

October 15, 2024  
058/2024-VNC

## EXTERNAL COMMUNICATION

Listed B3 Participants

Re.: **Market Risk for Trades (RMKTN) New Aggregate Metric at LiNe Clearing**

Continuing the evolution of pre-trade risk systems, B3 hereby informs you that the LiNe Clearing system will have a new aggregate metric: Market Risk for Trades (RMKTN).

RMKTN aims to mitigate the increment of risk generated by the set of trades executed over the day, compared with the risk of the portfolio of a determined investor at market opening.

The assigning of limits to this new metric will be mandatory at the document level (CPF Individual Taxpayer No., CNPJ Corporate Taxpayer No. or CVM code for nonresident investors) and its configuration is the responsibility of the trading participant, full trading participant or settlement participant responsible for it. A breach of the metric or the absence of a defined limit will trigger the protected mode and the cancellation or all open orders in the book.

To explain how it works and the other characteristics of this new metric, B3 will hold a technical workshop at TV B3 ([www.tvb3.com.br](http://www.tvb3.com.br)) in Portuguese and

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English, respectively, on **October 24, 2024** at 3:00 p.m. and on **October 25, 2024** at 11:00 a.m., Brasília time.

On these dates, we will provide technical information, rules for monitoring the limits assigned to the new metric, as well as the next steps for implementation in production. This information will also be available at a future date in the Manuals provided by B3.

RMKTN is already available to the market for testing in a certification environment. Certification is not mandatory but is recommended and can be scheduled at Listed Certification, by telephone on +55 11 2565-5023 or email at [tradingcertification@b3.com.br](mailto:tradingcertification@b3.com.br).

The dates for the in-production launch of Market Risk for Trades will be announced in due course via Circular Letter.

Further information can be obtained from the Risk Services Center by telephone on +55 11 2565-5030 or by email at [gmr@b3.com.br](mailto:gmr@b3.com.br).

Mario Palhares  
Chief Operating Officer – Electronic Trading and CCP