$\mathrm{AD_t = (PA_t - PO) \times TxC \times \frac{TM}{1{,}000} \times n}$$

b) For positions initiated on the previous trading day

$$\mathrm{AD_t = (PA_t - PA_{t-1}) \times TxC \times \frac{TM}{1{,}000} \times n}$$

AD_t = value of daily variation margin for date "t", in BRL

PA_t = settlement price or settlement price on fixing date for the respective contract month on date "t", as appropriate

PO = traded price

[1] WM/Reuters Closing Spot Rates are disclosed by WM in partnership with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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TxC = Brazilian Real per U.S. Dollar (USD/BRL) exchange rate for settlement in one day, calculated and published by B3

TM = contract size

n = number of contracts

PA_{t-1} = settlement price on day "t-1" for the respective contract month

If positive, the variation margin (AD_t) calculated according to the above formula is credited to the buyer and debited to the seller. If negative, it is debited to the buyer and credited to the seller.

Settlement conditions on expiration

Open positions are cash settled on the expiration date based on the settlement price on the fixing date, in accordance with the formulas below.

$$VL = TD_{T-1} \times TxC_{T-1} \times 10{,}000 \times n$$

VL = settlement value in Reals

TD_{t-1} = USD/GBP echange rate on the fixing date as defined in section 1

TxC_{t-1} = Brazilian Real (BRL) per US Dollar (USD) Exchange rate for settlement in one (1) day, calculated and published by B3

n = number of contracts

Cash settlement is performed on the expiration date via credit to the buyer and debit to the seller or vice-versa, as the case may be.

Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a Trading Session at B3.

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If there is an Extraordinary Holiday during the term of the contract, the calculation of the daily variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday, the fixing capture date will be maintained as described in clause 1 of the contract. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals will be disclosed in the trading session subsequent to the end of the Extraordinary Holiday. In this case, the expiration date will also be postponed to the Trading Session following the capture date for the exchange rate.

When the contract expiration date is an Extraordinary Holiday, the expiration date will be postponed to the first Trading Session following the Extraordinary Holiday. The Reals (BRL) per US Dollar (USD) exchange rate used for calculation of the financial results in Reals, in this case, will be disclosed in the first trading session subsequent to the Extraordinary Holiday and the date of disclosure the variable for liquidation will be maintained.

b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those deriving from measures implemented by government entities, regulators or other competent authorities, as well as any other events that directly or indirectly affect the formation, calculation, representativity, publication, availability or continuity of the underlying asset or any of the variables of this contract, B3 will, at its sole discretion, aiming to the settlement, continuity or extension of the contract on equivalent terms.

Applicable Law

This instrument is governed by and will be construed under the laws in force in the Federative Republic of Brazil.

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Application of B3 standards and regulations

All norms, rules, regulations, and procedures established by B3 apply to this instrument.

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Annex XXV to CIRCULAR LETTER 058/2024-PRE

BRAZILIAN REALS TO ARGENTINE PESOS FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals per Argentine Pesos (BRL/ARS) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	ARB
Contract size	ARS 150,000.00
Price Quotation	Value expressed in Reals (BRL) per ARS 1,000.00 to one decimal place.
Tick size	BRL 0.1 per ARS 1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 1,000.00 Argentine Pesos (ARS) to three decimal places, calculated daily by B3

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	according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The exchange rate of Argentine Pesos (ARS) per United States Dollar (USD), published by the Mercado Abierto Eletrónico, ARS MAE 05 (ARS05), which is known as the PPN volume weighted average, at 3 p.m. in Buenos Aires.
Dollar exchange rate (TxC)	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day, with financial movement on the next Business Day. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 150 \times n$$

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 150 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = the trading price

n = the number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$\mathrm{VL} = \left(\frac{\mathrm{TxC}_{\mathrm{T}-1}}{\mathrm{TP}_{\mathrm{T}-1}}\right) \times 150.000 \times \mathrm{n}$$

Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

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TP_{t-1} = the exchange rate of ARS per USD on the fixing date, as defined in item 1

N = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of ARS per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the ARS per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii)

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the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the ARS per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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AUSTRALIAN DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Australian Dollar (AUD) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	AUD
Contract size	AUD60,000.00
Price Quotation	Value expressed in Reals (BRL) per AUD1,000.00 to one decimal place
Tick size	BRL0.1 per AUD1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 1,000.00 Australian Dollars (AUD) to three decimal places, calculated daily by B3 according to

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	published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the United States Dollars (USD) per Australian Dollars (AUD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil.

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day, with financial movement on the next Business Day. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 60 \times n$$

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by WM in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 60 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = (TP_{t-1} \times TxC_{t-1}) \times 60.000 \times n$$

Where:

VL = the settlement value in Reals

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TP_{t-1} = the exchange rate of USD per AUD on the fixing date, as defined in item 1

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of USD per AUD and the expiration date, as described in clause 1 of the contract. If there is no disclosure

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of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the USD per AUD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the USD per AUD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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CANADIAN DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Canadian Dollar (CAD) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	CAD
Contract size	CAD60,000.00
Price Quotation	Value expressed in Reals (BRL) per CAD1,000.00 to one decimal place
Tick size	BRL0.1 per CAD1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 1,000.00 Canadian Dollars (CAD) to three decimal places, calculated daily by B3 according to published rules on the B3's website

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	for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Canadian Dollar (CAD) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil.

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by WM in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 60 \times n$$

b) For positions outstanding from the previous day

$$AD_t = (PA_t - PO_{t-1}) \times 60 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = \left(\frac{TxC_{T-1}}{TP_{T-1}}\right) \times 60.000 \times$$

n

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Where:

VL = the settlement value in Reals

TxC_{T-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

TP_{T-1} = the exchange rate of CAD per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of CAD per USD and

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the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the CAD per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the CAD per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Appplicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

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All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXVIII to CIRCULAR LETTER 058/2024-PRE

SWISS FRANC FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Swiss Franc (CHF) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	CHF
Contract size	CHF50,000,00.00
Price Quotation	Value expressed in Reals (BRL) per CHF1,000.00 to one decimal place
Tick size	BRL0.1 per CHF1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 1,000.00 Swiss Francs (CHF) to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of

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	updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Swiss Franc (CHF) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL per USD exchange rate, PTAX offered rate, calculated and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day, with financial movement on the next Business Day. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 50 \times n$$

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by WM in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PO_{t-1}) \times 50 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$\mathrm{VL} = \left(\frac{\mathrm{TxC}_{\mathrm{T}-1}}{\mathrm{TP}_{\mathrm{T}-1}}\right) \times 50.000 \times \mathrm{n}$$

Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

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TPt−1 = the exchange rate of CHF per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of CHF per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the CHF per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii)

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the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the CHF per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXIX to CIRCULAR LETTER 058/2024-PRE

CHILEAN PESO FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Chilean Pesos (CLP) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	CLP
Contract size	CLP25,000,000.00
Price Quotation	Value expressed in Reals (BRL) per CLP1,000,000.00 to one decimal place
Tick size	BRL0.1 per CLP1,000,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 1,000,000.00 Chilean Pesos (CLP) to three decimal places, calculated daily by B3

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	according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Chilean Pesos (CLP) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil.

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by The World Markets Company PLC (WM) in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 25 \times n$$

b) For positions outstanding from the previous day

$$AD_t = (PA_t - PO_{t-1}) \times 25 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

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$$\mathrm{VL} = \left(\frac{\mathrm{TxC}_{T-1}}{\mathrm{TP}_{T-1}}\right) \times 25.000.000 \times \mathrm{n}$$

Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

TP_{t-1} = the exchange rate of CLP per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of CLP per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the CLP per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the CLP per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXX to CIRCULAR LETTER 058/2024-PRE

CHINESE YUAN FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Chinese Yuan (CNY) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	CNY
Contract size	CNY350,000,00.00
Price Quotation	Value expressed in Reals (BRL) per CNY10,000.00 to one decimal place
Tick size	BRL0.1 per CNY10,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 10,000.00 Chinese Yuan (CNY) to three decimal places, calculated daily by B3 according to

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

	published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Chinese Yuan (CNY) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil.

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the variation margin for each contract expiration month, up to the expiration date (inclusive):

a) For positions initiated on the day

$$AD_t = (PA_t - PO) \times 35 \times n$$

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by WM in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions outstanding from the previous trading day

$$AD_t = (PA_t - PO_{t-1}) \times 35 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$\mathrm{VL} = \left(\frac{\mathrm{TxC}_{\mathrm{T}-1}}{\mathrm{TP}_{\mathrm{T}-1}}\right) \times 350.000 \times \mathrm{n}$$

Where:

VL = the settlement value in Reals

TxC_{T-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

TP_{t-1} = the exchange rate of CNY per USD on the fixing date, as defined in cláusula1

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n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of CNY per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the CNY per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

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When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the CNY per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXXI to CIRCULAR LETTER 058/2024-PRE

EURO FUTURES CONTRACT

1. Contract information

Purpose	Standardized Reals (BRL) per Euros (EUR) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	EUR
Contract size	EUR50,000.00
Price Quotation	Value expressed in Reals (BRL) per EUR1,000.00 to one decimal place
Tick size	BRL0.1 per EUR1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months

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Settlement Price	Value expressed in Reals (BRL) per EUR1,000.00 to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the United States Dollars (USD) per Euro (EUR) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/USD exchange rate, PTAX offered rate, calculated, and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by WM in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day, with financial movement on the next Business Day. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$\mathrm{AD_t} = (\mathrm{PA_t} - \mathrm{PO}) \times 50 \times \mathrm{N}$$

b) For positions outstanding from the previous day

$$\mathrm{AD_t} = (\mathrm{PA_t} - \mathrm{PA_{t-1}}) \times 50 \times \mathrm{N}$$

Where:

$\mathrm{AD_t}$ = the variation margin in Reals corresponding to date "t"

$\mathrm{PA_t}$ = as applicable, the settlement price on date "t" for the respective expiration

PO = traded price

N = number of contracts

$\mathrm{PA_{t-1}}$ = contract settlement price on date "t-1" for the respective expiration.

If the variation margin ($\mathrm{AD_t}$), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$\mathrm{VL} = \mathrm{TP}_{\mathrm{T}-1} \times \mathrm{TxC}_{\mathrm{T}-1} \times 50.000 \times \mathrm{n}$$

VL = the settlement value in Reals

$\mathrm{TP}_{\mathrm{T}-1}$ = the exchange rate of USD per EUR on the fixing date, as defined in item 1

$\mathrm{TxC}_{\mathrm{T}-1}$ = the exchange rate of BRL per USD on the fixing date, as defined in item 1

n = number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

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If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of USD per EUR and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the USD per EUR exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the USD per EUR exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities,

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regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

BRAZILIAN EXCHANGE AND OTC

Annex XXXII to CIRCULAR LETTER 058/2024-PRE

POUND STERLING FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Pound Sterling (GBP) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	GBP
Contract size	GBP35,000.00
Price Quotation	Value expressed in Reals (BRL) per GBP1,000.00 to one decimal place
Tick size	BRL0.1 per GBP1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per GBP1,000.00 to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of

	updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the United States Dollars (USD) per Pound Sterling (GBP) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL per USD exchange rate, PTAX offered rate, calculated, and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 35 \times n$$

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by The World Markets Company PLC (WM) in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PO_{t-1}) \times 35 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = (TP_{t-1} \times TxC_{t-1}) \times 35.000 \times n$$

Where:

VL = the settlement value in Reals

TP_{t-1} = the exchange rate of USD per GBP on the fixing date, as defined in item 1

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TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of USD per GBP and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the USD per GBP exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

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When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the USD per GBP exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXXIII to CIRCULAR LETTER 058/2024-PRE

JAPANESE YEN FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Japanese Yen (JPY) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	JPY
Contract size	JPY5,000,000.00
Price Quotation	Value expressed in Reals (BRL) per JPY100,000.00, to one decimal place
Tick size	BRL0.1 per JPY100,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 100,000.00 Japanese Yen (JPY) to three decimal places, calculated daily by B3 according

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	to published rules on the B3's website for the purpose of updating of outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Japanese Yen (JPY) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL per USD exchange rate, PTAX offered rate, calculated and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the variation margin for each contract expiration month, up to the expiration date (inclusive):

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by The World Markets Company PLC (WM) in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 50 \times n$$

b) For positions outstanding from the previous day

$$AD_t = (PA_t - PO_{t-1}) \times 50 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = \left(\frac{TxC_{T-1}}{TP_{T-1}}\right) \times 5.000.000 \times n$$

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Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

TP_{t-1} = the exchange rate of JPY per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of JPY per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL)

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per USD exchange rate and the capture date of the JPY per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the JPY per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXXIV to CIRCULAR LETTER 058/2024-PRE

MEXICAN PESOS FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Mexican Pesos (MXN) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	MXN
Contract size	MXN750,000.00
Price Quotation	Value expressed in Reals (BRL) per MXN10,000.00 to one decimal place
Tick size	BRL0.1 per MXN10,000.00
Expiration date	First Trading Session Day of the month of expiration, subject to the Special Provisions outlined in clause 4.
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months

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Settlement Price	Value expressed in Reals (BRL) per 10,000.00 Mexican Pesos (MXN) to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Mexican Pesos (MXN) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/ per USD exchange rate, PTAX offered rate, calculated, and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by The World Markets Company PLC (WM) in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the variation margin for each contract expiration month, up to the expiration date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 75 \times n$$

b) For positions outstanding from the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 75 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = \left(\frac{TxC_{T-1}}{TP_{T-1}}\right) \times 750.000 \times N$$

Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

TP_{t-1} = the exchange rate of MXN per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of MXN per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the MXN per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the MXN per USD exchange rate for settlement will be maintained.

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b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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INFORMAÇÃO PÚBLICA – PUBLIC INFORMATION

Annex XXXV to CIRCULAR LETTER 058/2024-PRE

NEW ZEALAND DOLLAR FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per New Zealand Dollars (NZD) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	NZD
Contract size	NZD75,000.00
Price Quotation	Value expressed in Reals (BRL) per NZD1,000.00 to one decimal place
Tick size	BRL0.1 per NZD1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4 below
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Settlement Price	Value expressed in Reals (BRL) per 1,000.00 New Zealand Dollars (NZD) to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin

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Parity (TP)	The reference spot rate of the United States Dollars (USD) per New Zealand Dollar (NZD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/USD exchange rate PTAX offered rate calculated and published by the Central Bank of Brazil.

For the purposes of this contract, (i) “Business Day” shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) “Trading Session Day”, any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day, with financial movement on the next Business Day. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 75 \times n$$

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by The World Markets Company PLC (WM) in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PO_{t-1}) \times 75 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Settlement conditions at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = (TP_{t-1} \times TxC_{t-1}) \times 75.000 \times n$$

Where:

VL = the settlement value in Reals

TP_{t-1} = the exchange rate of USD per NZD on the fixing date, as defined in item 1

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

n = the number of contracts

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The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of USD per NZD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the USD per NZD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

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When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the USD per NZD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXXVI to CIRCULAR LETTER 058/2024-PRE

TURKISH LIRA FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Turkish Lira (TRY) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	TRY
Contract size	TRY75,000.00
Price Quotation	Value expressed in Reals (BRL) per TRY1,000.00 to one decimal place
Tick size	BRL0.1 per TRY1,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months

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Settlement Price	Value expressed in Reals (BRL) per 1,000.00 Turkish Lira (TRY) to three decimal places, calculated daily by B3 according to published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the Turkish Lira (TRY) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/ per USD exchange rate, PTAX offered rate, calculated, and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial

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movement on the next Trading Session. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 75 \times n$$

b) For positions outstanding from the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 75 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = trade price in Reals

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$\mathrm{VL} = \left(\frac{\mathrm{TxC}_{T-1}}{\mathrm{TP}_{T-1}}\right) \times 75.000 \times \mathrm{n}$$

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Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

TP_{t-1} = the exchange rate of TRY per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of TRY per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL)

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per USD exchange rate and the capture date of the TRY per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the TRY per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXXVII to CIRCULAR LETTER 058/2024-PRE

MINI EURO FUTURES CONTRACT

1. Contract information

Underlying	Standardized Reals (BRL) per Euros (EUR) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	WEU
Contract size	EUR10,000.00
Price Quotation	Value expressed in Reals (BRL) per EUR1,000.00 to one decimal place
Tick size	BRL0.1 per EUR1,000.00
Expiration date	First Trading Session Day of the month of expiration, subject to the Special Provisions outlined in clause 4.
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per EUR1,000.00 to three decimal places, calculated daily by B3 according to published

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	rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the United States Dollars (USD) per Euro (EUR) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/ per USD exchange rate, PTAX offered rate, calculated and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day, with financial movement on the next Business Day. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 10 \times n$$

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 10 \times n$$

Where:

AD_t = the value of the variation margin for date “t” in Reals

PA_t = the contract settlement price on date “t” for the respective expiration

PO = the trade price

n = the number of contracts

PA_{t-1} = the contract settlement price on date “t -1” for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$\mathrm{VL} = \mathrm{TP}_{T-1} \times \mathrm{TxC}_{T-1} \times 10.000 \times \mathrm{n}$$

Where:

VL = the settlement value in Reals

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TP_{t-1} = the exchange rate of USD per EUR on the fixing date, as defined in item 1

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of USD per EUR and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the USD per EUR exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii)

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the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the USD per EUR exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXXVIII to CIRCULAR LETTER 058/2024-PRE

SOUTH AFRICAN RAND FUTURES CONTRACT

1. Contract information

Purpose	Standardized Reals (BRL) per South African Rand (ZAR) exchange rate futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3)
Ticker	ZAR
Contract size	ZAR350,000.00
Price Quotation	Value expressed in Reals (BRL) per ZAR 10,000.00 to one decimal place
Tick size	BRL0.1 per ZAR10,000.00
Expiration date	First Trading Session Day of the month of expiration of the contract, subject to the Special Provisions outlined in clause 4
Fixing Date	The last Business Day of the month immediately preceding the contract expiration month, subject to the Special Provisions outlined in clause 4 below
Last Trading Day	The Trading Session Day immediately preceding the Expiration Date, subject to the Special Provisions outlined in section 4 below
Contract Months	All months
Settlement Price	Value expressed in Reals (BRL) per 10,000.00 South African Rand (ZAR) to three decimal places, calculated daily by B3 according to

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	published rules on the B3's website for the purpose of updating outstanding positions and calculating the variation margin
Parity (TP)	The reference spot rate of the South African Rand (ZAR) per United States Dollars (USD) calculated by The World Markets Company PLC (WM) and disclosed by Reuters Limited (Reuters) on its WMRSPOT02 page, WM/Reuters Closing Spot Rate[1]
Dollar exchange rate (TxC)	BRL/ per USD exchange rate, PTAX offered rate, calculated and published by the Central Bank of Brazil

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of transactions conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Variation margin

Outstanding positions at the end of each Trading Session will be adjusted based on the settlement price (PA) of the respective Trading Session Day with financial movement on the next Trading Session. The following formulas are used to calculate the daily variation margin up to the Expiration Date (inclusive):

a) Daily variation of trades conducted on the day

$$AD_t = (PA_t - PO) \times 35 \times n$$

[1] The WM/Reuters Closing Spot Rate quotation (TP) is disclosed by The World Markets Company PLC (WM) in association with Reuters. WM shall not be liable for errors or delays in the provision or disclosure of the data contained in this service, or for any actions taken in reliance thereon, except when arising directly as a result of negligence of WM or its employees.

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b) For positions outstanding from the previous day

$$AD_t = (PA_t - PA_{t-1}) \times 35 \times n$$

Where:

AD_t = the value of the variation margin for date "t" in Reals

PA_t = the contract settlement price on date "t" for the respective expiration

PO = the trading price

n = number of contracts

PA_{t-1} = the contract settlement price on date "t -1" for the respective expiration

If the variation margin (AD_t), calculated according to the above is positive, it is credited to the buyer, and debited to the seller. If it is negative, it is debited to the buyer and credited to the seller.

3. Conditions for settlement at expiration

On the expiration date, positions still outstanding after the last adjustment shall be cash settled by means of the registration of an offsetting transaction (long or short) on the same number of contracts, for the settlement value (VL) calculated in accordance with the following formula:

$$VL = \left(\frac{TxC_{T-1}}{TP_{T-1}}\right) \times 350.000 \times n$$

Where:

VL = the settlement value in Reals

TxC_{t-1} = the exchange rate of BRL per USD on the fixing date, as defined in item 1

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TP_{t-1} = the exchange rate of ZAR per USD on the fixing date, as defined in item 1

n = the number of contracts

The proceeds from the settlement will be traded on the same expiration date, credited to the buyer, and debited to the seller, or debited to the buyer and credited to the seller, as applicable.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If there is an Extraordinary Holiday during the term of the contract, the calculation of the variation margin will be interrupted during the respective period and will resume in the trading session subsequent to the end of the Extraordinary Holiday.

When the date of disclosure of the variable used for calculation of the contract settlement value is an Extraordinary Holiday and if the exchange rate of Reals (BRL) per US Dollar (USD) rate is still disclosed, the capture date of the referred tax shall be maintained, as well as the capture date of the exchange rate of ZAR per USD and the expiration date, as described in clause 1 of the contract. If there is no disclosure of the referred rate, the following will occur: (i) the capture date of the Reals (BRL) per USD exchange rate and the capture date of the ZAR per USD exchange rate will be postponed to the first Business Day following the Extraordinary Holiday and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the settlement rates.

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When the contract expiration date is an Extraordinary Holiday, the contract expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday. The capture date of the BRL per USD exchange rate and of the ZAR per USD exchange rate for settlement will be maintained.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, at its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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Annex XXXIX to CIRCULAR LETTER 058/2024-PRE

U.S. DOLLAR SWAP WITH VARIATION MARGIN REFERENCING ONE-DAY REPURCHASE AGREEMENTS

1. Definitions

The Day's Updated Position: the updated net balance of all contracts traded for the same series by the same customer through the same Participant and cleared by the same Clearing Member.

Final Value Leg: the net balance of the Final Values of all contracts traded for the same series.

Spread Rate leg: net balance of the Current Coupon Spread Rate Values of all contracts traded for the same series.

Series: expiration date/s established by B3 for final settlement of the position/s.

2. Contract information

Underlying Asset	The spread between the effective interest rate and the exchange rate variation, defined for this purpose as: a) effective interest rate for daily financings calculated by the Special System for Settlement and Custody for federal government securities (Selic Rate) defined for

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	this purpose as the accumulation of average daily rates for the period from and including the transaction date to and excluding the expiration date. b) The offered exchange rate variation of Brazilian Reals per U.S. Dollar PTAX, calculated and disclosed by the Central Bank of Brazil (BACEN) and observed in the period as of the business day prior to the trade date up until the expiration date.
Ticker	SCS
Final value	Fifty thousand U.S. Dollars (US$ 50,000.00).
Quotation	Interest rate, named the spread rate, which represents the spread between the rates defined in the "Underlying" item and expressed as a linear percentage rate per annum based on a 360-day year, to three decimal places for cross trades and primary contract registration, and three decimal places for regular trades.
Tick size	0.001 of an interest rate point
Expiration Date	First Business Day of the contract expiration month. Each authorized date characterizes a series
Last Trading Day	Trading Session Day immediately before the Expiration date, subject to the special provisions outlined in section 4 of the contract

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Contract Months	All months

For the purposes of this contract, (i) "Business Day" shall be considered the day for purposes of transactions conducted in the domestic financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day" is any of the days in which there is a trading session in B3, according to the calendar released by B3.

3. Calculation of the Initial Value of a traded contract

The calculation of the Initial Value for each contract shall be made by the following formula:

$$VI = \left[\frac{VF}{\left(\frac{i_o}{360 \times 100} \times n \right) + 1} \right]$$

Where:

VI = the Initial Value per contract.

VF = the Final Value of the contract.

i_o = the US Dollar spread rate of the transaction, traded between the parties, pursuant to item 2.

n = number of calendar days as of the trade date up until and excluding the expiration date.

4. Daily update of a position

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Any and all trades (taking into account those performed by the same customer through the same Participant and under the responsibility of the same Clearing Member) executed in the same trading session for the same series shall be consolidated, that is, the Final Values of the long contracts shall be offset against the Final Values of the short contracts. The same shall also occur with the Initial Values, thereby generating the generating the PLD or the Day's Net Position (either long or short) on the respective series.

The Previous Day's Position Updated for the Day $(PDAA_t)$, will be defined as follows:

$$(PDAA_t) = PDA_{t-1} \times \left(\frac{FC_t}{\frac{TxC_{t-1}}{TxC_{t-2}}} \right)$$

Where:

$PDAA_t$ = the Previous Day's Position Updated for the Day

PDA_{t-1} = the Previous Day's Updated Position

FC_t = the correction factor of day "t," defined by the following formula:

$$FC_t = \prod_{j=1}^{m} (1 + \frac{SELIC_{t-j}}{100})^{1/252}$$

Where:

$SELIC_{t-j}$ = Selic Rate in reference to the j-nth business day before the date "t," to six decimal places.

m= number of reserve days between the "t" date and date of the previous trading session.

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$Tx C_{t-1}$= the exchange rate of Brazilian Reals per U.S. Dollar, as defined in item, corresponding to day “t–1”.

$Tx C_{t-2}$= the exchange rate of Brazilian Reals per U.S. Dollar, as defined in item 2 corresponding to day “t–2.”

The Day’s Net Position and the Previous Day’s Position Updated for the Day (PLD and PDAA) shall be consolidated by offsetting their respective Final Value and Spread Rate legs. This procedure shall generate the Day's Updated Position (either long or short) as defined 1 of the contract and shall be repeated until the expiration date of the series.

Should, on a determined date, the rate published by Bacen refer to a period (number of days) different from that to be considered in the correction of the Spread Rate leg, B3 may arbitrate a rate for that specific day at its own discretion.

5. Variation margin

The positions of each customer (the Day’s Updated Position) shall be adjusted daily based upon the B3 reference rate for Selic x U.S. Dollar (specially created for the variation margin) adjusted to the time to expiration of the series. The corresponding values shall be cash settled on the following business day and calculated by the following formula:

$$AP_t = \left[CC_t - \frac{VF}{\left(\frac{i_s}{360 \times 100} \times n \right) + 1} \right] \times Tx C_{t-1} \times \left(\frac{i_a}{100} + 1 \right)$$

Where:

AP_t = the adjustment value of the position on the “t” date.

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CC_t= the value of the Spread Rate leg relating to the Day's Updated Position (the Day's Net Position consolidated with the Previous Day's Position Updated for the Day) corresponding to the respective series.

VF= the value of the Final Value leg.

i_s= Reference Rate B3 for Selic x U.S. Dollar transactions, created by B3 specifically for the adjustment of positions, expressed in a 360-calendar days annual linear rate relating to the day of adjustment for the remaining term of the position.

n= the time to maturitity of the position, in calendar days, counted from the adjustment to and excluding the expiration date.

TxC_{t-1}= the exchange rate of Brazilian Reals per U.S. Dollar defined in section 2 of the contract.

i_a= the Selic rate corresponding to the day of the adjustment

Should the Variation margin calculated above be positive, it shall be credited to the buyer, and debited from the seller. Should the opposite occur, the Variation Margin will be credited to the seller and debited from the buyer. After the adjustment is calculated, the value of the Spread Rate leg shall become the value of the Final Value leg, discounted by the following formula:

$$CC_a = \frac{VF}{\left(\frac{i_s}{360 \times 100} \times n\right) + 1}$$

Where:

CC_a= the value of the Spread Rate leg after the Variation margin

$VF, i_s \; e \; n$= as defined above

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After the Variation margin is calculated, should the values of the Spread Rate leg and Final Value leg equal zero, the position shall be automatically closed out, which shall be evidenced in a document to be issued by B3.

6. Settlement conditions at expiration

On the expiration date, after the positions' last update, this latter shall be cash settled at with B3 by the customer through the Participant and the Clearing Member. The settlement value of the position shall be the difference between the value of the Spread Rate leg and the value of the Final Value leg multiplied by the exchange rate defined in item 2 (b) and corresponding to the previous day. Should the value of the Spread Rate leg be larger than the value of the Final Value leg, the settlement value shall be credited to the buyer and debited from the seller. Should the opposite occur, the settlement value shall be credited to the seller and debited from the buyer. The financial results arising from the settlement will be traded in the Trading Session Day following the expiration date.

7. Primary contract registration

B3 may authorize the special registration of positions in this contract resulting from auctions carried out by the Central Bank of Brazil. The conditions for this registration shall be defined by B3 through a Circular Letter. The positions thus created shall be freely traded pursuant to the specifications herein, as of the date authorized by B3.

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8. Rounding criteria

All calculations relating to the assessment of the Initial Value of a contract, the Day's Net Position, Previous Day's Updated Position and the Dy's Updated Position will be made and maintained with up to seven decimal places. The daily position values and the values to be liquidated will be rounded to two decimal places by the universal criteria.

9. Special Provisions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the domestic, state, or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

If the Extraordinary Holidays correspond to the days previously considered Business Days and occur during the term of the contract, if the Selic and PTAX Rates are published, the positions will be updated normally as described in clause 4 of the contract. If there is no disclosure of the Selic Rate, the positions will not be updated.

When the date of disclosure of the PTAX used for the settlement value on the expiration date of the contract is an Extraordinary Holiday and if said rate is still disclosed, the expiration date shall be maintained as described in clause 2 of the contract. If there is no disclosure of the rate, the following will occur: (i) the capture date for the settlement PTAX will be postponed to the first Business Day

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following the Extraordinary Holiday; and (ii) the expiration date will be postponed to the Day of the Trading Session following the capture date for the settlement PTAX.

When the contract expiration date is an Extraordinary Holiday, the capture date for the settlement PTAX will be maintained and the expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday.

In any case, on the expiration date, the Final Value described in clause 2 of the contract, and the PDA_{t-1} will be corrected only by the Selic and PTAX Rates disclosed until the Business Day before the original expiration date, the DI and PTAX Rates disclosed from and including the original expiration not being considered for calculation purposes.

b) Other unforeseen situations

In the event of situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies, or any other facts, which directly or indirectly impact training, the manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 shall take the measures it deems necessary, in its sole discretion, with a view to the settlement, continuity or extension of the contract on equivalent bases.

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10. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

11. Application of B3 standards and regulations

All standards, regulations, rules, and procedures disclosed by B3 shall apply to this instrument.

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Annex XL to CIRCULAR LETTER 058/2024-PRE

DI X US DOLLAR SPREAD FUTURES CONTRACT (DDI)

1. Contract information

Underlying	The object of this standardized futures contract traded on the exchange market operated by B3 S.A. – Brasil, Bolsa, Balcão (B3) is the difference between the cumulative one-day interbank deposit rate (DI) and the variation in the Brazilian Real (BRL) per US Dollar (USD) exchange rate. – Brasil, Bolsa, Balcão (B3)
Ticker	DDI
Contract size	Unit price (UP), multiplied by the value of the point, expressed in US dollars
Price Quotation	Linear interest rate, expressed as percentage per annum based on 360 Business Days, to three decimal places
Tick size	0.001%
Expiration date	First Trading Session Dayn of the month of expiration of the contract, subject to the special provisions outlined in section 4 of the contract

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Last Trading Day	Trading Session Day immediately preceding the Expiration Date, subject to the special provisions outlined in section 4 of the contract
Contract Months	All months
Settlement Price	The Unit Price (UP) calculated daily by B3 according to published rules, for the purpose of updating outstanding positions and calculating the daily variation margin

For the purposes of this contract, (i) "Business Day" shall be considered the day for the purposes of operations conducted in the national financial market, pursuant to Resolution 4880 of December 23, 2020, of the National Monetary Council, as amended from time to time; and (ii) "Trading Session Day", any of the days in which there is a trading session on B3, according to the calendar released by B3.

2. Daily variation margin

Outstanding positions at the end of each trading session are converted to UP and adjusted on the basis of the settlement price for the day, in accordance with the rules established by B3, with funds transfer on the next Trading Session Day. The following formulas are used to calculate the daily variation margin up to the expiration date (inclusive):

a) Same-day variation margin (effected on the day the position is taken)

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$$AD_t = (PA_t - PO) \times M \times TxC_{t-1} \times N$$

b) Next-day variation margin of outstanding positions (effected on the day after the position is taken)

$$AD_t = [PA_t - (PA_{t-1} \times FC_t)] \times M \times TxC_{t-1} \times N$$

Where:

AD_t = daily variation margin for date "t" in BRL.

PA_t = contract month settlement price on date "t".

PO = transaction price in (UP) up to two decimal places, obtained as follows:

$$PO = \frac{100{,}000}{\left(i \times \frac{n}{360}\right) + 1}$$

Where:

i = agreed interest rate expressed as a percentage

n = number of calendar days between the transaction date (inclusive) and the expiration date (exclusive).

M = value of each UP in USD established by B3

TxC_{t-1} = USD/BRL exchange rate (offered rate, PTAX) calculated and published by the Central Bank of Brazil on "t–1", i.e., on the Business Day before the

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date to which the daily variation margin refers

N = number of contracts

PA_{t-1} = contract settlement price on "t-1"

FC_t = correction factor on "t", defined by the following formula:

$$\mathrm{FC}_t = \prod_{j=1}^{m} \frac{\left(1 + \mathrm{DI}_{t-j}\right)^{\frac{1}{252}}}{\left(\frac{\mathrm{TxC}_{t-j}}{\mathrm{TxC}_{t-j-1}}\right)}$$

Where:

DI_{t-j} = DI rate for the j-th Business Day before "t", expressed as a percentage to seven decimal places

m = number of Business Days between "t" and the previous trading session

TxC_{t-j} = USD/BRL exchange rate calculated and published by the Central Bank of Brazil (offered rate, PTAX) for the j-th Business Day before "t"

TxC_{t-j-1} = USD/BRL exchange rate calculated and published by the Central Bank of Brazil (offered rate, PTAX) for the j-th Business Day before "t-1"

The settlement price on the expiration date is 100,000 points. If the DI rate published by B3 on any given day refers to a different period (number of days)

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from the period considered for the purpose of adjusting the settlement price, B3 may at its discretion arbitrate a rate for the day in question.

If the variation margin (AD_t), calculated as shown above is positive, it is credited to the buyer of the position in UP (or to the original seller as a rate) and debited to the seller of the position in UP (or to the original buyer as a rate). If it is negative, it is debited to buyer of the position in UP and credited to the seller of the position in UP. Cash settlement is performed on the day of the next trading session.

3. Conditions for settlement at expiration

On the expiration date positions still outstanding after the last adjustment shall be cash settled by B3, which registers a transaction for the same number of contracts as the position but on the opposite side (buy or sell) on the same number of contracts and at the price of 100,000 points (UP). The proceeds of the cash settlement are transferred on the day of the next trading session after the expiration date.

4. Special conditions

a) Extraordinary Holiday

Extraordinary Holiday is defined as the holiday not foreseen in the national, state or local calendar and not reflected in the calendar published by B3, established by competent authorities, which does not permit the occurrence of a trading session at B3.

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If the Extraordinary Holidays correspond to the days previously considered Business Days and occur during the term of the contract, if the DI Rate and PTAX are published, the UP will be updated normally as described in clause 2 of the contract. If there is no disclosure of the DI Rate or PTAX, the UP will not be updated.

When the date of disclosure of the PTAX used for the settlement value on the expiration date is an Extraordinary Holiday and if said rate is still disclosed, the expiration date shall be maintained as described in clause 1 of the contract. If there is no disclosure of the rate, the following will occur: (i) the capture date for the PTAX settlement will be postponed to the first Business Day following the Extraordinary Holiday; and (ii) the expiration date will be postponed to the Trading Session Day following the capture date for the PTAX settlement.

When the contract expiration date is an Extraordinary Holiday, the capture date for the PTAX settlement will be maintained and the expiration date will be postponed to the first Trading Session Day following the Extraordinary Holiday.

In any case, on the expiration date, the settlement price will remain of 100,000 points, as described in clause 2 of the contract, and PA_{t-1} will be corrected only with the DI and PTAX Rates published until the Business Day preceding the original expiration date. The DI and PTAX Rates published from and including the original expiration will not be considered for calculation purposes.

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b) Other unforeseen situations

In situations not foreseen in this instrument, including, without limitation, those arising from acts emanating from government entities, regulatory authorities or competent bodies as well as any others that directly or indirectly impact the formation, manner of calculation, representativeness, disclosure, availability or continuity of the underlying asset or any of the variables of this contract, B3 will at its sole discretion, take the measures that it deems necessary for cash settlement, continuity or extension of the contract on equivalent terms.

5. Applicable Law

This instrument is governed by and construed in accordance with the laws in force in the Federative Republic of Brazil.

6. Application of B3 standards and regulations

All standards, regulations, rules, and procedures published by B3 shall apply to this instrument.

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