

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 [B3's Trading Operating Procedures Manual](#), 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.

Commodity	Group	Oscillation auction		Mid-Price auction		Protection during the auction		Rejection auction	
		Current parameter	New parameter	Current parameter	New parameter	Current parameter	New parameter	Current parameter	New parameter
BIT	O8	3,0%	-	7,5%	-	7,5%	-	12,0%	-
BTI	O9	10,0%	-	10,0%	-	20,0%	-	20,0%	-
ETR	O8A	-	3,0%	-	7,5%	-	7,5%	-	12,0%
ERI	O9A	-	10,0%	-	10,0%	-	20,0%	-	20,0%
SOL	O8B	-	3,0%	-	7,5%	-	7,5%	-	12,0%
SLI	O9B	-	10,0%	-	10,0%	-	20,0%	-	20,0%

Commodity	Group	Maximum quantity limit per order		Quantity protection during the auction	
		Current parameter	New parameter	Current parameter	New parameter
BIT	O8	1200	22000	140	1500
BTI	O9	1200	22000	140	1500
ETR	O8A	-	3000	-	1500
ERI	O9A	-	3000	-	1500
SOL	O8B	-	2000	-	1500
SLI	O9B	-	2000	-	1500

The minimum quantities for registering cross trade orders are available on [the B3 website](#). Definitions of auctions and trading tunnels are available in the Manual of Trading Operating Procedures and in the [B3 Trading Regulations](#).

For more information, please contact our call centers.

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