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BOLETIM MENSAL

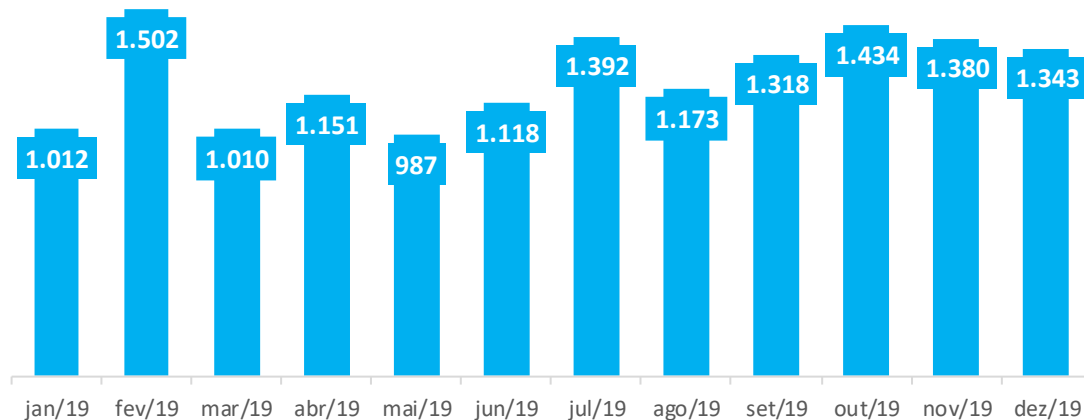
Formador de Mercado

DERIVATIVOS DE EQUITIES

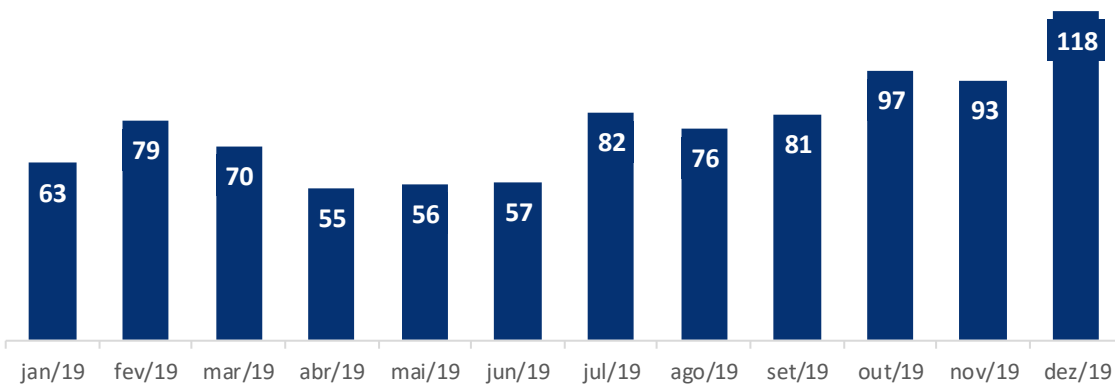
Dezembro 2019

OPÇÕES DE AÇÕES COM FORMADOR DE MERCADO

Estoque* (Milhões de contratos)

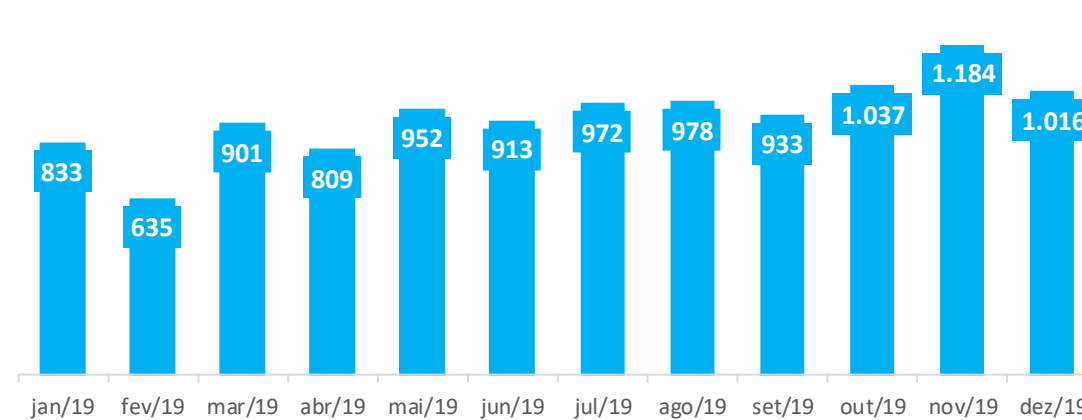


ADV (Milhões de contratos)

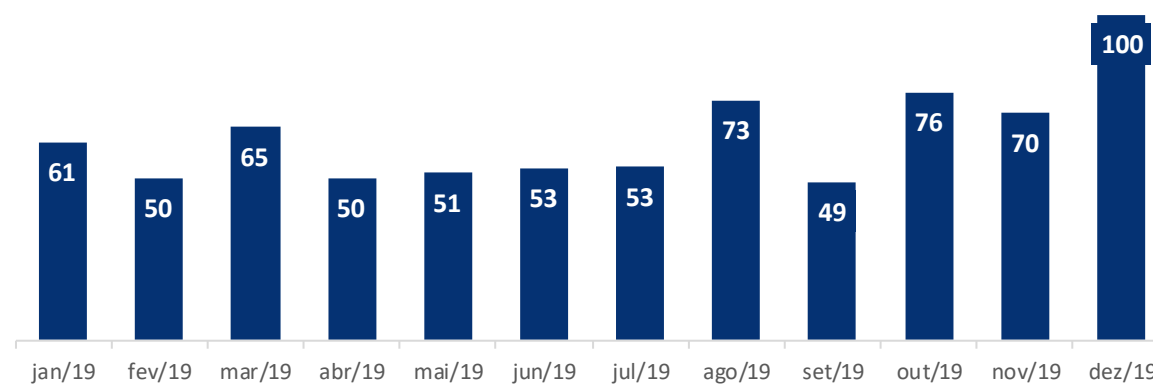


OPÇÕES DE IBOVESPA

Estoque* (Mil contratos)



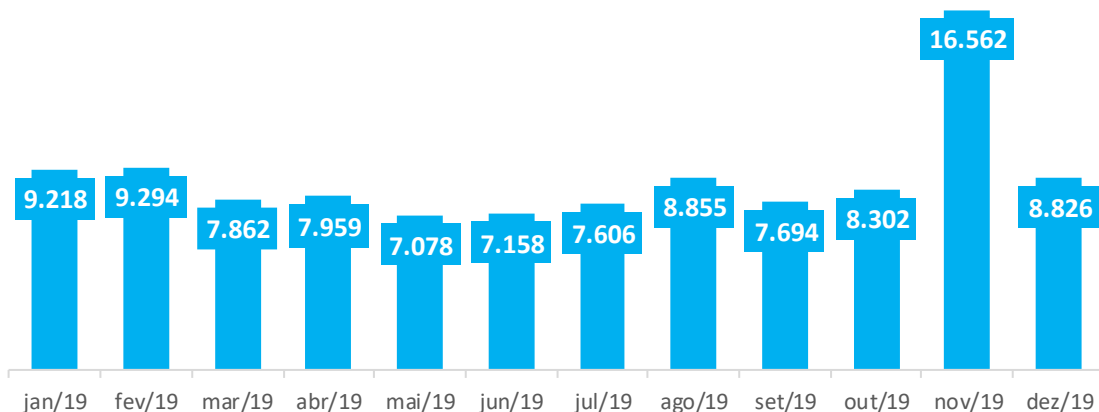
ADV (Mil contratos)



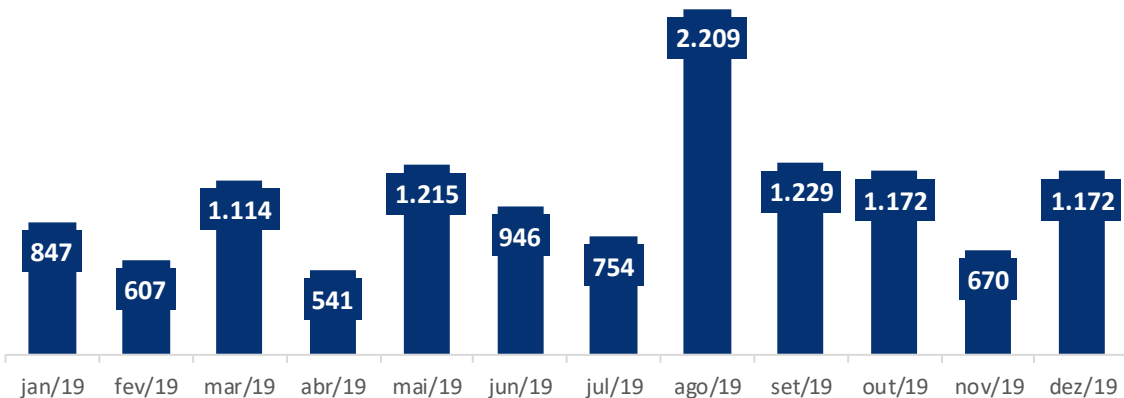
* Último dia útil do mês de referência

FUTURO DE S&P 500

Estoque** (Contratos)

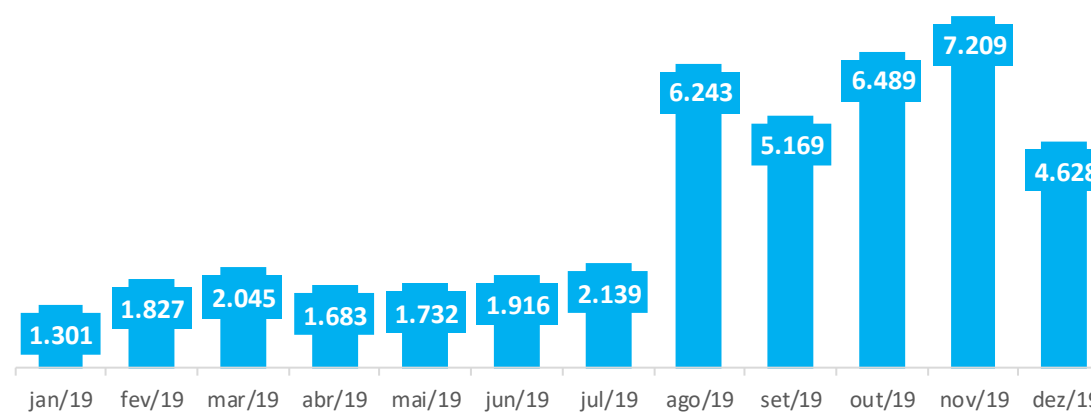


ADV (Contratos)

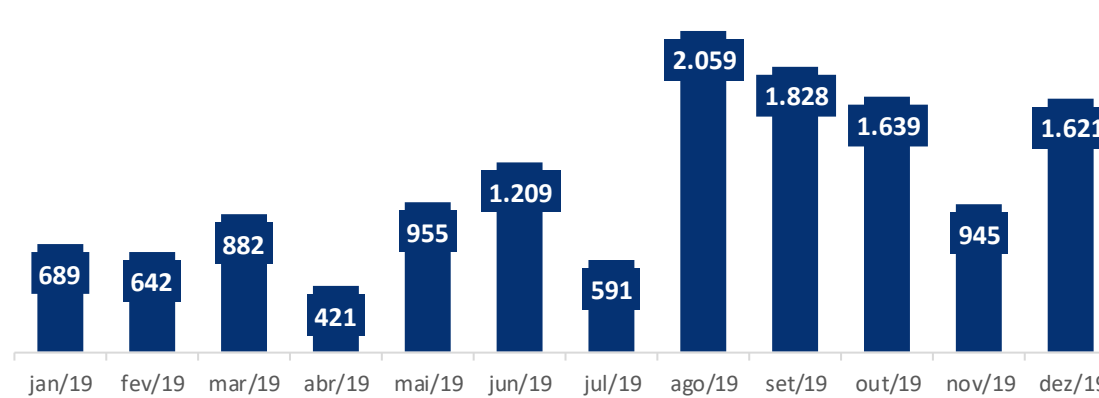


FUTURO DE MICRO S&P 500*

Estoque** (Contratos)



ADV (Contratos)

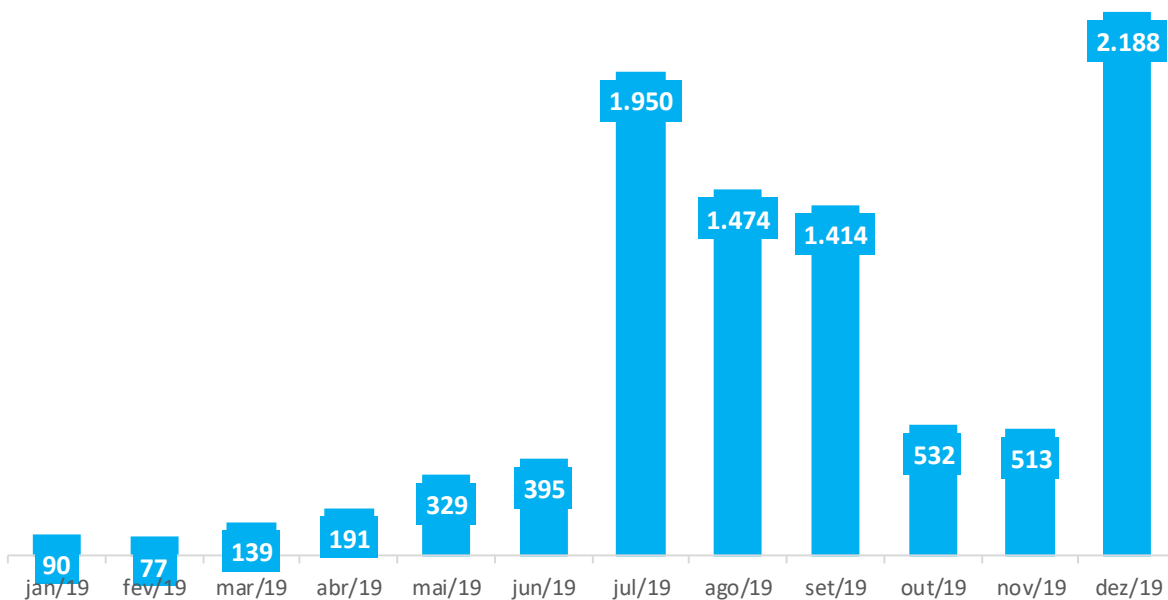


* Lançado em dez/18

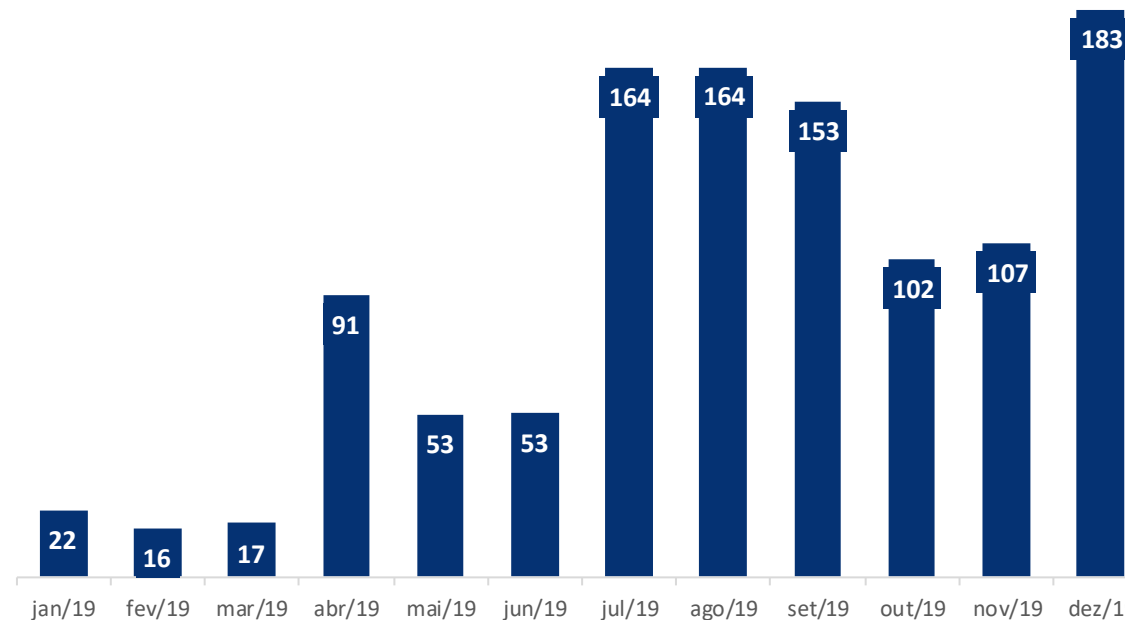
** Último dia útil do mês de referência

FUTURO DE AÇÕES* COM FORMADOR DE MERCADO

Estoque** (Milhões de contratos)



ADV (Milhões de contratos)



* Lançado em dez/18

** Último dia útil do mês de referência

OPÇÕES COM FORMADOR DE MERCADO

Ativo (Cód. BBG)*	ADV YTD (# contratos)			Open Interest ** (# contratos)		
	2018	2019	YoY	2018	2019	YoY
ABEV3	4.520.231	8.540.829	88,9%	98.914.600	399.701.700	304,1%
B3SA3	1.245.873	3.278.621	163,2%	19.646.600	66.798.200	240,0%
BBAS3	5.965.429	6.923.342	16,1%	41.640.000	73.625.900	76,8%
BBDC3	96.927	208.948	115,6%	4.558.680	8.375.200	83,7%
BBDC4	3.273.039	6.251.840	91,0%	57.585.990	110.269.350	91,5%
BBSE3	451.913	369.306	-18,3%	2.335.000	15.665.400	570,9%
BOVA11	726.681	2.060.408	183,5%	11.466.510	18.591.620	62,1%
BOVV11	5.955	259	-95,7%	0	45.600	N/A
BRAP4	102.360	215.714	110,7%	12.137.500	3.781.900	-68,8%
BRFS3	1.262.353	1.369.136	8,5%	32.742.200	10.932.900	-66,6%
ELET3	167.018	373.602	123,7%	1.187.600	22.904.000	1828,6%
BRKM5	249.376	728.308	192,1%	13.377.700	9.262.800	-30,8%
BRML3	860.801	1.225.534	42,4%	16.315.600	29.987.900	83,8%
CCRO3	249.010	397.885	59,8%	1.101.500	909.800	-17,4%
CIEL3	867.116	2.448.345	182,4%	16.366.500	15.175.000	-7,3%
CMIG4	1.735.396	966.405	-44,3%	9.711.300	12.615.100	29,9%
CPLE6	9.308	22.479	141,5%	360.700	1.320.100	266,0%
CSAN3	113.293	141.337	24,8%	3.645.400	1.571.500	-56,9%
CSNA3	1.172.661	3.102.654	164,6%	8.266.500	26.876.100	225,1%

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

** Último dia do mês de referência

OPÇÕES COM FORMADOR DE MERCADO

Ativo (Cód. BBG)*	ADV YTD (# contratos)			Open Interest ** (# contratos)		
	2018	2019	YoY	2018	2019	YoY
CYRE3	450.304	550.307	22,2%	15.670.200	9.892.400	-36,9%
ECOR3	88.029	85.878	-2,4%	955.700	784.000	-18,0%
EGIE3	39.644	149.845	278,0%	5.055.197	11.507.500	127,6%
ELET6	73.731	284.977	286,5%	4.016.600	5.852.400	45,7%
EMBR3	223.829	188.773	-15,7%	1.419.200	1.550.800	9,3%
ENBR3	136.715	120.192	-12,1%	1.303.400	1.616.500	24,0%
EQTL3	196.034	118.863	-39,4%	980.200	21.156.600	2058,4%
GGBR4	2.408.411	3.633.607	50,9%	37.506.400	30.815.700	-17,8%
GOAU4	2.133.299	1.703.344	-20,2%	52.205.800	18.148.800	-65,2%
HYPE3	171.294	233.917	36,6%	2.963.100	3.858.700	30,2%
ITSA4	2.328.576	5.559.971	138,8%	53.322.820	45.482.500	-14,7%
ITUB4	6.421.027	11.776.368	83,4%	132.611.550	160.121.000	20,7%
JBSS3	218.360	1.230.335	463,4%	3.120.600	16.425.500	426,4%
KLBN11	159.377	207.152	30,0%	7.545.600	12.321.000	63,3%
COGN3	0	879.627	N/A	0	55.153.100	N/A
LAME4	284.526	780.333	174,3%	12.086.900	12.352.400	2,2%
LREN3	168.290	435.457	158,8%	883.500	12.110.900	1270,8%
MRFG3	83.453	285.992	242,7%	6.174.200	16.775.500	171,7%
MRVE3	90.274	410.131	354,3%	20.600	17.917.900	86880,1%

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

** Último dia do mês de referência

OPÇÕES COM FORMADOR DE MERCADO

Ativo (Cód. BBG)*	ADV YTD (# contratos)			Open Interest ** (# contratos)		
	2018	2019	YoY	2018	2019	YoY
MULT3	70.575	196.798	178,9%	1.726.900	1.345.400	-22,1%
NATU3	119.328	150.694	26,3%	1.082.200	0	-100,0%
PCAR4	39.596	138.152	248,9%	867.900	568.200	-34,5%
QUAL3	84.879	64.105	-24,5%	844.300	779.300	-7,7%
RADL3	62.602	44.981	-28,1%	1.099.000	2.654.500	141,5%
RAIL3	331.424	800.967	141,7%	7.131.000	4.213.300	-40,9%
RENT3	303.402	317.059	4,5%	19.127.700	5.791.770	-69,7%
SANB11	201.636	84.681	-58,0%	8.043.100	2.283.000	-71,6%
SBSP3	48.279	544.239	1027,3%	1.274.700	13.234.600	938,3%
SMLS3	20.927	126.609	505,0%	234.300	5.958.900	2443,3%
SUZB3	437.032	1.985.907	354,4%	6.093.900	35.989.100	490,6%
TAE11	31.268	111.763	257,4%	811.400	1.669.900	105,8%
TIMP3	136.225	59.147	-56,6%	598.100	577.700	-3,4%
UGPA3	184.490	297.662	61,3%	1.444.000	2.156.100	49,3%
USIM5	1.657.214	3.415.172	106,1%	17.497.400	32.009.900	82,9%
VIVT4	81.207	67.185	-17,3%	284.500	3.264.900	1047,6%
WEGE3	103.897	147.444	41,9%	2.913.900	3.317.700	13,9%
YDUQ3	0	133.077	N/A	0	9.259.600	N/A
IBOV11	34.694	62.330	79,7%	617.440	1.015.999	64,6%

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

** Último dia do mês de referência

FUTUROS COM FORMADOR DE MERCADO

Ativo (Cód. BBG)*	ADV YTD (# contratos)			Open Interest ** (# contratos)		
	2018	2019	YoY	2018	2019	YoY
Futuro de S&P500 (BSPA)	933	1.049	12,4%	9.258	8.826	-4,7%
Futuro de IBrX50 (LBA)	121	88	-26,7%	1.867	1.468	-21,4%
Micro S&P500 (WSPA)	569	1.129	98,4%	1.386	4.628	233,9%
B3SAO	14	4.610	32173,4%	100	9.000	8900,0%
CCROO	536	3.248	506,3%	100	18.900	18800,0%
CIELO	371	4.100	1003,7%	5.100	390.800	7562,7%
CMIGP	364	2.920	701,6%	2.100	66.100	3047,6%
HYPEO	0	2.633	N/A	0	33.200	N/A
COGNO	693	2.769	299,6%	9.000	12.900	43,3%
PCARP	0	2.779	N/A	0	32.700	N/A
PETRP	12.693	35.927	183,0%	54.000	309.100	472,4%
PSSAO	0	2.694	N/A	0	96.000	N/A
USIMA	100	2.482	2382,3%	1.100	53.100	4727,3%
VALEO	1.000	26.206	2520,6%	5.400	1.135.800	20933,3%
VVARO	714	5.012	601,7%	9.900	30.300	206,1%

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

** Último dia do mês de referência

- **Não há consultas em aberto atualmente.**

- **Não há programas abertos para credenciamento atualmente.**

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. BBG)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
BBAS3	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Derivatives	1º e 2º	15,000	BRL 0,09	30/06/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
BBDC3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		7,500	BRL 0,09		
BBDC4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives		15,000	BRL 0,09		
BBSE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0,07		
BRAP4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		4,000	BRL 0,05		
BRDT3	Optiver V.O.F. Credit Suisse Fundo Exclusivo		10,000	BRL 0,06		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
CSNA3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives Derivatives	1º e 2º	8,000	BRL 0,07	30/06/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
CYRE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0,05		
EGIE3	Credit Suisse Fundo Exclusivo		5,000	BRL 0,05		
ELET6 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		8,500	BRL 0,10		
YDUQ3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		6.000	BRL 0,07		
GGBR4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives Derivatives		10,000	BRL 0,03		
GOAU4	Credit Suisse Fundo Exclusivo Optiver V.O.F.		30,000	BRL 0,02		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

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OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
ITSA4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Derivatives	1º e 2º	30.000	BRL 0,04	30/06/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
COGN3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		12,000	BRL 0,03		
MRFG3	Credit Suisse Fundo Exclusivo Optiver V.O.F.		17,000	BRL 0,03		
PCAR4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		1,500	BRL 0,20		
TAE11	Credit Suisse Fundo Exclusivo		7,500	BRL 0,03		
BRKM5 ¹	IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives Derivatives Optiver V.O.F.		3,000	BRL 0,10		
EMBR3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives Derivatives		10,000	BRL 0,05		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
EQTL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1º e 2º	2,500	BRL 0,13	30/06/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
HYPE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		6,000	BRL 0,10		
LAME4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0,05		
MULT3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		8,000	BRL 0,05		
RADL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		2,000	BRL 0,15		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

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OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. BBG)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
RAIL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1º e 2º	12,000	BRL 0,04	30/06/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
SUZB3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		8,000	BRL 0,10		
IBOVESPA	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Derivatives	1º e 2º - Par 3º - Par 1º - Ímpar	50 20 50	100 pontos 150 pontos 150 pontos		
BOVA11 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1º e 2º	10,000	BRL 0,09		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

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OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
BOVV11	Credit Suisse Fundo Exclusivo	1º e 2º	2.000	BRL 0,12	11/12/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
ITUB4	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.		30.000	BRL 0,04		
ABEV3	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.		20.000	BRL 0,04		
BRFS3	Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,07		
BRML3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		15.000	BRL 0,03		
B3SA3	Citadel Securities (Europa) Da Vinci Derivatives IMC Trading B.V. Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,07		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

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OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
CCRO3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	1º e 2º	14.000	BRL 0,05	11/12/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
CIEL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives		20.000	BRL 0,03		
CMIG4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		15.000	BRL 0,05		
CSAN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5.000	BRL 0,10		
JBSS3	APT Capital Limited Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,07		
LREN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		7.000	BRL 0,10		
QUAL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		7.000	BRL 0,06		
VIVT4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5.000	BRL 0,10		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. BBG)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
TIMP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	1º e 2º	15.000	BRL 0,04	11/12/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
UGPA3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,05		
USIM5	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives		21.000	BRL 0,03		
CPLE6	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5.000	BRL 0,10		
ECOR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		15.000	BRL 0,05		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. BBG)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
ELET3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	1º e 2º	10.000	BRL 0,10	11/12/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido
KLBN11	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,05		
NATU3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5.000	BRL 0,15		
RENT3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		6.000	BRL 0,10		
SANB11	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,09		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
SBSP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	1º e 2º	5.000	BRL 0,10	11/12/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido <p>PROGRAMAS ESPECÍFICOS</p> <p><u>Puts PETR4 +VALE3</u>: O formador de mercado credenciado deverá atuar para todo o conjunto de 20 opções sinalizados com ¹, sendo vedado o credenciamento parcial.</p>
MRVE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,05		
ENBR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10.000	BRL 0,05		
WEGE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		12.000	BRL 0,05		
SMLS3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo		7.000	BRL 0,10		
Puts PETR4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo	1º	30.000	BRL 0,02	30/06/2020	
		2º	20.000	BRL 0,03		
		1º trimestral	15.000	BRL 0,06		
		2º trimestral	15.000	BRL 0,08		
		3º trimestral	15.000	BRL 0,09		
Puts VALE3	Mako Global Derivatives Da Vinci Derivatives	1º	15.000	BRL 0,03		
		2º	10.000	BRL 0,06		
		1º trimestral	10.000	BRL 0,12		
		2º trimestral	10.000	BRL 0,15		
		3º trimestral	10.000	BRL 0,16		

Nota: A B3 poderá aceitar, de acordo com seus critérios, a entrada de novos formadores de mercado para os programas em andamento

* Para acessar as telas de negociações das opções no terminal da Bloomberg basta pesquisar: "Ticker" + Equity + OMON <GO>

FUTUROS: PROGRAMA DE FORMADOR DE MERCADO

Ativo	Formador Atual	Obrigações			Término do Programa	Benefícios
		Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
Futuro de S&P500 (BSPA)	IMC Trading B.V. Virtu Financial	1º e 2º	20	1,5 pontos	11/12/2020	<ul style="list-style-type: none"> • Isenção de taxas e emolumentos para o produto • Isenção para hedge • Isenção no excesso de ordens não executadas • Aumento nos limites de mensageria (throttle) • Sem multas contratuais. Há apenas um aviso prévio de 30 dias que deverá ser cumprido <p>PROGRAMAS ESPECÍFICOS</p> <p><u>Micro S&P 500:</u> Possibilidade de receber participação sobre a receita total da B3 decorrente das negociações do produto ("revenue pool")</p>
Micro S&P 500 (WSPA)	IMC Trading B.V. Virtu Financial		20	1,0 ponto	11/12/2020	
Futuro de IBrX-50 (LBA)	Credit Suisse (Brasil) S.A. CTVM Quadeye		15	30.00	11/12/2020	
B3SAO	AIM Algorithmic Trading Credit Suisse (Brasil) S.A. CTVM BTG Pactual CCTVM S.A.	1º	7500	1.10%	13/04/2020	
CCROO			15000	0.75%		
CIELO			10000	1.50%		
CMIGP			9500	1.15%		
HYPEO			2500	0.75%		
COGNO			15000	1.50%		
PCARP			1000	0.75%		
PETRP			30000	0.40%		
PSSAO			1000	0.75%		
USIMA			20000	1.15%		
VALEO			8500	0.40%		
VVARO			9000	1.50%		



Em caso de dúvidas, entrar em contato:

Cientes Locais:

Marcus Stensen

marcus.stensen@b3.com.br

11 2565-5846

Cientes Estrangeiros:

EUA – Guilherme Pimentel

guilherme.pimentel@b3.com.br

+55 11 2565 6271

Europa/Ásia – Sergio Gullo

sergio.gullo@b3.com.br

+44 203 379 3980

MONTHLY REPORT

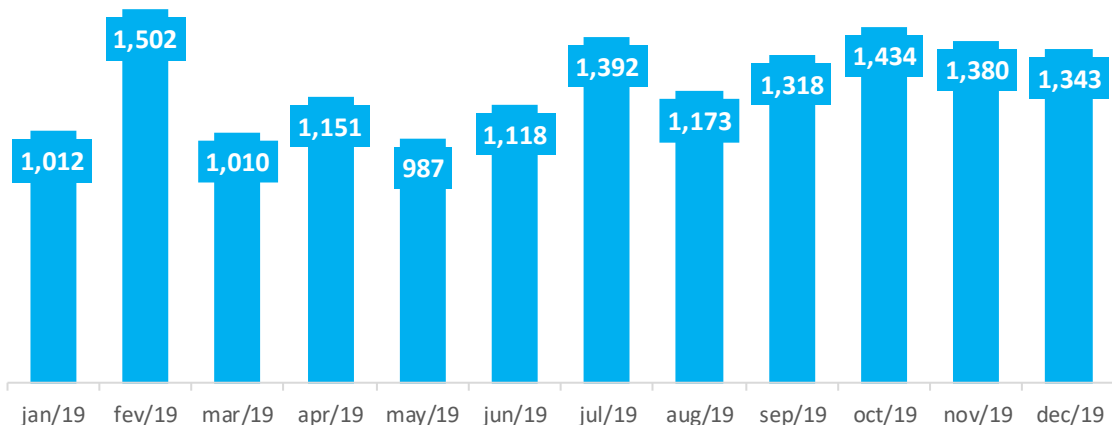
Market Making

EQUITIES DERIVATIVES

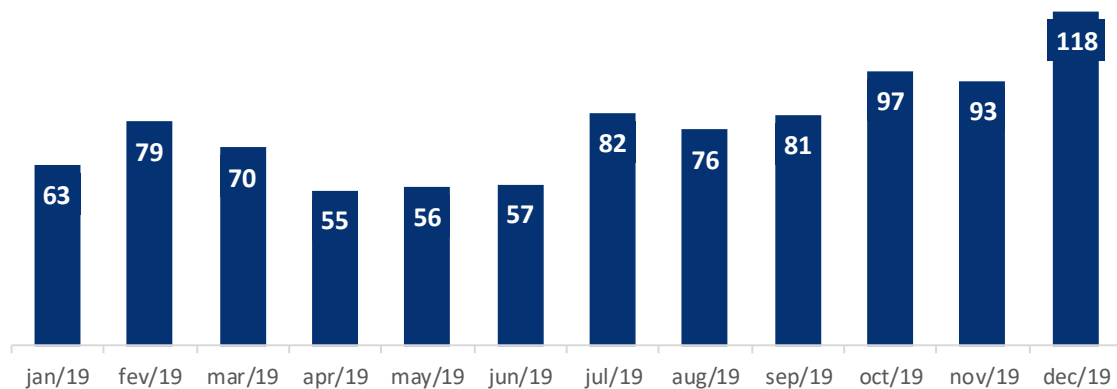
December 2019

SINGLE STOCK OPTIONS WITH MARKET MAKER

Open Interest* (Million contracts)

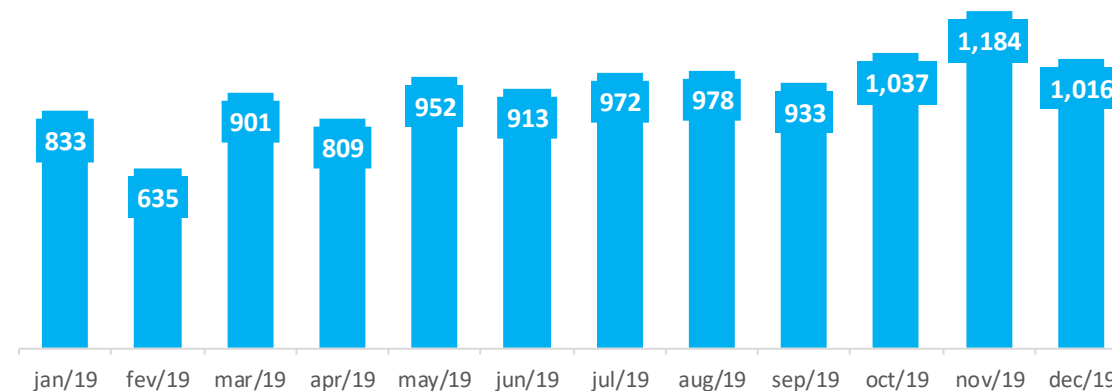


ADV (Million contracts)

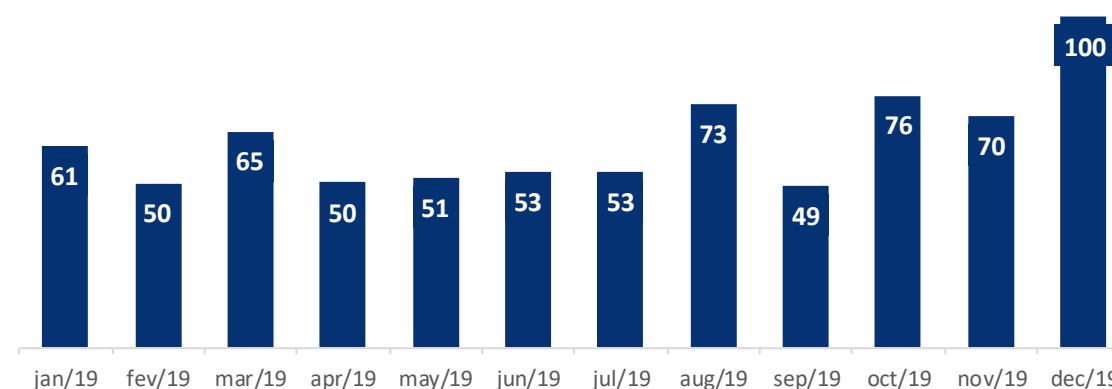


IBOVESPA OPTIONS

Open Interest* (Thousand contracts)



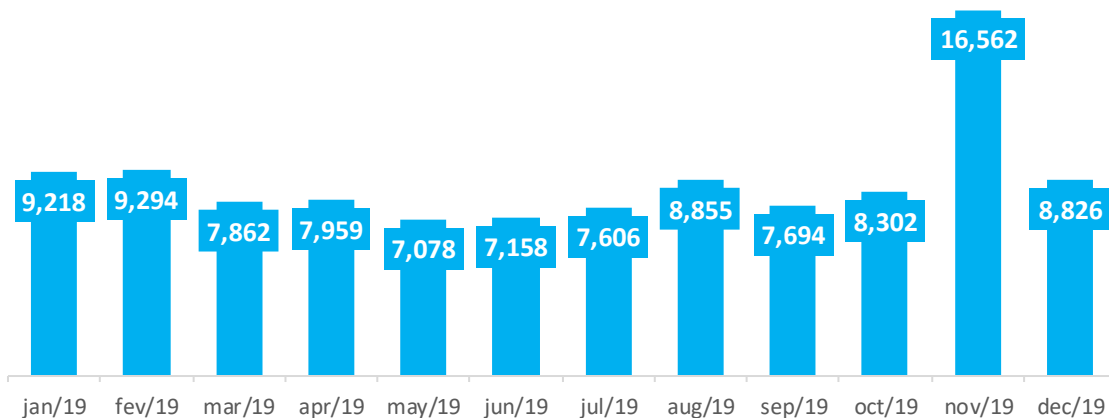
ADV (Thousand contracts)



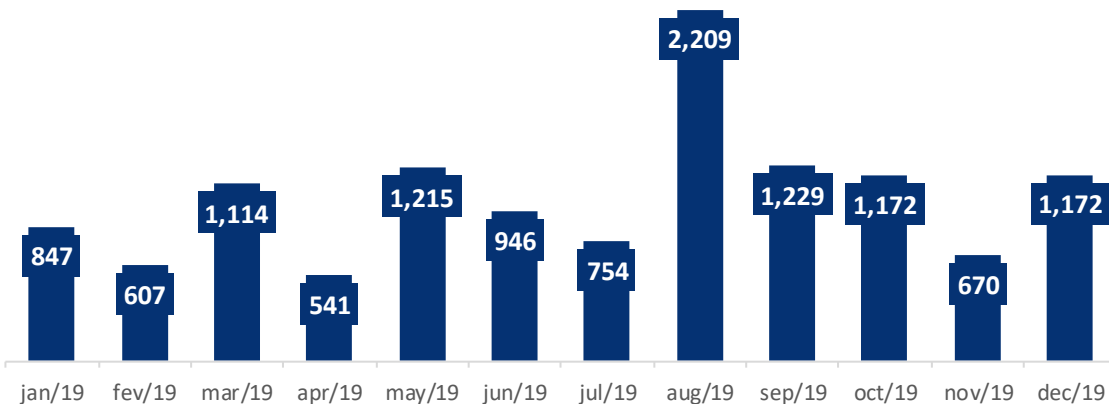
* Last workday of the month

S&P 500 FUTURES

Open Interest** (Contracts)

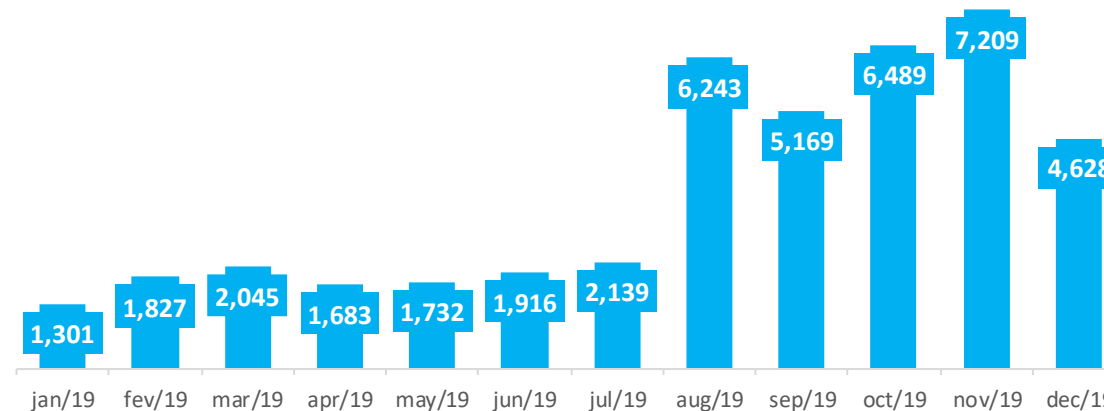


ADV (Contracts)

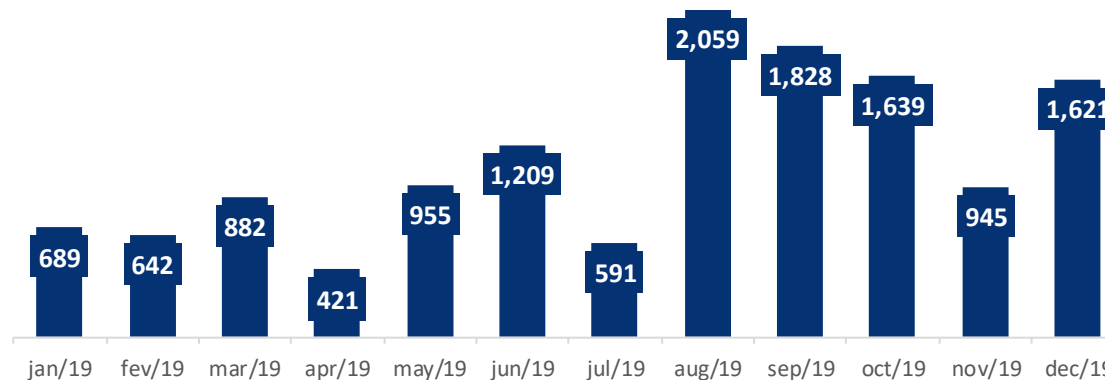


MICRO S&P 500 FUTURES*

Open Interest** (Contracts)



ADV (Contracts)

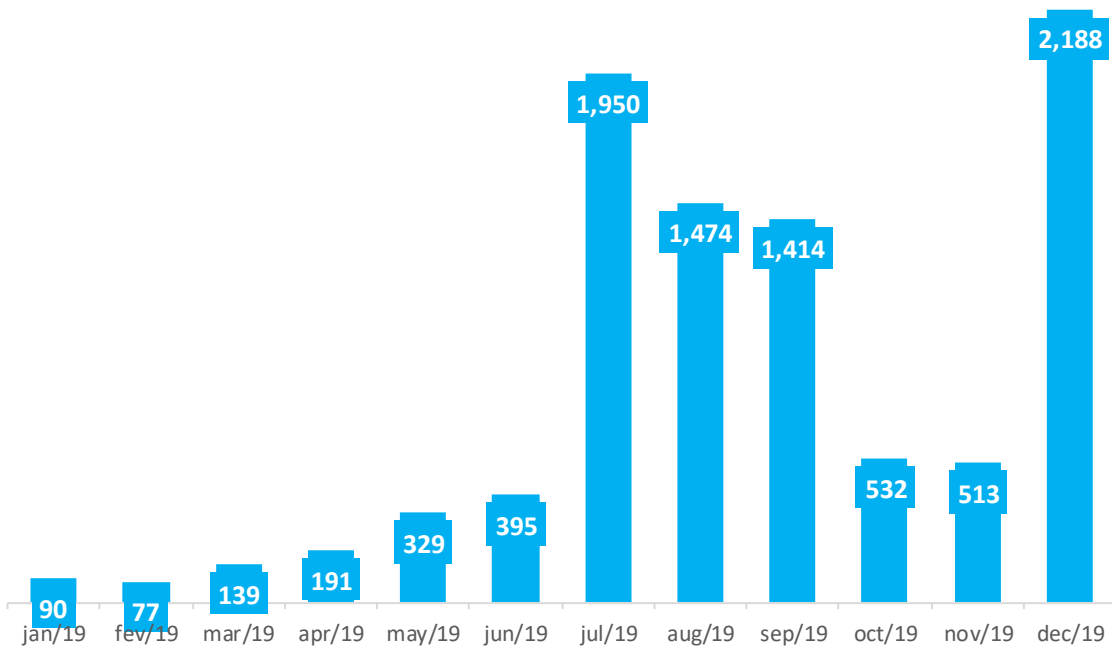


* Launched in dec/18

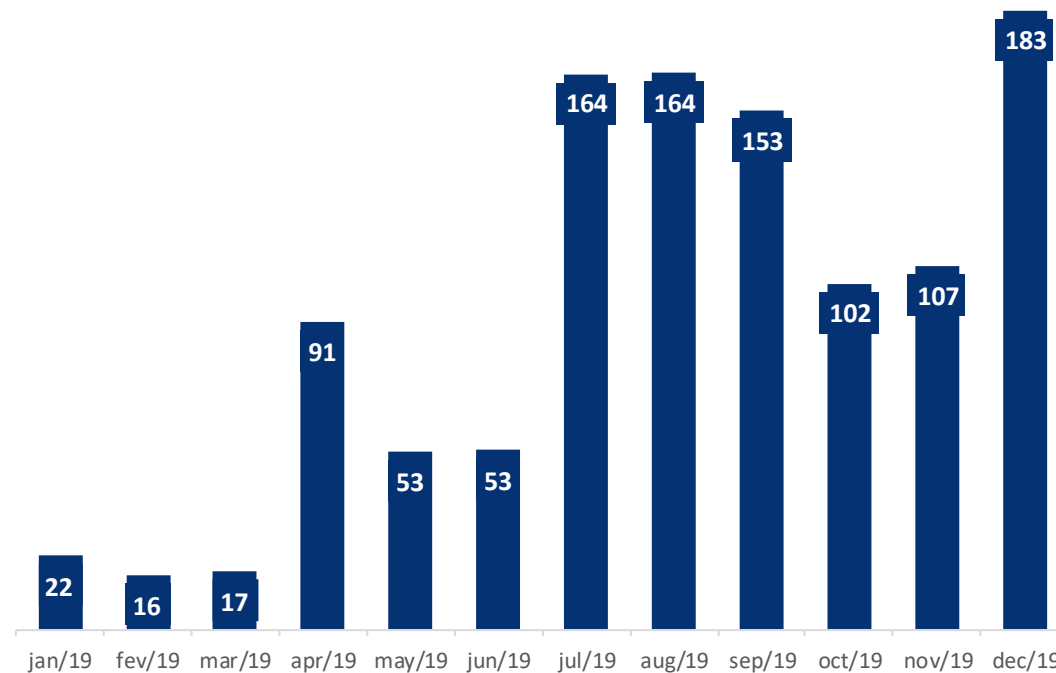
** Last workday of the month

SINGLE STOCK FUTURES* WITH MARKET MAKER

Open Interest** (Million contracts)



ADV (Million contracts)



* Launched in dec/18

** Last workday of the month

OPTIONS WITH MARKET MAKER

Underlying (ticker BBG)*	ADV YTD (# contracts)			Open Interest** (# contracts)		
	2018	2019	YoY	2018	2019	YoY
ABEV3	4,520,231	8,540,829	88.9%	98,914,600	399,701,700	304.1%
B3SA3	1,245,873	3,278,621	163.2%	19,646,600	66,798,200	240.0%
BBAS3	5,965,429	6,923,342	16.1%	41,640,000	73,625,900	76.8%
BBDC3	96,927	208,948	115.6%	4,558,680	8,375,200	83.7%
BBDC4	3,273,039	6,251,840	91.0%	57,585,990	110,269,350	91.5%
BBSE3	451,913	369,306	-18.3%	2,335,000	15,665,400	570.9%
BOVA11	726,681	2,060,408	183.5%	11,466,510	18,591,620	62.1%
BOVV11	5,955	259	-95.7%	0	45,600	N/A
BRAP4	102,360	215,714	110.7%	12,137,500	3,781,900	-68.8%
BRDT3	41,847	302,666	623.3%	3,347,100	5,747,900	71.7%
BRFS3	1,262,353	1,369,136	8.5%	32,742,200	10,932,900	-66.6%
ELET3	167,018	373,602	123.7%	1,187,600	22,904,000	1828.6%
BRKM5	249,376	728,308	192.1%	13,377,700	9,262,800	-30.8%
BRML3	860,801	1,225,534	42.4%	16,315,600	29,987,900	83.8%
CCRO3	249,010	397,885	59.8%	1,101,500	909,800	-17.4%
CIEL3	867,116	2,448,345	182.4%	16,366,500	15,175,000	-7.3%
CMIG4	1,735,396	966,405	-44.3%	9,711,300	12,615,100	29.9%
CPLE6	9,308	22,479	141.5%	360,700	1,320,100	266.0%
CSAN3	113,293	141,337	24.8%	3,645,400	1,571,500	-56.9%
CSNA3	1,172,661	3,102,654	164.6%	8,266,500	26,876,100	225.1%

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>.

** Last workday of the month

OPTIONS WITH MARKET MAKER

Underlying (ticker BBG)*	ADV YTD (# contracts)			Open Interest** (# contracts)		
	2018	2019	YoY	2018	2019	YoY
CYRE3	450,304	550,307	22.2%	15,670,200	9,892,400	-36.9%
ECOR3	88,029	85,878	-2.4%	955,700	784,000	-18.0%
EGIE3	39,644	149,845	278.0%	5,055,197	11,507,500	127.6%
ELET6	73,731	284,977	286.5%	4,016,600	5,852,400	45.7%
EMBR3	223,829	188,773	-15.7%	1,419,200	1,550,800	9.3%
ENBR3	136,715	120,192	-12.1%	1,303,400	1,616,500	24.0%
EQTL3	196,034	118,863	-39.4%	980,200	21,156,600	2058.4%
GGBR4	2,408,411	3,633,607	50.9%	37,506,400	30,815,700	-17.8%
GOAU4	2,133,299	1,703,344	-20.2%	52,205,800	18,148,800	-65.2%
HYPE3	171,294	233,917	36.6%	2,963,100	3,858,700	30.2%
ITSA4	2,328,576	5,559,971	138.8%	53,322,820	45,482,500	-14.7%
ITUB4	6,421,027	11,776,368	83.4%	132,611,550	160,121,000	20.7%
JBSS3	218,360	1,230,335	463.4%	3,120,600	16,425,500	426.4%
KLBN11	159,377	207,152	30.0%	7,545,600	12,321,000	63.3%
COGN3	0	879,627	N/A	0	55,153,100	N/A
LAME4	284,526	780,333	174.3%	12,086,900	12,352,400	2.2%
LREN3	168,290	435,457	158.8%	883,500	12,110,900	1270.8%
MRFG3	83,453	285,992	242.7%	6,174,200	16,775,500	171.7%
MRVE3	90,274	410,131	354.3%	20,600	17,917,900	86880.1%

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>.

** Last workday of the month

OPTIONS WITH MARKET MAKER

Underlying (ticker BBG)*	ADV YTD (# contracts)			Open Interest** (# contracts)		
	2018	2019	YoY	2018	2019	YoY
MULT3	70,575	196,798	178.9%	1,726,900	1,345,400	-22.1%
NATU3	119,328	150,694	26.3%	1,082,200	0	-100.0%
PCAR4	39,596	138,152	248.9%	867,900	568,200	-34.5%
QUAL3	84,879	64,105	-24.5%	844,300	779,300	-7.7%
RADL3	62,602	44,981	-28.1%	1,099,000	2,654,500	141.5%
RAIL3	331,424	800,967	141.7%	7,131,000	4,213,300	-40.9%
RENT3	303,402	317,059	4.5%	19,127,700	5,791,770	-69.7%
SANB11	201,636	84,681	-58.0%	8,043,100	2,283,000	-71.6%
SBSP3	48,279	544,239	1027.3%	1,274,700	13,234,600	938.3%
SMLS3	20,927	126,609	505.0%	234,300	5,958,900	2443.3%
SUZB3	437,032	1,985,907	354.4%	6,093,900	35,989,100	490.6%
TAE11	31,268	111,763	257.4%	811,400	1,669,900	105.8%
TIMP3	136,225	59,147	-56.6%	598,100	577,700	-3.4%
UGPA3	184,490	297,662	61.3%	1,444,000	2,156,100	49.3%
USIM5	1,657,214	3,415,172	106.1%	17,497,400	32,009,900	82.9%
VIVT4	81,207	67,185	-17.3%	284,500	3,264,900	1047.6%
WEGE3	103,897	147,444	41.9%	2,913,900	3,317,700	13.9%
YDUQ3	0	133,077	N/A	0	9,259,600	N/A
IBOV11	34,694	62,330	79.7%	617,440	1,015,999	64.6%

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>.

** Last workday of the month

FUTURES WITH MARKET MAKER

Underlying (ticker BBG)	ADV YTD (# contracts)			Open Interest** (# contracts)		
	2018	2019	YoY	2018	2019	YoY
S&P500 Future (BSPA)	933	1,049	12.4%	9,258	8,826	-4.7%
IBrX50 Future (LBA)	121	88	-26.7%	1,867	1,468	-21.4%
Micro S&P500 (WSPA)	569	1,129	98.4%	1,386	4,628	233.9%
B3SAO	14	4,610	32173.4%	100	9,000	8900.0%
CCROO	536	3,248	506.3%	100	18,900	18800.0%
CIELO	371	4,100	1003.7%	5,100	390,800	7562.7%
CMIGP	364	2,920	701.6%	2,100	66,100	3047.6%
HYPEO	0	2,633	N/A	0	33,200	N/A
KROTO	693	2,769	299.6%	9,000	12,900	43.3%
PCARP	0	2,779	N/A	0	32,700	N/A
PETRP	12,693	35,927	183.0%	54,000	309,100	472.4%
PSSAO	0	2,694	N/A	0	96,000	N/A
USIMA	100	2,482	2382.3%	1,100	53,100	4727.3%
VALEO	1,000	26,206	2520.6%	5,400	1,135,800	20933.3%
VVARO	714	5,012	601.7%	9,900	30,300	206.1%

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>.

** Last workday of the month

- **There are no current parameters for consultation.**

- **There are no open accreditation programs.**

EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
BBAS3	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives	1st and 2nd	15,000	BRL 0.09	June 30, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
BBDC3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		7,500	BRL 0.09		
BBDC4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives		15,000	BRL 0.09		
BBSE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0.07		
BRAP4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		4,000	BRL 0.05		
BRDT3	Optiver V.O.F. Credit Suisse Fundo Exclusivo		10,000	BRL 0.06		
CSNA3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		8,000	BRL 0.07		

Note: B3 can accept, at its own discretion, new Market Makers after the deadline for accreditation.

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>

EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
CYRE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1st and 2nd	10,000	BRL 0.05	June 30, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
EGIE3	Credit Suisse Fundo Exclusivo		5,000	BRL 0.05		
ELET6 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		8,500	BRL 0.10		
YDUQ3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		6,000	BRL 0.07		
GGBR4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0.03		
GOAU4	Credit Suisse Fundo Exclusivo Optiver V.O.F.		30,000	BRL 0.02		

Note: B3 can accept, at its own discretion, new Market Makers after the deadline for accreditation.

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>

EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
ITSA4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives	1st and 2nd	30.000	BRL 0.04	June 30, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
COGN3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		12,000	BRL 0.03		
MRFG3	Credit Suisse Fundo Exclusivo Optiver V.O.F.		17,000	BRL 0.03		
PCAR4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		1,500	BRL 0.20		
TAE11	Credit Suisse Fundo Exclusivo		7,500	BRL 0.03		
BRKM5 ¹	IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives Optiver V.O.F.		3,000	BRL 0.10		
EMBR3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0.05		

Note: B3 can accept, at its own discretion, new Market Makers after the deadline for accreditation.

* To access the options trading screens at the Bloomberg terminal, just search: "Ticker" + Equity + OMON <GO>

EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
EQTL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1st and 2nd	2,500	BRL 0.13	June 30, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
HYPE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		6,000	BRL 0.10		
LAME4 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		10,000	BRL 0.05		
MULT3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		8,000	BRL 0.05		
RADL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		2,000	BRL 0.15		
RAIL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives		12,000	BRL 0.04		
SUZB3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives		8,000	BRL 0.10		

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
IBOVESPA	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives	1st and 2nd - Even 3rd - Even 1st - Odd	50 20 50	100 points 150 points 150 points	June 30, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
BOVA11 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1st and 2nd	10,000	BRL 0.09		
BOWV11	Credit Suisse Fundo Exclusivo	1st and 2nd	2,000	BRL 0.12	December 11, 2020	
ITUB4	Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives APT Capital Citadel Securities		30,000	BRL 0.04		
ABEV3	Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives APT Capital Citadel Securities		20,000	BRL 0.04		
BRFS3	Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives Citadel Securities		10,000	BRL 0.07		
BRML3	Credit Suisse Fundo Exclusivo Optiver V.O.F. Citadel Securities		15,000	BRL 0.03		

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
B3SA3	Citadel Securities (Europa) Da Vinci Derivatives IMC Trading B.V. Credit Suisse Fundo Exclusivo Optiver V.O.F.	1st and 2nd	10,000	BRL 0.07	December 11, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
CCRO3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		14,000	BRL 0.05		
CIEL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives		20,000	BRL 0.03		
CMIG4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		15,000	BRL 0.05		
CSAN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5,000	BRL 0.10		
JBSS3	APT Capital Limited Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10,000	BRL 0.07		

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
LREN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	1st and 2nd	7,000	BRL 0.10	December 11, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice
QUAL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		7,000	BRL 0.06		
VIVT4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5,000	BRL 0.10		
TIMP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		15,000	BRL 0.04		
UGPA3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10,000	BRL 0.05		
USIM5	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		21,000	BRL 0.03		

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
CPLE6	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	1st and 2nd	5,000	BRL 0.10	December 11, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice.
ECOR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		15,000	BRL 0.05		
ELET3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives		10,000	BRL 0.10		
KLBN11	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10,000	BRL 0.05		
NATU3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5,000	BRL 0.15		
RENT3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		6,000	BRL 0.10		

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
SANB11	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	1st and 2nd	10,000	BRL 0.09	December 11, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice.
SBSP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		5,000	BRL 0.10		
MRVE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10,000	BRL 0.05		
ENBR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		10,000	BRL 0.05		
WEGE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.		12,000	BRL 0.05		
SMLS3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo		7,000	BRL 0.10		

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Minimum Quantity	Spread		
Puts PETR4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	1st	30,000	BRL 0.02	June 30, 2020	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice <p>SPECIFIC PROGRAMS <u>Puts PETR4 + VALE3</u>: Market Makers accredited must make bids and asks for all the 20 options marked with ¹. Partial accreditation will not be allowed.</p>
		2nd	20,000	BRL 0.03		
		1st quarter	15,000	BRL 0.06		
		2nd quarter	15,000	BRL 0.08		
		3rd quarter	15,000	BRL 0.09		
Puts VALE3		1st	15,000	BRL 0.03		
		2nd	10,000	BRL 0.06		
		1st quarter	10,000	BRL 0.12		
		2nd quarter	10,000	BRL 0.15		
		3rd quarter	10,000	BRL 0.16		

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FUTURES: MARKET MAKER PROGRAMS

Underlying (ticker BBG)	Current Market Makers	Obligations			End of the program	Main Program Features
		Maturities	Spread	Minimum Quantity		
ISP	IMC Trading B.V. Virtu Financial	1st and 2nd	1.5 points	20.00	December 13, 2019	<ul style="list-style-type: none"> • Fee waiver on the product • Fee waiver on underlying asset used as hedge • Fee waiver on the excess of non-executed orders • Higher messaging bandwidth limits (throttle) • No contractual fine. There is a 30 days prior notice <p>SPECIFIC PROGRAMS</p> <p><u>Micro S&P 500</u>: Market makers may receive a share of B3's total revenue from trading the product ("revenue pool")</p>
WSP	IMC Trading B.V. Virtu Financial		1.0 points	20.00	December 13, 2019	
BRI	Credit Suisse (Brasil) S.A. CTVM Quadeye		30	15.00	December 13, 2019	
B3SAO	BTG Pactual CCTVM S.A. Credit Suisse (Brasil) S.A. CTVM	1st	1.10%	7500	April 13, 2020	
CCROO			0.75%	15000		
CIELO			1.50%	10000		
CMIGP			1.15%	9500		
HYPEO			0.75%	2500		
COGNO			1.50%	15000		
PCARP			0.75%	1000		
PETRP			0.40%	30000		
PSSAO			0.75%	1000		
USIMA			1.15%	20000		
VALEO			0.40%	8500		
VVARO			1.50%	9000		

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In case of any doubts, contact:

Domestic Clients:

Marcus Stensen

marcus.stensen@b3.com.br

11 2565-5846

Foreign Clients:

USA – Guilherme Pimentel

guilherme.pimentel@b3.com.br

+55 11 2565 6271

Europe/Asia – Sergio Gullo

sergio.gullo@b3.com.br

+44 203 379 3980