

Review of time parameters for recalculation of average price auction tunnels - Derivatives

Intended for segment participants: Listed.

Summary: The new parameters will take effect on September 14, 2026.

B3 hereby informs you that, as of **September 14, 2026**, new parameters regarding the recalculation interval for the weighted average price of trades, applicable to the average price auction tunnels for the groups specified below, will come into effect.

Name - Group	Group	Current parameter	New parameter
BGI	K2	5 minutes	1 minute
BRI	B5	15 seconds	5 minutes
CCM	M4	5 minutes	1 minute
DOL	C1	1 minute	15 seconds
DOL	C6	15 seconds	5 minutes
DR1	C7	5 minutes	15 seconds
DR1	C8	15 seconds	5 minutes
DX1	Q0	15 seconds	5 minutes
ES1	Q0	15 seconds	5 minutes
EST	D1G	1 minute	5 minutes
EST	D1H	1 minute	5 minutes

EST	D1I	1 minute	5 minutes
FRO	F5	15 seconds	5 minutes
FRO	F6	15 seconds	5 minutes
Single Stock Futures	A6	5 minutes	1 minute
HSI	Q5	15 seconds	5 minutes
HSI	Q6	15 seconds	5 minutes
IMV	Q8	15 seconds	5 minutes
JSE	Q7	15 seconds	5 minutes
JSE	Q8	15 seconds	5 minutes
MBI	B13	1 minute	5 minutes
MBR	B1I	1 minute	5 minutes
MIX	Q1	15 seconds	5 minutes
MIX	Q2	15 seconds	5 minutes
MV1	Q4	15 seconds	5 minutes
OC1	D5	15 seconds	5 minutes
OC1	D6	15 seconds	5 minutes
OC1	D7	15 seconds	5 minutes
U.S. Dollar Rollover	U7	15 seconds	5 minutes
Single Stock Futures Rollover	A8	5 minutes	1 minute
RSP	R5	15 seconds	5 minutes
SFR	D1D	1 minute	5 minutes
SFR	D1E	1 minute	5 minutes

SFR	D1F	1 minute	5 minutes
TIE	D1A	1 minute	5 minutes
TIE	D1B	1 minute	5 minutes
TIE	D1C	1 minute	5 minutes
VIX	B16	1 minute	5 minutes
VX1	B17	1 minute	5 minutes
WD1	Z4	1 minute	15 seconds
WDO	W9	15 seconds	5 minutes
WS1	S6	1 minute	5 minutes
XR1	I7	15 seconds	5 minutes

For the remaining groups and commodities with the average price tunnel active, the current time parameter remains in effect.

The definitions for auctions and trading tunnels are available in the B3 Trading Procedures Manual and Trading Rulebook on the [B3 website](#).

For further information, please contact our service centers below.

B3 Services – Trading
+55 (11) 2565-5022
negociacao@b3.com.br

B3 Services – Trading Support
+55 (11) 2565-5021
suporteanegociacao@b3.com.br

B3 S.A. – Brasil, Bolsa, Balcão