

Contract or Structured Transaction	Group	Maximum Size per Order	Continuous Trading	First Trade Auction
<b>ICF</b>	L1	300	Yes	No
	L2	1000	Yes	No
	L3	300	Yes	No
<b>CR1</b>	L4	1.000	Yes	Yes
	L5	300	Yes	Yes
	L6	500	Yes	Yes
<b>BGI</b>	K1	600	Yes	No
	K2	300	Yes	Yes
<b>BR1</b>	K4	1.000	Yes	Yes
	K5	300	Yes	Yes
<b>ETH</b>	H1	1.000	Yes	Yes
	H2	300	Yes	Yes
<b>ET1</b>	H4	1.000	Yes	Yes
	H5	300	Yes	Yes
<b>CCM</b>	M3	3000	Yes	No
	M4	300	Yes	Yes
	M6	1.000	Yes	Yes
<b>MR1</b>	M7	600	Yes	Yes
	N1	300	Yes	No
<b>SOY</b>	N2	300	Yes	No
	N3	240	Yes	Yes
<b>SO1</b>	N4	240	Yes	Yes
	N6	300	Yes	No
<b>SJC</b>	N7	300	Yes	Yes
	N8	300	Yes	Yes
<b>SC1</b>	N9	500	Yes	Yes
	A1	300	Yes	Yes
<b>FUT OZ1</b>	A3	500	Yes	Yes
<b>DIS OZ2</b>	A3	500	Yes	Yes
<b>DIS OZ3</b>	A3	500	Yes	Yes
<b>TMO OZ1</b>	A2	500	No	Yes

Note: definitions about trading tunnels are available at B3 Trading Rule Manual.

Contract or Structured Transaction	Group	Auction parameters														
		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
ICF	L1	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	L2	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	L3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
CR1	L4	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	L5	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	L6	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
BGI	K1	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	K2	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
BR1	K4	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	K5	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
ETH	H1	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	H2	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
ET1	H4	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	H5	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
CCM	M3	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	M4	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
MR1	M6	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	M7	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
SOY	N1	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	N2	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
SO1	N3	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	N4	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
SJC	N6	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	N7	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
SC1	N8	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
	N9	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
FUT OZ1	A1	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
DIS OZ1	A3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
DIS OZ2	A3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
DIS OZ3	A3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-
TMO OZ1	A2	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Three	1 min	Yes	-	-	-	-	-

Note: definitions about trading tunnels are available at B3 Tr

Contract or Structured Transaction	Group	Trading Tunnels Parameters									
		Rejection (bps)		Auction (bps)		Weighted Average Price (bps)		Protection Based on Price for Auctions (bps)		Protection Based on Quantity for Auctions	Protection Based on Concentration for Auctions
		Parameters	MidPoint Type	Parameters	MidPoint Type	Parameters	MidPoint Type	Parameters	MidPoint Type		
ICF	L1	+/- 2,60 %	Most Recent <sup>1</sup>	+/- 1,30 %	Most Recent <sup>1</sup>	+/- 1,90 %	Last Trade Price	+/- 3,30 %	Last Trade Price	50	-
	L2	+/- 2,50 %	Most Recent <sup>1</sup>	+/- 2,00 %	Most Recent <sup>1</sup>	+/- 2,20 %	Last Trade Price	+/- 2,50 %	Last Trade Price	50	-
	L3	+/- 5,00 %	Most Recent <sup>1</sup>	+/- 2,50 %	Most Recent <sup>1</sup>	+/- 2,50 %	Last Trade Price	+/- 3,30 %	Last Trade Price	50	-
CR1	L4	+/- 50,00 %	C-LAST <sup>1</sup>	+/- 20,00 %	C-LAST <sup>1</sup>	+/- 20,00 %	Last Trade Price	+/- 50,00 %	Last Trade Price	50	-
	L5	+/- 30,00 %	C-LAST <sup>1</sup>	+/- 10,00 %	C-LAST <sup>1</sup>	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
	L6	+/- 50,00 %	C-LAST <sup>1</sup>	0	C-LAST <sup>1</sup>	0	Last Trade Price	+/- 50,00 %	Last Trade Price	50	-
BGI	K1	+/- 1,70 %	Most Recent	+/- 0,85 %	Most Recent	+/- 1,10 %	Last Trade Price	+/- 1,00 %	Last Trade Price	50	-
	K2	+/- 5,00 %	Most Recent	+/- 2,50 %	Most Recent	+/- 2,50 %	Last Trade Price	+/- 2,30 %	Last Trade Price	50	-
BR1	K4	+/- 50,00 %	C-LAST	+/- 20,00 %	C-LAST	+/- 20,00 %	Last Trade Price	+/- 50,00 %	Last Trade Price	-	-
	K5	+/- 50,00 %	C-LAST <sup>1</sup>	+/- 10,00 %	C-LAST <sup>1</sup>	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
ETH	H1	+/- 2,50 %	Most Recent <sup>1</sup>	+/- 1,00 %	Most Recent <sup>1</sup>	+/- 3,00 %	Last Trade Price	+/- 2,50 %	Last Trade Price	-	-
	H2	+/- 4,00 %	Most Recent <sup>1</sup>	+/- 2,00 %	Most Recent <sup>1</sup>	+/- 2,20 %	Last Trade Price	+/- 4,80 %	Last Trade Price	50	-
ET1	H4	+/- 50,00 %	Most Recent	+/- 20,00 %	Most Recent	+/- 20,00 %	Last Trade Price	+/- 50,00 %	Last Trade Price	-	-
	H5	+/- 50,00 %	Most Recent	+/- 10,00 %	Most Recent	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
CCM	M3	+/- 2,20 %	Most Recent	+/- 1,10 %	Most Recent	+/- 1,30 %	Last Trade Price	+/- 1,30 %	Last Trade Price	50	-
	M4	+/- 3,80 %	Most Recent	+/- 3,40 %	Most Recent	+/- 3,40 %	Last Trade Price	+/- 3,50 %	Last Trade Price	50	-
MR1	M6	+/- 50,00 %	C-LAST	+/- 20,00 %	C-LAST	+/- 20,00 %	Last Trade Price	+/- 50,00 %	Last Trade Price	-	-
	M7	+/- 50,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
SOY	N1	+/- 6,00 %	Most Recent	+/- 2,20 %	Most Recent	+/- 4,00 %	Last Trade Price	+/- 4,00 %	Last Trade Price	50	-
	N2	+/- 6,00 %	Most Recent	+/- 2,20 %	Most Recent	+/- 4,00 %	Last Trade Price	+/- 4,00 %	Last Trade Price	50	-
SO1	N3	+/- 50,00 %	Most Recent	+/- 20,00 %	Most Recent	+/- 20,00 %	Last Trade Price	+/- 50,00 %	Last Trade Price	50	-
	N4	+/- 50,00 %	Most Recent	+/- 20,00 %	Most Recent	+/- 20,00 %	Last Trade Price	+/- 50,00 %	Last Trade Price	50	-
SJC	N6	+/- 2,80 %	Most Recent	+/- 1,40 %	Most Recent	+/- 2,00 %	Last Trade Price	+/- 4,60 %	Last Trade Price	50	-
	N7	+/- 2,80 %	Most Recent	+/- 1,40 %	Most Recent	+/- 2,00 %	Last Trade Price	+/- 4,60 %	Last Trade Price	50	-
SC1	N8	+/- 50,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
	N9	+/- 50,00 %	C-LAST	0	C-LAST	0	Last Trade Price	+/- 50,00 %	Last Trade Price	50	-
FUT OZ1	A1	+/- 1,50 %	C-LAST	ND	C-LAST	ND	Last Trade Price	+/- 1,50 %	Last Trade Price	-	-
DIS OZ1	A3	+/- 5,00 %	C-LAST	+/- 2,50 %	C-LAST	+/- 2,40 %	Last Trade Price	+/- 3,70 %	Last Trade Price	50	-
DIS OZ2	A3	+/- 3,60 %	C-LAST	+/- 1,80 %	C-LAST	+/- 1,70 %	Last Trade Price	+/- 3,70 %	Last Trade Price	50	-
DIS OZ3	A3	+/- 3,60 %	C-LAST	+/- 1,80 %	C-LAST	+/- 1,70 %	Last Trade Price	+/- 3,70 %	Last Trade Price	50	-
TMO OZ1	A2	+/- 2,50 %	C-LAST	0	C-LAST	0	Last Trade Price	+/- 2,50 %	Last Trade Price	-	-

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