

January 17, 2023  
005/2023-PRE

## EXTERNAL COMMUNICATION

Listed B3 Participants

Re.: **Creation of Rollover Assets for U.S. Dollar-Based Currency Pair Futures and a Change to the Rollover of Ibovespa Futures and U.S. Dollar Futures**

In preparation for the launch of new products and functionality, we hereby inform you that as of **January 18, 2023**, new rollover structured transactions will be provided for U.S. Dollar-based currency pair futures in the certification environment.

The new rollover structured transactions for U.S. Dollar-based currency pair futures, as well as rollover structured transactions in Ibovespa futures (IR1 and WI1) and in U.S. Dollar futures (DR1 and WD1), will follow the Exchange Defined Strategies (EDS) format, whereby an execution message is entered for the rollover structured transaction and for each contract month that comprises it.

Information and technical characteristics of the new structured transactions are available at [http://clientes.b3.com.br/en\\_us/](http://clientes.b3.com.br/en_us/), Roadmap, U.S. Dollar Futures Rollover.

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We will announce the launch date of the products and the change to the EDS format in due course via Circular Letter, after the conclusion of the necessary approval procedures.

We stress that certification will be conditional on use of the functionality in production and that it has been available since October 28, 2022 for both segments.

Further information can be obtained from the Electronic Trading Department by telephone on +55 11 2565-5021/5022 or by email at [tradingsupport@b3.com.br](mailto:tradingsupport@b3.com.br) and [tradingcertification@b3.com.br](mailto:tradingcertification@b3.com.br), or from the Listed Products and Data Department by telephone on +55 11 2565-5830/7119.

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