

Trading Parameters for Cryptocurrency Futures

Intended for segment participants: Listed

Summary: Disclosure of trading parameters related to the registration of cross trade orders, maximum quantity per order, and trading tunnels for Cryptocurrency Futures.

To assess the need to adjust the minimum quantity for registration of cross trade orders, as provided for in item 4.3.3.1 of <u>B3's Trading Operating Procedures Manual</u>, B3 monitors monthly indicators and *thresholds* regarding the cross trade orders registration rules.

As part of this activity, we inform you of the rules applicable to the registration of cross trade orders for Cryptocurrency Futures:

Product	Minimum Size	Threshold
Bitcoin Future	700 contracts	-
Ether Future	70 contracts	-
Solana Future	70 contracts	-

As of **06/16/2025**, the new negotiation parameters for the auction tunnels by oscillation, by mid-price, protection during the auction and rejection will also come into force, in addition to the limits of maximum quantity per order and quantity protection during the auction, as shown below.

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		Oscillation auction		Mid-Price auction		Protection during the auction		Rejection auction	
Commod ity	Gro up	Current parameter	New parameter	Current parameter	New parameter	Current parameter	New parameter	Current parameter	New parameter
BIT	08	3,0%	-	7,5%	-	7,5%	-	12,0%	-
ВП	09	10,0%	-	10,0%	-	20,0%	-	20,0%	-
ETR	08A	-	3,0%	-	7,5%	-	7,5%	-	12,0%
ER1	09A	-	10,0%	-	10,0%	-	20,0%	-	20,0%
SOL	08B	-	3,0%	-	7,5%	-	7,5%	-	12,0%
SL1	09B	-	10,0%	-	10,0%	-	20,0%	-	20,0%

		Maximum quanti	ity limit per order	Quantity protection during the auction		
Commodity	Group	Current parameter	New parameter	Current parameter	New parameter	
BIT	08	1200	22000	140	1500	
BTI	09	1200	22000	140	1500	
ETR	08A	-	3000	-	1500	
ER1	09A	-	3000	-	1500	
SOL	08B	-	2000	-	1500	
SLI	09B	-	2000	-	1500	

The minimum quantities for registering cross trade orders are available on <u>the B3</u> <u>website</u>. Definitions of auctions and trading tunnels are available in the Manual of Trading Operating Procedures and in the <u>B3 Trading Regulations</u>.

For more information, please contact our call centers.

Central – Trading Support	Central – Operations Service
+55 11 2565 5021	+55 11 2565 5022
suporteanegociacao@b3.com.br	negociacao@b3.com.br

B3 S.A. – Brasil, Bolsa, Balcão

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