Contract or Structured Transaction	Group	Maturity	Maximum Size per Order	Continuous Trading	First Trade Auction
DI1	D1	First maturity	50000	Yes	No
		First maturity of the subsequent year*			
		Other maturities			
	D2	All maturities	20000	Yes	No
	D3	All maturities	10000	Yes	No
OC1	D5		300	Yes	Yes
	D6		300	Yes	Yes
	D7		300	Yes	Yes
DIT	T4		50000	Yes	No
	T5		20000	Yes	No
	T6		10000	Yes	No
DIF	H8		10.000	Yes	No
	F8		10000	Yes	No
DII	G8		10.000	Yes	No
	E8		10000	Yes	No

* When the first maturity available for trading is January, the first maturity of the following year will be used.

Brazilian Real-Denominated Interest Rate Futures Contracts - Trading Tunnel Parameters for Instrument Groups

Contract or Structured Transaction	Group	Maturity	Pre-opening					Trading					Call				
			Duration	Critical Phase	Extension	Duration of each Extension	Random	Duration	Critical Phase	Extension	Duration of each Extension	Random	Duration	Critical Phase	Extension	Duration of each Extension	Random
DI1	D1	First maturity / First maturity of the subsequent year* / Other maturities	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	-	-	-	-	-
	D2	All maturities	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	-	-	-	-	-
	D3	All maturities	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
OC1	D5		5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	2 min	30 seg.	One	1 min	Yes
	D6		5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	2 min	30 seg.	One	1 min	Yes
	D7		5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
DIT	T4		-	-	-	-	-	1 min	15 seg.	Two	30 seg.	Yes	-	-	-	-	-
	T5		-	-	-	-	-	1 min	15 seg.	Two	30 seg.	Yes	-	-	-	-	-
	T6		-	-	-	-	-	2 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
DIF	H8		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	F8		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
DII	G8		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	E8		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

* When the first maturity available for trading is January, the first maturity of the following year will be used.

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Contract or Structured Transaction	Group	Maturity	Auction Parameters									Protection Tunnel Based on Quantity for Auctions
			Rejection Tunnel		Auction Tunnel		Weighted Average Price Tunnel			Protection Tunnel Based on Price for Auctions		
			Parameters	MidPoint Type	Parameters	MidPoint Type	Parameters	Calculation Range	MidPoint Type	Parameters	MidPoint Type	
DI1	D1	First maturity	+/-17 bps	Most Recent	-	Most Recent	+/- 10 bps	15 seconds	Last Trade Price	+/-9 bps	Last Trade Price	100000
		First maturity of the subsequent year*										100000
		Other maturities										30000
	D2	All maturities	+/-26 bps	Most Recent	-	Most Recent	+/- 15 bps	15 seconds	Last Trade Price	+/-15 bps	Last Trade Price	6500
	D3	All maturities	+/-50 bps	Most Recent	-	Most Recent	+/- 25 bps	1 minute	Last Trade Price	+/-21 bps	Last Trade Price	3000
OC1	D5		+/-9 bps	C-LAST	+/- 10 bps	C-LAST	+/- 14 bps	15 seconds	Last Trade Price	+/-9 bps	Last Trade Price	1500
	D6		+/-15 bps	C-LAST	+/- 16 bps	C-LAST	+/- 22 bps	15 seconds	Last Trade Price	+/-15 bps	Last Trade Price	1500
	D7		+/-21 bps	C-LAST	+/- 22 bps	C-LAST	+/- 31 bps	15 seconds	Last Trade Price	+/-21 bps	Last Trade Price	1500
DIT	T4		-	-	-	-	-	-	-	-	-	-
	T5		-	-	-	-	-	-	-	-	-	-
	T6		-	-	-	-	-	-	-	-	-	-
DIF	F8		+/-14 bps	Most Recent	-	-	-	-	-	-	-	-
	H8		+/-30 bps	Most Recent	-	-	-	-	-	-	-	-
DII	G8		+/-12 bps	Most Recent	-	-	-	-	-	-	-	-
	E8		+/-4 bps	Most Recent	-	-	-	-	-	-	-	-

* When the first maturity available for trading is January, the first maturity of the following year will be used.