LAUNCH OF PRODUCT OR SERVICE

Launch of new U.S. Treasury Futures Contracts

Intended for segment participants: Listed.

Summary: The new Two-Year, Five-Year, Ultra Ten-Year, and Bond U.S. Treasury Futures Contracts will be launched on October 13th, 2026.

B3 hereby informs you that as of October 13th, 2026, the following contracts will be available for trading:

- Two-Year U.S. Treasury Futures Contract (Annex 1)
- Five-Year U.S. Treasury Note Futures Contract (Annex 2)
- Ultra Ten-Year U.S. Treasury Note Futures Contract (Annex 3)
- U.S. Treasury Bond Futures Contract (Annex 4)

The specifications and trading hours of the contracts will be available as of the launch date, on the B3 website (Products and Services > Trading > Fixed income > Sovereign Debt Instruments).

The contracts' fee policy is available at the same address.

The minimum quantities for registering cross orders can be found at the B3 website too (Solutions > Platforms > PUMA Trading System > Rules and trading parameters > Cross Orders).

The trading parameters applicable to rejection tunnels, auction mechanisms, price protection during auctions, quantity protection during auctions, and the maximum

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order quantity limit will be available on the B3 website (Solutions > Platforms > Puma Trading System > Rules and Trading Parameters > Trading Tunnels Parameters).

The products are available in the certification environment.

Further clarifications can be obtained from the Certification team by telephone on + 55 11 2565-6324 or e-mail at liquidacao.certifica@b3.com.br/ tradingcertification@b3.com.br.

For more information on the new products, access the B3 Clients website or please contact our service centers below.

Services – Trading Support	Listed Products Department
tradingsupport@b3.com.br	jurosemoedas@b3.com.br

B3 S.A. – Brasil, Bolsa, Balcão

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Annex 1 – Two-Year U.S. Treasury Futures Contract

1. Contract specifications

Underlying	The B3 U.S. Sovereign Debt Index – 2Y, calculated and published by B3.
Ticker	T02.
Contract size	Face value at maturity of two hundred thousand U.S. Dollars (USD200,000.00).
Unit Price (UP)	The price in U.S. Dollars for one hundred U.S. Dollars (USD100.00) worth of the underlying security in terms of face value, expressed as a whole number and decimal fraction to three places.
Quotation	Unit price (UP).
Tick size	0.001 point of one UP.
Expiration date	The last trading session of the month prior to the reference month for the contract.
Last trading day	The trading session preceding the expiration date. If this is a holiday in New York, the last trading day is the previous trading session.
Contract months	All months.

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T-Note	US Treasury Note bearing semi-annual coupon interest.
Settlement price	The closing price in U.S. Dollars, expressed as a whole number and decimal fraction to four places, calculated and/or arbitrated daily by B3 at its discretion for each authorized contract month. Used to update open interest, calculate daily variation margin, and settle day trades

For the purposes of this contract, (i) "Business Day" means a day for trades executed in the Brazilian financial market in accordance with the meaning set out in National Monetary Council Resolution 4.880, dated December 23, 2020, as amended from time to time; and (ii) "Trading Session Day" means any of the days on which there is a trading session at B3, as set down in the calendar published by B3.

2. Daily settlement

Outstanding positions at the end of each trading session will be adjusted based on the day's settlement price (PA), established according to B3 rules with cash settlement on the following trading session day.

The daily settlement will be calculated up to the expiration date, in accordance with the following formulas:

a) Daily settlement executed on the day the trade is effected

$$AD_t = (PA_t - PO) \times 2{,}000 \times TC_t \times N$$

b) Daily settlement of the previous day's outstanding positions

$$AD_t = (PA_t - PA_{t-1}) \times 2{,}000 \times TC_t \times N$$

Where:

AD_t = daily settlement value for date "t", in Brazilian Reals.

PA_t = the contract settlement price on day "t", for the respective contract month;

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PO = the trading price, in UP;

TC_t = PTAX exchange rate of Brazilian Reals per United States of America Dollar, sell price, calculated and published by the Central Bank of Brazil, verified on date "t";

N = the number of contracts;

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

If the daily settlement value (AD_t) calculated as shown above is positive, it is credited to the buyer and debited from the seller. If negative, it is debited from the buyer and credited to the seller.

B3 may arbitrate the settlement price, or the variables used in calculating it.

3. Settlement conditions on expiration

On the expiration date B3 cash settles outstanding positions by registering an offsetting transaction (long or short) for the same number of contracts at the settlement price in accordance with the following formula:

$$VL = P \times TM \times N$$

Where:

VL = B3 U.S. Sovereign Debt Index – 2Y on the last day of trading.

TM = contract size.

N = number of contracts.

The corresponding amount is converted into Brazilian Reals at the PTAX rate for the last trading day and debited or credited on the expiration date.

4. Special conditions

Extraordinary Holiday

Extraordinary Holiday is defined as a holiday not foreseen in the national, state, or local calendar and which is therefore not reflected in the calendar published by B3, but which

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is established by competent authorities and does not permit the occurrence of a trading session at B3.

In the event of an Extraordinary Holiday occurring during the term of the contract, the calculation of the daily variation margin will be suspended during its respective period and resumed in the trading session after the end of the Extraordinary Holiday.

When the publication date of the variable used to calculate the final settlement value of the contract is an Extraordinary Holiday, the final settlement capture date will be kept, as described in clause 1 of the contract. The exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be the rate published in the first trading session after the Extraordinary Holiday. In this case, the expiration date will also be put back to the first trading session after the exchange rate capture date.

When the contract expiration date is an Extraordinary Holiday the expiration date will be put back to the first Trading Session Day after the Extraordinary Holiday. The capture date of the variable for the final settlement and the capture date of the exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be kept.

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.

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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 2 – Five-Year U.S. Treasury Note Futures Contract

1. Contract specifications

Underlying	The B3 U.S. Sovereign Debt Index – 5Y, calculated and published by B3.
Ticker	T05.
Contract size	Face value at maturity of one hundred thousand U.S. Dollars (USD100,000.00).
Unit Price (UP)	The price in U.S. Dollars for one hundred U.S. Dollars (USD100.00) worth of the underlying security in terms of face value, expressed as a whole number and decimal fraction to three places.
Quotation	Unit price (UP).
Tick size	0.001 point of one UP.
Expiration date	The last trading session of the month prior to the reference month for the contract.
Last trading day	The trading session preceding the expiration date. If this is a holiday in New York, the last trading day is the previous trading session.
Contract months	All months.

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T-Note	US Treasury Note bearing semi-annual coupon interest.
Settlement price	The closing price in U.S. Dollars, expressed as a whole number and decimal fraction to four places, calculated and/or arbitrated daily by B3 at its discretion for each authorized contract month. Used to update open interest, calculate daily variation margin, and settle day trades

For the purposes of this contract, (i) "Business Day" means a day for trades executed in the Brazilian financial market in accordance with the meaning set out in National Monetary Council Resolution 4.880, dated December 23, 2020, as amended from time to time; and (ii) "Trading Session Day" means any of the days on which there is a trading session at B3, as set down in the calendar published by B3.

2. Daily settlement

Outstanding positions at the end of each trading session will be adjusted based on the day's settlement price (PA), established according to B3 rules with cash settlement on the following trading session day.

The daily settlement will be calculated up to the expiration date, in accordance with the following formulas:

a) Daily settlement executed on the day the trade is effected

$$AD_t = (PA_t - PO) \times 1{,}000 \times TC_t \times N$$

b) Daily settlement of the previous day's outstanding positions

$$AD_t = (PA_t - PA_{t-1}) \times 1{,}000 \times TC_t \times N$$

Where:

AD_t = daily settlement value for date "t", in Brazilian Reals.

PA_t = the contract settlement price on day "t", for the respective contract month;

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PO = the trading price, in UP;

TC_t = PTAX exchange rate of Brazilian Reals per United States of America Dollar, sell price, calculated and published by the Central Bank of Brazil, verified on date "t";

N = the number of contracts;

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

If the daily settlement value (AD_t) calculated as shown above is positive, it is credited to the buyer and debited from the seller. If negative, it is debited from the buyer and credited to the seller.

B3 may arbitrate the settlement price, or the variables used in calculating it.

3. Settlement conditions on expiration

On the expiration date B3 cash settles outstanding positions by registering an offsetting transaction (long or short) for the same number of contracts at the settlement price in accordance with the following formula:

$$VL = P \times TM \times N$$

Where:

VL = B3 U.S. Sovereign Debt Index – 5Y on the last day of trading.

TM = contract size.

N = number of contracts.

The corresponding amount is converted into Brazilian Reals at the PTAX rate for the last trading day and debited or credited on the expiration date.

4. Special conditions

Extraordinary Holiday

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is established by competent authorities and does not permit the occurrence of a trading session at B3.

In the event of an Extraordinary Holiday occurring during the term of the contract, the calculation of the daily variation margin will be suspended during its respective period and resumed in the trading session after the end of the Extraordinary Holiday.

When the publication date of the variable used to calculate the final settlement value of the contract is an Extraordinary Holiday, the final settlement capture date will be kept, as described in clause 1 of the contract. The exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be the rate published in the first trading session after the Extraordinary Holiday. In this case, the expiration date will also be put back to the first trading session after the exchange rate capture date.

When the contract expiration date is an Extraordinary Holiday the expiration date will be put back to the first Trading Session Day after the Extraordinary Holiday. The capture date of the variable for the final settlement and the capture date of the exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be kept.

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

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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 3 – Ultra Ten-Year U.S. Treasury Note Futures Contract

1. Contract specifications

Underlying	The B3 U.S. Sovereign Debt Index – Ultra 10Y, calculated and published by B3.
Ticker	TIU.
Contract size	Face value at maturity of one hundred thousand U.S. Dollars (USD100,000.00).
Unit Price (UP)	The price in U.S. Dollars for one hundred U.S. Dollars (USD100.00) worth of the underlying security in terms of face value, expressed as a whole number and decimal fraction to three places.
Quotation	Unit price (UP).
Tick size	0.001 point of one UP.
Expiration date	The last trading session of the month prior to the reference month for the contract.
Last trading day	The trading session preceding the expiration date. If this is a holiday in New York, the last trading day is the previous trading session.
Contract months	All months.

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T-Note	US Treasury Note bearing semi-annual coupon interest.
Settlement price	The closing price in U.S. Dollars, expressed as a whole number and decimal fraction to four places, calculated and/or arbitrated daily by B3 at its discretion for each authorized contract month. Used to update open interest, calculate daily variation margin, and settle day trades

For the purposes of this contract, (i) "Business Day" means a day for trades executed in the Brazilian financial market in accordance with the meaning set out in National Monetary Council Resolution 4.880, dated December 23, 2020, as amended from time to time; and (ii) "Trading Session Day" means any of the days on which there is a trading session at B3, as set down in the calendar published by B3.

2. Daily settlement

Outstanding positions at the end of each trading session will be adjusted based on the day's settlement price (PA), established according to B3 rules with cash settlement on the following trading session day.

The daily settlement will be calculated up to the expiration date, in accordance with the following formulas:

a) Daily settlement executed on the day the trade is effected

$$AD_t = (PA_t - PO) \times 1{,}000 \times TC_t \times N$$

b) Daily settlement of the previous day's outstanding positions

$$AD_t = (PA_t - PA_{t-1}) \times 1{,}000 \times TC_t \times N$$

Where:

AD_t = daily settlement value for date "t", in Brazilian Reals.

PA_t = the contract settlement price on day "t", for the respective contract month;

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PO = the trading price, in UP;

TC_t = PTAX exchange rate of Brazilian Reals per United States of America Dollar, sell price, calculated and published by the Central Bank of Brazil, verified on date "t";

N = the number of contracts;

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

If the daily settlement value (AD_t) calculated as shown above is positive, it is credited to the buyer and debited from the seller. If negative, it is debited from the buyer and credited to the seller.

B3 may arbitrate the settlement price, or the variables used in calculating it.

3. Settlement conditions on expiration

On the expiration date B3 cash settles outstanding positions by registering an offsetting transaction (long or short) for the same number of contracts at the settlement price in accordance with the following formula:

$$VL = P \times TM \times N$$

Where:

VL = B3 U.S. Sovereign Debt Index – Ultra 10Y on the last day of trading.

TM = contract size.

N = number of contracts.

The corresponding amount is converted into Brazilian Reals at the PTAX rate for the last trading day and debited or credited on the expiration date.

4. Special conditions

Extraordinary Holiday

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In the event of an Extraordinary Holiday occurring during the term of the contract, the calculation of the daily variation margin will be suspended during its respective period and resumed in the trading session after the end of the Extraordinary Holiday.

When the publication date of the variable used to calculate the final settlement value of the contract is an Extraordinary Holiday, the final settlement capture date will be kept, as described in clause 1 of the contract. The exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be the rate published in the first trading session after the Extraordinary Holiday. In this case, the expiration date will also be put back to the first trading session after the exchange rate capture date.

When the contract expiration date is an Extraordinary Holiday the expiration date will be put back to the first Trading Session Day after the Extraordinary Holiday. The capture date of the variable for the final settlement and the capture date of the exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be kept.

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.

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5. Applicable law

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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 4 –U.S. Treasury Bond Futures Contract

1. Contract specifications

Underlying	The B3 U.S. Sovereign Debt Index – Bond, calculated and published by B3.
Ticker	TBN.
Contract size	Face value at maturity of one hundred thousand U.S. Dollars (USD100,000.00).
Unit Price (UP)	The price in U.S. Dollars for one hundred U.S. Dollars (USD100.00) worth of the underlying security in terms of face value, expressed as a whole number and decimal fraction to three places.
Quotation	Unit price (UP).
Tick size	0.001 point of one UP.
Expiration date	The last trading session of the month prior to the reference month for the contract.
Last trading day	The trading session preceding the expiration date. If this is a holiday in New York, the last trading day is the previous trading session.
Contract months	All months.

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T-Bond	US Treasury Bond bearing semi-annual coupon interest.
Settlement price	The closing price in U.S. Dollars, expressed as a whole number and decimal fraction to four places, calculated and/or arbitrated daily by B3 at its discretion for each authorized contract month. Used to update open interest, calculate daily variation margin, and settle day trades

For the purposes of this contract, (i) "Business Day" means a day for trades executed in the Brazilian financial market in accordance with the meaning set out in National Monetary Council Resolution 4.880, dated December 23, 2020, as amended from time to time; and (ii) "Trading Session Day" means any of the days on which there is a trading session at B3, as set down in the calendar published by B3.

2. Daily settlement

Outstanding positions at the end of each trading session will be adjusted based on the day's settlement price (PA), established according to B3 rules with cash settlement on the following trading session day.

The daily settlement will be calculated up to the expiration date, in accordance with the following formulas:

a) Daily settlement executed on the day the trade is effected

$$AD_t = (PA_t - PO) \times 1{,}000 \times TC_t \times N$$

b) Daily settlement of the previous day's outstanding positions

$$AD_t = (PA_t - PA_{t-1}) \times 1{,}000 \times TC_t \times N$$

Where:

AD_t = daily settlement value for date "t", in Brazilian Reals.

PA_t = the contract settlement price on day "t", for the respective contract month;

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PO = the trading price, in UP;

TC_t = PTAX exchange rate of Brazilian Reals per United States of America Dollar, sell price, calculated and published by the Central Bank of Brazil, verified on date "t";

N = the number of contracts;

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

If the daily settlement value (AD_t) calculated as shown above is positive, it is credited to the buyer and debited from the seller. If negative, it is debited from the buyer and credited to the seller.

B3 may arbitrate the settlement price, or the variables used in calculating it.

3. Settlement conditions on expiration

On the expiration date B3 cash settles outstanding positions by registering an offsetting transaction (long or short) for the same number of contracts at the settlement price in accordance with the following formula:

$$VL = P \times TM \times N$$

Where:

VL = B3 U.S. Sovereign Debt Index – Bond on the last day of trading.

TM = contract size.

N = number of contracts.

The corresponding amount is converted into Brazilian Reals at the PTAX rate for the last trading day and debited or credited on the expiration date.

4. Special conditions

Extraordinary Holiday

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In the event of an Extraordinary Holiday occurring during the term of the contract, the calculation of the daily variation margin will be suspended during its respective period and resumed in the trading session after the end of the Extraordinary Holiday.

When the publication date of the variable used to calculate the final settlement value of the contract is an Extraordinary Holiday, the final settlement capture date will be kept, as described in clause 1 of the contract. The exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be the rate published in the first trading session after the Extraordinary Holiday. In this case, the expiration date will also be put back to the first trading session after the exchange rate capture date.

When the contract expiration date is an Extraordinary Holiday the expiration date will be put back to the first Trading Session Day after the Extraordinary Holiday. The capture date of the variable for the final settlement and the capture date of the exchange rate of Brazilian Reals (BRL) per United States Dollar (USD) used to calculate the financial result in Brazilian Reals will be kept.

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.

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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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