DAILY PRICE FLUCTUATION

B3 informs in this document the parameter used for the daily price fluctuation of the derivatives contracts available for trading.

Further information can be obtained from Q&A Daily Price Fluctuation Limits - Frequently asked questions document.

1. COMMODITIES

The commodities contracts referenced below are available at Commodities | B3.

Contract	Tick	Daily Price Fluctuation
Cash Settled Gold Futures Contract (2)	GLD	8.0% on the previous day's settlement price of the traded expiration
Cash Settled Live Cattle Futures (5)	BGI	3.85% on the previous day's settlement price of the traded expiration
4/5 Arabica Coffee Futures (1) (5)	ICF	5.6% on the previous day's settlement price of the traded expiration
Conilon Robusta Coffee Futures Contract (1) (5)	CNL	5.6% on the previous day's settlement price of the traded expiration
Cash Settled Hydrous Ethanol Futures (5)	ETH	5.6% on the previous day's settlement price of the traded expiration
Cash Settled Corn Futures (5)	CCM	5% on the previous day's settlement price of the traded expiration
FOB Santos (Platts) Soybean Futures	SOY	5.5% on the previous day's settlement price of the traded expiration
Mini Soybean Futures CME	SJC	**Lower Hard Limit:** -U$1.54 applied on the previous day's settlement price of the traded expiration **Upper Hard Limit**: +U$1.54 applied on the previous day's settlement price of the traded expiration

2. INDEX

The index referenced contracts are available at Equities | B3

Contract	Tick	Daily Price Fluctuation
BVMF FTSE/JSE Top40 Futures Contract (2)	JSE	8% on the previous day's settlement price of the traded expiration
BVMF Hang Seng Index Futures Contract (2)	HSI	8% on the previous day's settlement price of the traded expiration

Contract	Tick	Daily Price Fluctuation
BVMF MICEX Index Futures Contract (2)	MIX	8% on the previous day's settlement price of the traded expiration
Ibovespa Futures (2)	IND	10% on the previous day's settlement price of the traded expiration
Mini Ibovespa Futures (2)	WIN	10% on the previous day's settlement price of the traded expiration
Micro Bovespa B3 BR+ Index Future (2)	MBR	10% on the previous day's settlement price of the traded expiration
Brazil Index 50 Futures (2)	BRI	10% on the previous day's settlement price of the traded expiration
VIX Futures (2)	VIX	**High:** 30.5% on the previous day's settlement price of the traded expiration **Low:** -25% on the previous day's settlement price of the traded expiration
IFIX Futures (2)	XFI	13.5% on the previous day's settlement price of the traded expiration
S&P 500 Index Futures (2)	ISP	7% on the previous day's settlement price of the traded expiration
Micro S&P 500 Futures Contract (2)	WSP	7% on the previous day's settlement price of the traded expiration
DAX Futures	DAX	11% on the previous day's settlement price of the traded expiration
Euro Stoxx Futures	ESX	11% on the previous day's settlement price of the traded expiration
Small Cap Future	SML	10% on the previous day's settlement price of the traded expiration

3. EXCHANGE RATES (BRL pairs)

The Exchange Rates (BRL pairs) contracts are available at Exchange Rates | B3

Contract	Tick	Daily Price Fluctuation
Australian Dollar Futures (2)	AUD	6% on the previous day's settlement price of the traded expiration
Canadian Dollar Futures (2)	CAD	6% on the previous day's settlement price of the traded expiration
New Zealand Dollar Futures (2)	NZD	6% on the previous day's settlement price of the traded expiration
Argentine Peso Futures (2)	ARB	11.75% on the previous day's settlement price of the traded expiration
Euro Futures (2)	EUR	6% on the previous day's settlement price of the traded expiration
Swiss Franc Futures (2)	CHF	6% on the previous day's settlement price of the traded expiration

Contract	Tick	Daily Price Fluctuation
Japanese Yen Futures (2)	JPY	6% on the previous day's settlement price of the traded expiration
Chinese Yuan Onshore Futures (2)	CNY	6% on the previous day's settlement price of the traded expiration
Pound Sterling Futures (2)	GBP	6% on the previous day's settlement price of the traded expiration
Turkish Lira Futures (2)	TRY	6% on the previous day's settlement price of the traded expiration
Mexican Peso Futures (2)	MXN	6% on the previous day's settlement price of the traded expiration
South African Rand Futures (2)	ZAR	6% on the previous day's settlement price of the traded expiration
U.S. Dollar Futures (2)(3)	DOL	6% on the previous day's settlement price of the traded expiration
Mini Euro Futures (2)	WEU	6% on the previous day's settlement price of the traded expiration
Mini U.S. Dollar Futures (2)(3)	WDO	6% on the previous day's settlement price of the traded expiration
Chilean Peso Futures (2)	CLP	6% on the previous day's settlement price of the traded expiration

4. EXCHANGE RATES (USD pairs)

The Exchange Rates (USD pairs) contracts are available at Exchange Rates | B3

Contract	Tick	Daily Price Fluctuation
Australian Dollar Futures (2)	AUS	**High:** 5.50% on the previous day's settlement price of the traded expiration **Low:** -5.5% on the previous day's settlement price of the traded expiration
Argentine Peso Dollar Futures (2)	ARS	**High:** 12% on the previous day's settlement price of the traded expiration **Low:** -12% on the previous day's settlement price of the traded expiration
New Zealand Dollar Futures (2)	NZL	**High:** 5.50% on the previous day's settlement price of the traded expiration **Low:** -5.50% on the previous day's settlement price of the traded expiration
Euro Dollar Futures (2)	EUP	**High:** 3.50% on the previous day's settlement price of the traded expiration **Low:** -3.50% on the previous day's settlement price of the traded expiration

Contract	Tick	Daily Price Fluctuation
Pound Sterling Futures (2)	GBR	**High:** 6.00% on the previous day's settlement price of the traded expiration. **Low:** -5.00% on the previous day's settlement price of the traded expiration.
Canadian Dollar Futures (2)	CAN	**High:** 3.75% on the previous day's settlement price of the traded expiration. **Low:** - 3.75% on the previous day's settlement price of the traded expiration.
Norwegian Krone Futures (2)	NOK	**High:** 4.00% on the previous day's settlement price of the traded expiration. **Low:** -2.75% on the previous day's settlement price of the traded expiration.
Swedish Krona Futures (2)	SEK	**High:** 2.75% on the previous day's settlement price of the traded expiration. **Low:** -3.00% on the previous day's settlement price of the traded expiration.
Swiss Franc Futures (2)	SWI	**High:** 3.25% on the previous day's settlement price of the traded expiration. **Low:** -3.25% on the previous day's settlement price of the traded expiration.
Japanese Yen Futures (2)	JAP	**High:** 3.75% on the previous day's settlement price of the traded expiration. **Low:** -3.75% on the previous day's settlement price of the traded expiration.
Chinese Yuan Offshore Futures (2)	CNH	**High:** 3.50% on the previous day's settlement price of the traded expiration. **Low:** -3.50% on the previous day's settlement price of the traded expiration.

Turkish Lira Futures (2)	TUQ	**High:** 10.00% on the previous day's settlement price of the traded expiration. **Low:** -10.00% on the previous day's settlement price of the traded expiration.
Chilean Peso Futures (2	CHL	**High:** 3.75% on the previous day's settlement price of the traded expiration. **Low:** -3.75% on the previous day's settlement price of the traded expiration.
Mexican Peso Futures (2	MEX	**High:** 5.00% on the previous day's settlement price of the traded expiration. **Low:** -5.00% on the previous day's settlement price of the traded expiration.
South African Rand Futures (2)	AFS	**High:** 5.75% on the previous day's settlement price of the traded expiration. **Low:** -5.75% on the previous day's settlement price of the traded expiration.
Russian Ruble Futures (2)	RUB	**High:** 34.00% on the previous day's settlement price of the traded expiration. **Low:** -16.50% on the previous day's settlement price of the traded expiration.
Rollover of Exchange Rates – USD Pairs		Formula: Upper hard limit = Long expiration upper hard limit - Short expiration lower hard limit Lower hard limit = Long expiration lower hard limit - Short expiration upper hard limit

5. Cryptoassets

The contracts are available at Cryptoassets | B3

Contract	Tick	Daily Price Fluctuation
Bitcoin per US Dollar Futures	BTC	**High:** 35.00% on the previous day's settlement price of the traded expiration. **Low:** -35.00% on the previous day's settlement price of the traded expiration.
Bitcoin per Brazilian Real Futures	BIT	**High:** 35.00% on the previous day's settlement price of the traded expiration. **Low:** -35.00% on the previous day's settlement price of the traded expiration.
Ether per US Dollar Futures	ETR	**High:** 30.00% on the previous day's settlement price of the traded expiration. **Low:** -30.00% on the previous day's settlement price of the traded expiration.

Solana per US Dollar Futures	SOL	**High:** 42.00% on the previous day's settlement price of the traded expiration. **Low:** -42.00% on the previous day's settlement price of the traded expiration.

6. SINGLE STOCK, UNITS AND ETFs FUTURES CONTRACT

The contracts are available at Equities.

Contract	Tick	Daily Price Fluctuation
ABEV3 – Ambev (2)	ABEVO	**High:** 12.95% on the previous day's settlement price of the traded expiration. **Low:** 12.95% on the previous day's settlement price of the traded expiration.
AXIA3 – Axia Energia (2)	AXIAO	**High:** 15.00% on the previous day's settlement price of the traded expiration. **Low:** 15.00% on the previous day's settlement price of the traded expiration
B3SA3 – B3 (2)	B3SAO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
BBAS3 – Banco do Brasil (2)	BBASO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
BBDC4 – Bradesco (2)	BBDCP	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
BHIA3 – Casas Bahia (2)	BHIAO	**High:** 31.50% on the previous day's settlement price of the traded expiration. **Low:** 31.50% on the previous day's settlement price of the traded expiration.
BOVA11 – Ishares Bova (2)	BOVAE	**High:** 9.00% on the previous day's settlement price of the traded expiration. **Low:** 9.00% on the previous day's settlement price of the traded expiration.
BOVV11 – It Now Ibov (2)	BOVVE	**High:** 9.00% on the previous day's settlement price of the traded expiration. **Low:** 9.00% on the previous day's settlement price of the traded expiration.
BPAC11 – BTG Banco UNT (2)	BPACI	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.

Contract	Tick	Daily Price Fluctuation

CMIG4 – Cemig (2)	CMIGP	**High:** 21.00% on the previous day's settlement price of the traded expiration. **Low:** 21.00% on the previous day's settlement price of the traded expiration.
COGN3 – Cogna (2)	COGNO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 24.50% on the previous day's settlement price of the traded expiration.
CSAN3 – Cosan (2)	CSANO	**High:** 12.50% on the previous day's settlement price of the traded expiration. **Low:** 12.50% on the previous day's settlement price of the traded expiration.
CSNA3 – Sid. Nacional (2)	CSNAO	**High:** 28.00% on the previous day's settlement price of the traded expiration. **Low:** 28.00% on the previous day's settlement price of the traded expiration.
EMBJ3 – Embraer (2)	EMBJO	**High:** 12.50% on the previous day's settlement price of the traded expiration. **Low:** 12.50% on the previous day's settlement price of the traded expiration.
ENEV3 – Eneva (2)	ENEVO	**High:** 25.50% on the previous day's settlement price of the traded expiration. **Low:** 18.50% on the previous day's settlement price of the traded expiration.
EQTL3 – Equatorial (2)	EQTLO	**High:** 10.00% on the previous day's settlement price of the traded expiration. **Low:** 10.00% on the previous day's settlement price of the traded expiration.
GGBR4 – Gerdau (2)	GGBRP	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
HAPV3 – Hapvida (2)	HAPVO	**High:** 17.00% on the previous day's settlement price of the traded expiration. **Low:** 17.00% on the previous day's settlement price of the traded expiration.
HASH11 – Hashdex (2)	HASHE	**High:** 50.40% on the previous day's settlement price of the traded expiration. **Low:** 42.70% on the previous day's settlement price of the traded expiration.
HYPE3 – Hyperapharma (2)	HYPEO	**High:** 16.10% on the previous day's settlement price of the traded expiration. **Low:** 14.70% on the previous day's settlement price of the traded expiration.
ITSA4 – Itaúsa (2)	ITSAP	**High:** 13.30% on the previous day's settlement price of the traded expiration. **Low:** 13.30% on the previous day's settlement price of the traded expiration.
ITUB4 – Itaú (2)	ITUBP	**High:** 14.00% on the previous day's settlement price of the traded expiration. **Low:** 14.00% on the previous day's settlement price of the traded expiration.
KLBN11 – Klabin(2)	KLBNI	**High:** 10 % on the previous day's settlement price of the traded expiration. **Low:** 12.50% on the previous day's settlement price of the traded expiration.

LREN3 – Lojas Renner (2)	LRENO	**High:** 14.00% on the previous day's settlement price of the traded expiration. **Low:** 14.00% on the previous day's settlement price of the traded expiration.
MBRF3 – Marfrig (2)	MBRFO	**High:** 25.00% on the previous day's settlement price of the traded expiration. **Low:** 25.00% on the previous day's settlement price of the traded expiration.
MGLU3 – Magazine Luiza (2)	MGLUO	**High:** 21.00% on the previous day's settlement price of the traded expiration. **Low:** 21.00% on the previous day's settlement price of the traded expiration.
MOTV3 – Motiva (2)	MOTVO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
NATU3 – Natura (2)	NATUO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
PCAR3 – Grupo Pão de Açúcar (2)	PCARO	**High:** 25.30% on the previous day's settlement price of the traded expiration. **Low:** 25.30% on the previous day's settlement price of the traded expiration.

Contract	Tick	Daily Price Fluctuation
PETR4 – Petrobras (2)	PETRP	**High:** 24.50% on the previous day's settlement price of the traded expiration. **Low:** 24.50% on the previous day's settlement price of the traded expiration.
PRIO3 – Petrorio (2)	PRIOO	**High:** 26.50% on the previous day's settlement price of the traded expiration. **Low:** 16.50% on the previous day's settlement price of the traded expiration
PSSA3 – Porto Seguro (2)	PSSAO	**High:** 11.20% on the previous day's settlement price of the traded expiration. **Low:** 11.20% on the previous day's settlement price of the traded expiration.
RADL3 – Raia Drogasil (2)	RADLO	**High:** 10.00% on the previous day's settlement price of the traded expiration. **Low:** 10.00% on the previous day's settlement price of the traded expiration.
RAIL3 – RUMO (2)	RAILO	**High:** 22.50% on the previous day's settlement price of the traded expiration. **Low:** 16.50% on the previous day's settlement price of the traded expiration.
RDOR3 – Rede Dor (2)	RDORO	**High:** 15.00% on the previous day's settlement price of the traded expiration. **Low:** 15.00% on the previous day's settlement price of the traded expiration.
RENT3 – Localiza (2)	RENTO	**High:** 23.10% on the previous day's settlement price of the traded expiration. **Low:** 23.10% on the previous day's settlement price of the traded expiration.

SBSP3 – Sabesp (2)	SBSPO	**High:** 12.50% on the previous day's settlement price of the traded expiration. **Low:** 12.50% on the previous day's settlement price of the traded expiration.
SUZB3 – Suzano (2)	SUZBO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
TIMS3 – Tim (2)	TIMSO	**High:** 11.50% on the previous day's settlement price of the traded expiration. **Low:** 16.00% on the previous day's settlement price of the traded expiration.
USIM5 – Usiminas (2)	USIMA	**High:** 27.30% on the previous day's settlement price of the traded expiration. **Low:** 15.40% on the previous day's settlement price of the traded expiration.
VALE3 – Vale (2)	VALEO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.
VBBR3 – Vibra(2)	VBBRO	**High:** 12.50% on the previous day's settlement price of the traded expiration. **Low:** 12.50% on the previous day's settlement price of the traded expiration.
VIVT3 – Telef. Brasil(2)	VIVTO	**High:** 7.50% on the previous day's settlement price of the traded expiration. **Low:** 7.50% on the previous day's settlement price of the traded expiration.
WEGE3 – WEG (2)	WEGEO	**High:** 17.50% on the previous day's settlement price of the traded expiration. **Low:** 17.50% on the previous day's settlement price of the traded expiration.

7. SOVEREIGN DEBT INSTRUMENTS

The contracts are available at Fixed income.

Contract	Tick	Daily Price Fluctuation
Ten-Year US T-Note Futures (2)	T10	1.4% on the previous day's settlement price of the traded expiration
Two-Year US T-Note Futures (2)	T02	0.8% on the previous day's settlement price of the traded expiration
Five-Year US T-Note Futures (2)	T05	1.3% on the previous day's settlement price of the traded expiration
Ultra Ten-Year US T-Note Futures (2)	T1U	2.3% on the previous day's settlement price of the traded expiration
U.S. Treasury Bond Futures (2)	TBN	3.7% on the previous day's settlement price of the traded expiration

8. INTEREST RATES

The contracts are available at Interest Rates.

Contract	Tick	Daily Price Fluctuation
DI x U.S. Dollar Spread Futures (2)	DDI	1st month: Synthetic ID x US Dollar spread rate created by the combination of the DI1 futures upper/lower fluctuation limit with the DOL futures upper/lower fluctuation limit Other months: upper/lower synthetic ID x US Dollar spread rate of the 1st month composed with the FRC upper/lower fluctuation limit of the same month
U.S. Dollar Spread Futures Contract Referencing OneDay Repurchase Agreements (2)	DCO	1st month: synthetic spread obtained from combining the maximum/minimum price fluctuation of the OC1 futures contract with the maximum/minimum price fluctuation of the U.S. Dollar Futures Contract
DI x IPCA Spread Futures (2)	DAP	1st month: 600 basis points; 2nd month: 450 basis points; 3rd to 6th month: 300 basis points; Other months: 200 basis points.
Structured FRA Transaction On Dap Future	DAF	Formula: Hard Limit Inferior: $\left(\left(\frac{\left(1+\left(\frac{HardLimit_{PontaLonga.inferior}}{100}\right)\right)^{\frac{n_c}{252}}}{\left(1+\left(\frac{HardLimit_{PontaCurta.Inferior}}{100}\right)\right)^{\frac{n_v}{252}}}\right)^{\frac{252}{n_c-n_v}}-1\right)*100$ Hard limit superior: $\left(\left(\frac{\left(1+\left(\frac{HardLimit_{PontaLonga.Superior}}{100}\right)\right)^{\frac{n_c}{252}}}{\left(1+\left(\frac{HardLimit_{PontaCurta.Superior}}{100}\right)\right)^{\frac{n_v}{252}}}\right)^{\frac{252}{n_c-n_v}}-1\right)*100$
DI x U.S. Dollar Spread Futures (DDI) and U.S. Dollar Futures (DOL) Structured Transaction	DOD	+3 e -3.

DI x U.S. Dollar Spread Futures (DDI) and Mini U.S. Dollar Futures (WDO) Structured Transaction	WDD	+3 e -3.

Contract	Tick	Daily Price Fluctuation
Structured Dv01 Neutral Transaction On DAP Future	DAI	Formula: Upper hard limit = Long expiration upper hard limit - Short expiration lower hard limit Lower hard limit = Long expiration lower hard limit - Short expiration upper hard limit
Extended Consumer Price Index (IPCA) Futures (2)	IAP	2% on the previous day's settlement price of the traded expiration
Futures on the Average Rate of One-Day Repurchase Agreements (2) (4)	OC1	Up to 1 month: +41 and -41 Between 1 month and 2 months: +51 and -51 Between 2 months and 3 months: +62 and -62 Between 3 and 4 months: +72 and -67 Between 4 and 5 months: +82 and -72 Between 5 and 6 months: +92 and -78 Between 6 and 7 months: +96 and -79 Between 7 and 8 months: +100 and -81 Between 8 and 9 months: +104 and -83 Between 9 and 10 months: +109 and -85 Between 10 and 11 months: +113 and -87 Between 11 months and 1 year: +117 and -89 Between 1 year and 1 year and 3 months: +120 and -90 Between 1 year and 3 months and 1 year and 6 months: +122 and -92 Between 1 year and 6 months and 1 year and 9 months: +125 and -94 Between 1 year and 9 months and 2 years: +128 and -96 Between 2 years and 2 years and 3 months: +129 and -97 Between 2 years and 3 months and 2 years e 6 months: +130 and -98 Between 2 years and 6 months and 2 years e 9 months: +130 and -99 Between 2 years and 9 months and 3 years: +131 and -100 Between 3 years and 3 years and 6 months: +132 and -100 Between 3 years and 6 months and 4 years: +132 and -101 Between 4 years and 4 years and 9 months: +133 and -102 Between 4 years and 9 months and 6 years: +134 and -103 Between 6 years and 7 years and 6 months: +135 and -103 More than 7 years 6 months: +136 and -103
Contract	**Tick**	**Daily Price Fluctuation**

One-day Interbank Deposit Futures (2) (4)	DI1	Up to 1 month: +36 and -36 Between 1 month and 2 months: +46 and -46 Between 2 months and 3 months: +57 and -57 Between 3 and 4 months: +67 and -62 Between 4 and 5 months: +77 and -67 Between 5 and 6 months: +87 and -73 Between 6 and 7 months: +91 and -74 Between 7 and 8 months: +95 and -76 Daily Price Fluctuation Between 8 and 9 months: +99 and -78 Between 9 and 10 months: +104 and -80 Between 10 and 11 months: +108 and -82 Between 11 months and 1 year: +112 and -84 Between 1 year and 1 year and 3 months: +115 and -85 Between 1 year and 3 months and 1 year and 6 months: +117 and -87 Between 1 year and 6 months and 1 year and 9 months: +120 and -89 Between 1 year and 9 months and 2 years: +123 and -91 Between 2 years and 2 years and 3 months: +124 and -92 Between 2 years and 3 months and 2 years e 6 months: +125 and -93 Between 2 years and 6 months and 2 years e 9 months: +125 and -94 Between 2 years and e 9 months and 3 years: +126 and -95 Between 3 years and 3 years and 6 months: +127 and -95 Between 3 years and 6 months and 4 years: +127 and -96 Between 4 years and 4 years and 9 months: +128 and -97 Between 4 years and 9 months and 6 years: +129 and -98 Between 6 years and 7 years and 6 months: +130 and -98 More than 7 years 6 months: +131 and -98
DI1 Futures Trade at Settlement	DIT	+0.5 e -0.5.
Structured DV01 Neutral Transaction On DI Future	DII	Formula: Upper hard limit = Long expiration upper hard limit - Short expiration lower hard limit Lower hard limit = Long expiration lower hard limit - Short expiration upper hard limit
Structured FRA Transaction On DI Future	DIF	Formula: Hard limit inferior: $\left(\left(\frac{\left(1+\left(\frac{HardLimit_{PontaLonga,inferior}}{100}\right)\right)^{\frac{n_c}{252}}}{\left(1+\left(\frac{HardLimit_{PontaCurta,Inferior}}{100}\right)\right)^{\frac{n_v}{252}}}\right)^{\frac{252}{n_c-n_v}}-1\right)*100$ Hard limit superior: $\left(\left(\frac{\left(1+\left(\frac{HardLimit_{PontaLonga,Superior}}{100}\right)\right)^{\frac{n_c}{252}}}{\left(1+\left(\frac{HardLimit_{PontaCurta,Superior}}{100}\right)\right)^{\frac{n_v}{252}}}\right)^{\frac{252}{n_c-n_v}}-1\right)*100$

Contract	Tick	Daily Price Fluctuation
Structured Transactions of Forward Rate Agreement on DI x U.S. Dollar Spread (4)	FRC	Up to 1 month +/-500 bps (+/-5.00%) Between 1 months and 2 months +/-378 bps (+/-3.78%) Between 2 months and 3 months +/-255 bps (+/-2.55%) Between 3 months and 4 months +/-220 bps (+/-2.20%) Between 4 months and 5 months +/-185 bps (+/-1.85%) Between 5 months and 6 months +/-150 bps (+/-1.50%) Between 6 months and 7 months +/-147 bps (+/-1.47%) Between 7 months and 8 months +/-143 bps (+/-1.43%) Between 8 months and 9 months +/-140 bps (+/-1.40%) Between 9 months and 10 months +/-137bps (+/-1.37%) Between 10 months and 11 months +/-133 bps (+/-1.33%) Between 11 months and 1 year and 2 months +/-123 bps (+/-1.23%) Between 1 year and 2 months and 1 year and 4 months +/-113 bps (+/-1.13%) Between 1 year and 4 months and 1 year and 7 months +/-103 bps (+/-1.03%) Between 1 year and 7 months and 1 year and 9 months +/-93 bps (+/-0.93%) More than 1 year and 9 months +/-90 bps (+/-0.90%)
Structured DV01 Neutral Transaction on FRC	FRI	Formula: Upper hard limit = Long expiration upper hard limit - Short expiration lower hard limit Lower hard limit = Long expiration lower hard limit - Short expiration upper hard limit
Structured FRA transaction on FRC	FRF	Formula: Hard limit inferior: $\left(\frac{\left(1+\left(\frac{n_c-n_b}{360}\times\left(\frac{\text{HardLimit}_{\text{Inferior,pontaLonga}}}{100}\right)\right)\right)}{\left(1+\left(\frac{n_v-n_b}{360}\times\left(\frac{\text{HardLimit}_{\text{Superior,pontaCurta}}}{100}\right)\right)\right)}-1\right)\times\frac{360}{n_c-n_v}$ Hard limit superior: $\left(\frac{\left(1+\left(\frac{n_c-n_b}{360}\times\left(\frac{\text{HardLimit}_{\text{Superior,PontaLonga}}}{100}\right)\right)\right)}{\left(1+\left(\frac{n_v-n_b}{360}\times\left(\frac{\text{HardLimit}_{\text{Inferior,pontaCurta}}}{100}\right)\right)\right)}-1\right)\times\frac{360}{n_c-n_v}$
Forward Rate Agreement on One-Day Repurchase Agreements X U.S. Dollar Spread (4)	FRO	Up to 1 month +/-500 bps (+/-5.00%) Between 1 months and 2 months +/-378 bps (+/-3.78%) Between 2 months and 3 months +/-255 bps (+/-2.55%) Between 3 months and 4 months +/-220 bps (+/-2.20%) Between 4 months and 5 months +/-185 bps (+/-1.85%)

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Forward Rate Agreement on One-Day Repurchase Agreements X U.S. Dollar Spread (4)	FRO	Between 5 months and 6 months +/-150 bps (+/-1.50%) Between 6 months and 7 months +/-147 bps (+/-1.47%) Between 7 months and 8 months +/-143 bps (+/-1.43%) Between 8 months and 9 months +/-140 bps (+/-1.40%) Between 9 months and 10 months +/-137bps (+/-1.37%) Between 10 months and 11 months +/-133 bps (+/-1.33%) Between 11 months and 1 year and 2 months +/-123 bps (+/-1.23%) Between 1 year and 2 months and 1 year and 4 months +/-113 bps (+/-1.13%) Between 1 year and 4 months and 1 year and 7 months +/-103 bps (+/-1.03%) Between 1 year and 7 months and 1 year and 9 months +/-93 bps (+/-0.93%)
DI x U.S. Dollar Swap	SCC	DDI price limits interpolated for the time to maturity
U.S. Dollar Swap with Reset Referencing OneDay Repurchase Agreements (2)	SCS	For the OC1 X U.S. Dollar Swap contract months prior to the first OC1 X U.S. Dollar Spread nearby contract month: synthetic spread obtained from combining the maximum/minimum price fluctuation of the OC1 futures contract with the maximum/minimum price fluctuation of the U.S. Dollar Futures Contract. For the first nearby and other contract months: interpolation of the maximum/minimum limits of the immediately prior and immediately subsequent OC1 X U.S. Dollar Spread contract month.
Future Contract on the Mexican Overnight TIIE Funding Rate (TIIE)	TIIE	All the fixing: +/-54 bps (+/-0.54%).
Future Contract on the U.S. Secured Overnight Financing Rate (SOFR)	SOFR	Up to 3 months +/-38 bps (+/-0.38%). Between 3 months and 1 year +/-31 bps (+/-0.31%). Between 1 and 5 years +/-27 bps (+/-0.27%). More than 5 years +/-24 bps (+/-0.24%).
Future Contract on the Euro Area's Short-Term Rate (ESTR)	ESTR	Up to 3 months +/-50 bps (+/-0.50%). Between 3 and 6 months +/-39 bps (+/-0.39%). Between 6 months and 1 year +/-35 bps (+/-0.35%). Between 1 year and 2 years +/-30 bps (+/-0.30%). Between 2 years and 5 years +/-26 bps (+/-0.26%). More than 5 years +/-21 bps (+/-0.21%).

(1) The price fluctuation limit for the first contract month will be suspended on the third business day preceding the first day of the period for tendering Delivery Notices.

(2) The price fluctuation limit for the first contract month will be suspended whereby the limits will be waived only for the last trading session of the contract month (Circular Letter 031/2018-PRE, July 6, 2018).

(3) First month: Maximum/minimum of 6%; other months: in accordance with the criteria set forth in Circular Letter 128/2006-DG, of 11/22/2006.

(4) The status of the futures contracts and structured transactions will be updated monthly, on the fifth business day before the last day of the month.

(5) The price fluctuation limit for the first contract month will be suspended on

the last three trading days.