May 18, 2017
001/2017-DO

C I R C U L A R L E T T E R

To: B3's Market Participants – Equity and Derivatives Segments

Re: **US Dollar Futures Contract (DOL) and Mini US Dollar Futures Contract (WDO), Ibovespa Futures Contract (IND) and Mini Ibovespa Futures Contract (WIN), and One-Day Interbank Deposit Futures Contract (DI1) – Change to Daily Price Fluctuation Limits**.

B3 hereby informs you that as of 10:40 a.m., exclusively for today's trading session (May 18, 2017), the daily price fluctuation limits for the above futures contracts will be extended as follows:

- US Dollar Futures Contract (DOL) and Mini US Dollar Futures Contract (WDO), to 9% of previous day's settlement price (from 6% hitherto)
- Ibovespa Futures Contract (IND) and Mini Ibovespa Futures Contract (WIN), to 15% of previous day's settlement price (from 10%)
- One-Day Interbank Deposit Futures Contract (DI1):
    - To 80 bps over previous day's settlement price (from 60 bps) for first 3 months;
    - To 100 bps (from 75 bps) for 3 to 6 months;
    - To 110 bps (from 85 bps) for 6 to 9 months;
    - To 125 bps (from 95 bps) for 9 months to 1 year;

- To 160 bps (from 120 bps) for 1 year to 3 years;
- To 180 bps (from 135 bps) for upwards of 3 years.

Further information may be obtained from Operations by telephone at +55 11 2565-4680.

Cícero Augusto Vieira Neto	Rodrigo Nardoni
Chief Operating Officer	Chief Information Officer