



[B]<sup>3</sup>

BRASIL  
BOLSA  
BALCÃO

Weekly Options



# AGENDA

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Benefits of the project

2

Weekly Options Specs

3

Road to launch

## More Expiries



## Flexibility



## Diversification



Weekly options expiry each week, which allows investors to a higher variety of strategies to a more efficient risk management.

Weekly options allows investors to quickly react to market changes and adjust their strategies.

As Weekly options have less time to expiration, investors have cost-effective short-term opportunities. In addition, they have less time exposed to risk.

# Weekly Options

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## November 2023

### Weekly Options

Expiration Dates

**Every Friday**

*Except the Friday of Monthly Expirations*

2 Months of maturities open

Other maturities may be available at request

**JULY 2023**

Operational

Ticker Structure

Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30	31					

- 1. BOVM11
- 2. BOVM11
- 3. BOVM11
- 4. BOVM11
- 5. BBAS3
- 6. VILA3
- 7. MGLU3
- 8. BOVM11
- 9. BOVM11
- 10. BOVM11
- 11. ABEV3
- 12. SUZB3
- 13. GGBR4
- 14. HAPV3

Put, European

Same as Monthly



# Weekly Options

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## November 2023

Expiration Dates

**Every Friday**

*Except the Friday of Monthly Expirations*

### Weekly Options

## SEPTEMBER 2023

Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30

2 Months of maturities open

Other maturities may be available at request

- |           |           |           |
|-----------|-----------|-----------|
| 1. PETR4  | 8. ITUB4  | 15. NTCO3 |
| 2. VALE3  | 9. BBDC4  |           |
| 3. BOVA11 | 10. B3SA3 |           |
| 4. BOVM11 | 11. ABEV3 |           |
| 5. BBAS3  | 12. SUZB3 |           |
| 6. VIDA3  | 13. GGBR4 |           |
| 7. MGLU3  | 14. HAPV3 |           |

Call: American/European

Put: European

Same as Monthly

**Weekly  
Options**  
-----  
**November  
2023**

**Weekly Options**

Expiration Dates

Every Friday

*Except the Friday of  
Monthly Expirations*

Operational

**Same as Monthly**

*For Trading, Post-Trade, and  
Automatic Exercise*

Ticker Structure

Company Ticker

Month

Strike

Week Number

B3SAH110W1

- Compared to Monthly options, there will not be any changes in files' layouts.
- Ticker Symbol column will have 2 extra characters.
- The same market data channels will be used for Weekly options.
- Weekly options will be on V23.3 SINACOR.
- There will be not be changes to the fee structure model, i.e, it will be the same as Monthly options.
- Trading and exercise schedules will be the same as the Monthly options.

**Weekly Options**  
 -----  
**November 2023**

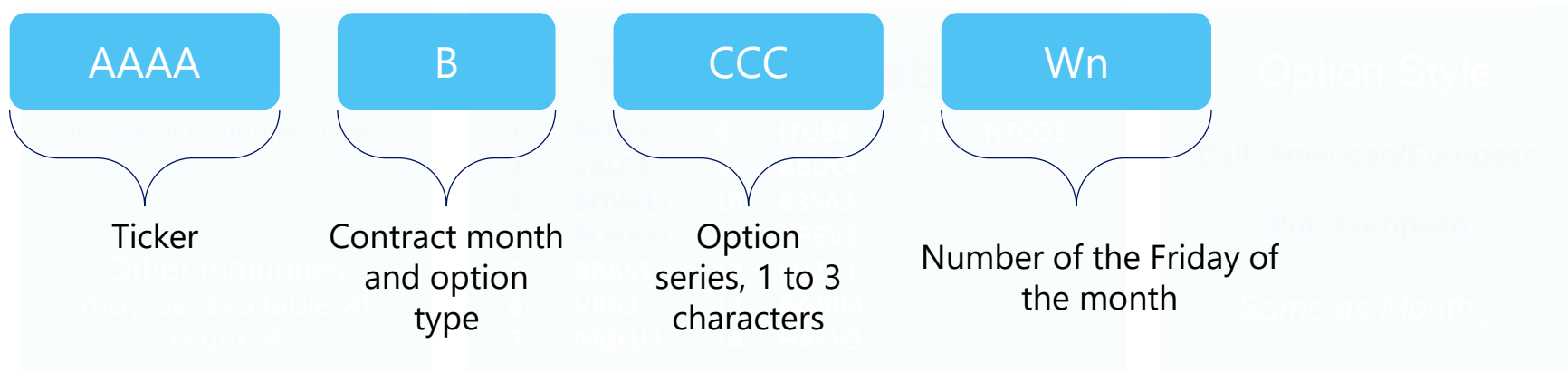
**Weekly Options**

Expiration Dates  
 Every Friday  
*Except the Friday of Monthly Expirations*

Operational  
 Same as Monthly  
*For Trading, Post-Trade, and Automatic Exercise*

Ticker Structure  
**Company Ticker**  
**Month**  
**Strike**  
**Week Number**  
**B3SAH110W1**

Example: AAAABCCCWn



**Weekly Options**  
 -----  
**November 2023**

**Weekly Options**

Expiration Dates  
 Every Friday  
*Except the Friday of Monthly Expirations*

Operational  
 Same as Monthly  
*For Trading, Post-Trade, and Automatic Exercise*

Ticker Structure  
**Company Ticker**  
**Month**  
**Strike**  
**Week Number**  
**B3SAH110W1**

Example: B3SAH110W1

**B3SA**  
 Ordinary Share of B3SA3

**H**  
 Call – August Expiration

**110**  
 110

**W1**  
 1st Friday of the Month

Option Style  
 Call: American/European  
 Put: European  
 Same as Monthly



# Weekly Options

November 2023

## Weekly Options

Examples of different ticker's possibilities:

B3SA	H	110	W4	
B3SA	H	11	W4	
B3SA	H	1	W4	
B3SA	H	10	W4	E

**Ticker Structure**  
**Company Ticker**  
**Month**  
**Strike**  
**Week Number**  
**B3SAH110W1**

- The initial structure of the ticker as “underlying”, “month of expiry and type of option”, and “options series” will be maintained on the ticker for the Weekly options.
- There will not be any changes to Monthly options dynamics.
- “W” will be fixed. The number after the “W” will vary from 1 to 5 depending on the expiry.
- “E” of the exercise will be added at the end of the ticker.

**Weekly  
Options**  
-----  
**November  
2023**

**Weekly Options**

Expiration Dates

Operational

Ticker Structure  
Company Ticker

- B3 will automatically create expiries for all the weeks in a month.
- Initially, it will not be allowed to create series longer than 2 months to expiry.
- Creation of series “online” (T+0) will be until 3 business days prior to expiry (current rule).
- Creation of series T+1 will be until 4 business days prior to expiry (current rule).

**5**

Maturities opened

Other maturities  
may be available at  
request

**Tickers Available\***

1. PETR4	8. ITUB4	15. NTCO3
2. VALE3	9. BBDC4	
3. BOVA11	10. B3SA3	
4. BOVM11	11. ABEV3	
5. BBAS3	12. SUZB3	
6. VIDA3	13. GGBR4	
7. MGLU3	14. HAPV3	

**Option Style**

Call: American/European

Put: European

Same as Monthly

# Weekly Options

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## November 2023

### Weekly Options

Expiration Dates

Operational

Ticker Structure

- Initially, B3 will make available 15 tickers with Weekly options for trading.
- At first, it will not be available new tickers on demand.
- There will be a Market Maker Program for the tickers highlighted in blue.

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Maturities defined

Other maturities may be available at request

### Tickers Available\*

- |                 |           |           |
|-----------------|-----------|-----------|
| 1. <b>PETRA</b> | 7. MGLU3  | 13. GGBR4 |
| 2. VALE3        | 8. ITUB4  | 14. HAPV3 |
| 3. BOVA11       | 9. BBDC4  | 15. NTCO3 |
| 4. BOVV11       | 10. B3SA3 |           |
| 5. BBAS3        | 11. ABEV3 |           |
| 6. VIIA3        | 12. SUZB3 |           |
- \*Tickers in blue will have MM Program*

### Option Style

Call: American/European

Put: European

Same as Monthly

**Weekly  
Options**  
-----  
**November  
2023**

**Weekly Options**

Expiration Dates

**Every Friday**

*Except the Friday of  
Monthly Expirations*

Operational

**Same as Monthly**

*For Trading, Post-Trade, and  
Automatic Exercise*

Ticker Structure

**Company Ticker**  
**Month**  
**Strike**  
**Week Number**  
**B3SAH110W1**

**5**

Maturities opened

Other maturities  
may be available at  
request

**Tickers Available\***

- |                  |                  |                  |
|------------------|------------------|------------------|
| 1. <b>PETR4</b>  | 7. <b>MGLU3</b>  | 13. <b>GGBR4</b> |
| 2. <b>VALE3</b>  | 8. <b>ITUB4</b>  | 14. <b>HAPV3</b> |
| 3. <b>BOVA11</b> | 9. <b>BBDC4</b>  | 15. <b>NTCO3</b> |
| 4. <b>BOVV11</b> | 10. <b>B3SA3</b> |                  |
| 5. <b>BBAS3</b>  | 11. <b>ABEV3</b> |                  |
| 6. <b>VIIA3</b>  | 12. <b>SUZB3</b> |                  |

*\*Tickers in blue  
will have MM  
Program*

**Option Style**

**Call: American/European**

**Put: European**

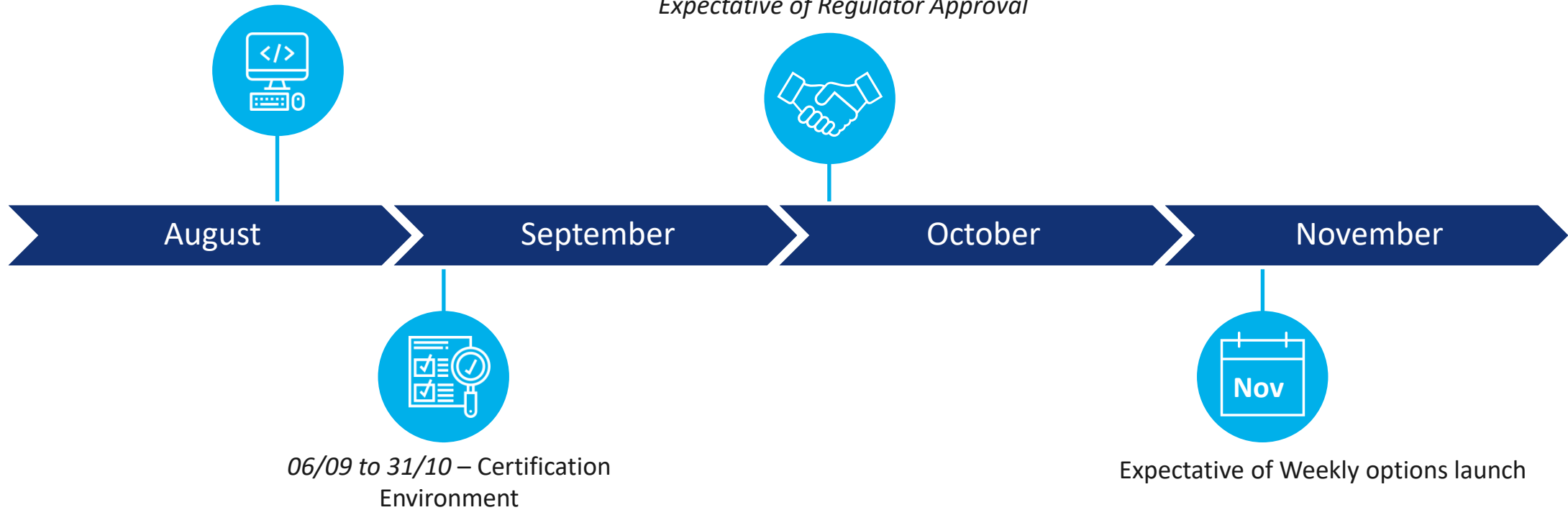
*Same as Monthly*

# ROAD TO LAUNCH



*End of B3's development*

*Expectative of Regulator Approval*





[B]<sup>3</sup>

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THANKS

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