

Market	Product	Quantidade Máxima por Oferta	First Trade Auction	Rejection volatility shock ⁽¹⁾		Auction volatility shock ⁽¹⁾		Rejection MBA ⁽¹⁾		Auction MBA ⁽¹⁾		Shock - Active object rejection ⁽¹⁾		Shock - Active object rejection ⁽¹⁾		Weighted Average Price ⁽¹⁾		Protection Based on Price for Auctions	
				+	-	+	-	+	-	+	-	+	-	+	-	+	-	+	-
Derivatives	Options on DI1	10.000	No	-	-	-	-	-	-	-	-	20% ⁽³⁾	20% ⁽³⁾	40% ⁽⁴⁾	40% ⁽⁴⁾	-	-	50%	50%
	Copom Option	2.000	Yes	-	-	-	-	14,000 ⁽²⁾	14,000 ⁽²⁾	8,000 ⁽²⁾	8,000 ⁽²⁾	8,000 ⁽²⁾	8,000 ⁽²⁾	14,000 ⁽²⁾	14,000 ⁽²⁾	11,000 ⁽²⁾	11,000 ⁽²⁾	50%	50%
	Option on IDI	50.000	No	50%	50%	30%	30%	0,25	0,25	0,10	0,10	-	-	-	-	-	-	50%	50%
	Options on DOL e WDO	10.000	No	80%	80%	30%	30%	0,25	0,25	0,10	0,10	0,25%	0,25%	0,15%	0,15%	-	-	50%	50%
	Options on DS1/DS2/DS3 e	10.000	No	80%	80%	30%	30%	0,25	0,25	0,10	0,10	-	-	-	-	-	-	50%	50%
	Options on BGI	500	No	80%	80%	30%	30%	0,25	0,25	0,10	0,10	-	-	-	-	-	-	50%	50%
	Options on ETH	500	No	80%	80%	30%	30%	0,25	0,25	0,10	0,10	-	-	-	-	-	-	50%	50%
	Options on ISP	2.000	No	80%	80%	30%	30%	0,50	0,50	0,25	0,25	-	-	-	-	-	-	50%	50%
	Options on SOY	120	No	50%	50%	25%	25%	0,25	0,25	0,10	0,10	1,00%	1,00%	0,50%	0,50%	-	-	50%	50%
	Options on ICF	500	No	50%	50%	25%	25%	0,25	0,25	0,10	0,10	2,60%	2,60%	1,30%	1,30%	-	-	50%	50%
	Others Options	-	No	50%	50%	25%	25%	0,25	0,25	0,10	0,10	-	-	-	-	-	-	50%	50%

⁽¹⁾ Definitions about methodologies and trading tunnels are available at B3'S Trading Procedures Manual.

⁽²⁾ Point values