

September 10, 2024 123/2024-PRE

## CIRCULAR LETTER

Listed B3 Participants

Re.: Change to the Tick Size for the DI Futures Trade at Settlement Structured Transaction (DIT)

B3 hereby informs you that as of **September 30, 2024** it will change the tick size for the DI Futures Trade at Settlement Structured Transaction (DIT), as described below.

The DIT tick size is currently the same as that of the DI Futures Contract (DI1), varying in accordance with the contract month. With the change, the tick size of the product becomes independent and the same for all contract months.

The tick size will change in accordance with the table below:

Current rule (to Sep. 27, 2024)	
Contract month	Tick size (rate point)
to 3 months	0.002
4 to 36 months	0.005
over 36 months	0.01

<b>New rule</b> (as of Sep. 30, 2024)	
Contract month	Tick size (rate point)
All	0.001

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The other technical characteristics of this structured transaction will not change and can be consulted at <a href="http://www.b3.com.br/en\_us">http://www.b3.com.br/en\_us</a>, Products and services, Trading, Interest rates, DI Rates, Structured Operations, Structured Trade at Settlement of DI Futures (DIT).

The new version of the structured transaction, updated to reflect the changes mentioned in this Circular Letter, will be available from **September 30, 2024**, at <a href="http://www.b3.com.br/en us">http://www.b3.com.br/en us</a>, Products and services, Trading, Interest rates, DI Rates.

Details, updates and other information about the project can be found at <a href="http://clientes.b3.com.br">http://clientes.b3.com.br</a>, enabling all participants to adapt business plans, processes and operating systems accordingly.

The certification environment is already available for testing.

Further information can be obtained from Interest Rates and Currencies by email at <a href="mailto:jurosemoedas@b3.com.br">jurosemoedas@b3.com.br</a>

Gilson Finkelsztain Chief Executive Officer José Ribeiro de Andrade Chief Product and Client Officer