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BOLETIM MENSAL

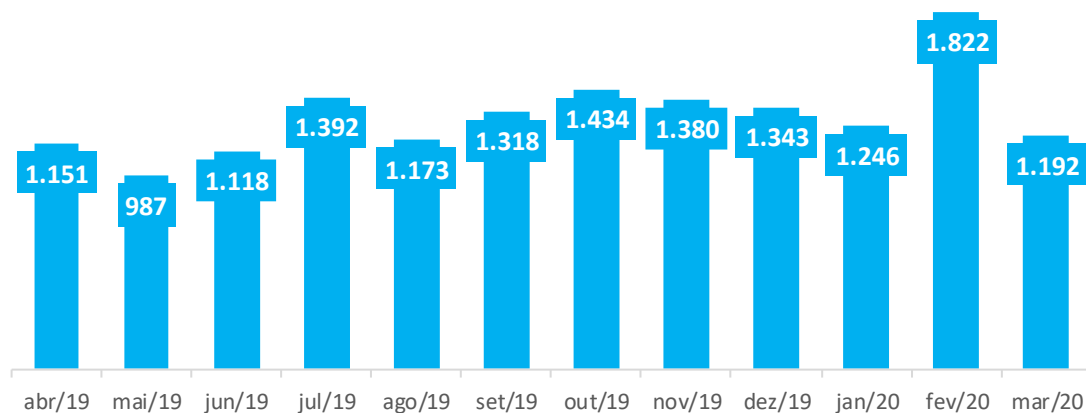
Formador de Mercado

DERIVATIVOS DE EQUITIES

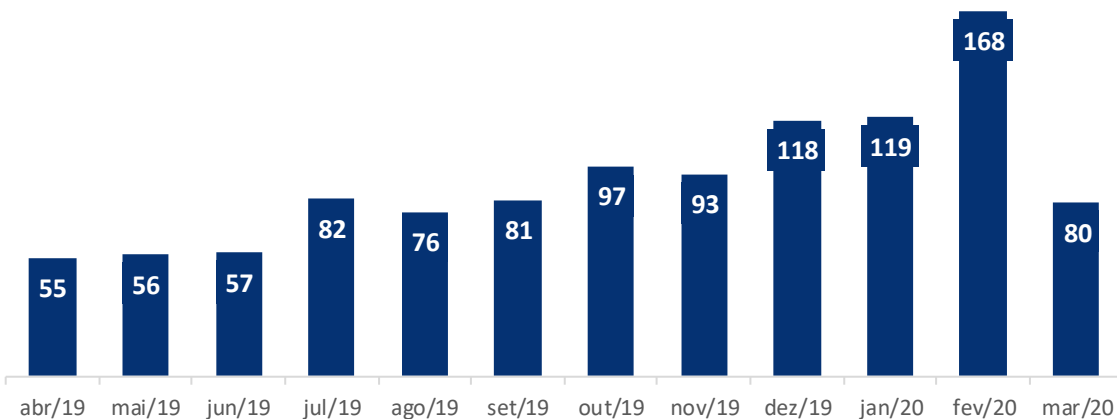
Março 2020

OPÇÕES DE AÇÕES COM FORMADOR DE MERCADO

Estoque* (Milhões de contratos)

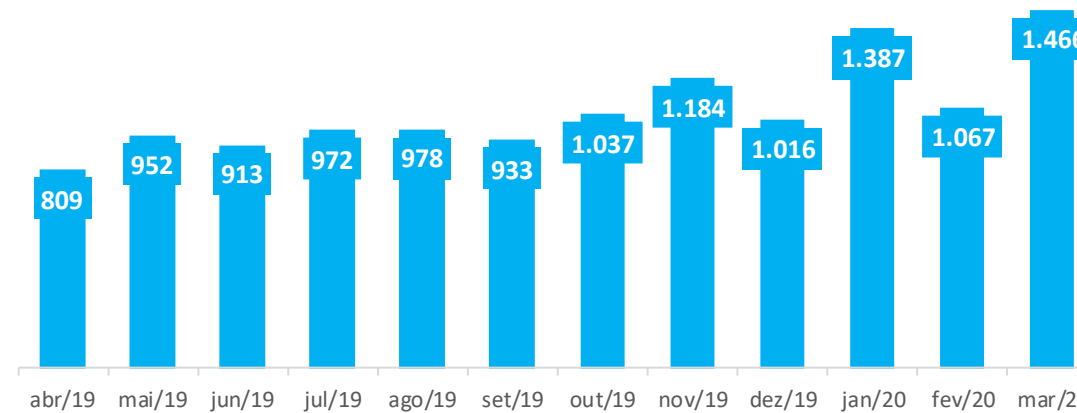


ADV (Milhões de contratos)

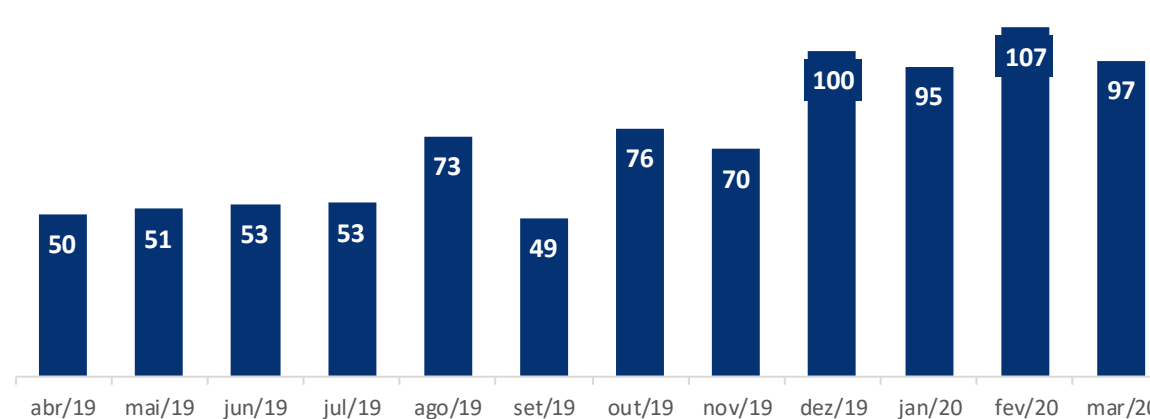


OPÇÕES DE IBOVESPA

Estoque* (Mil contratos)



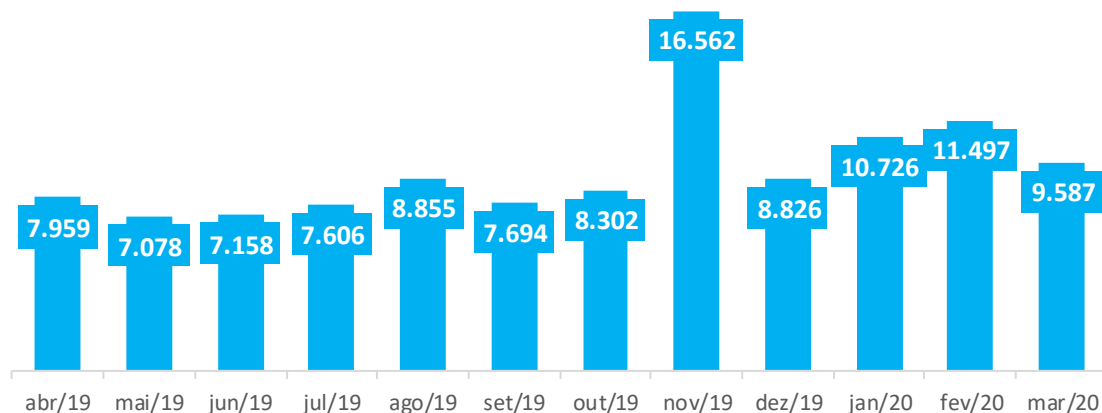
ADV (Mil contratos)



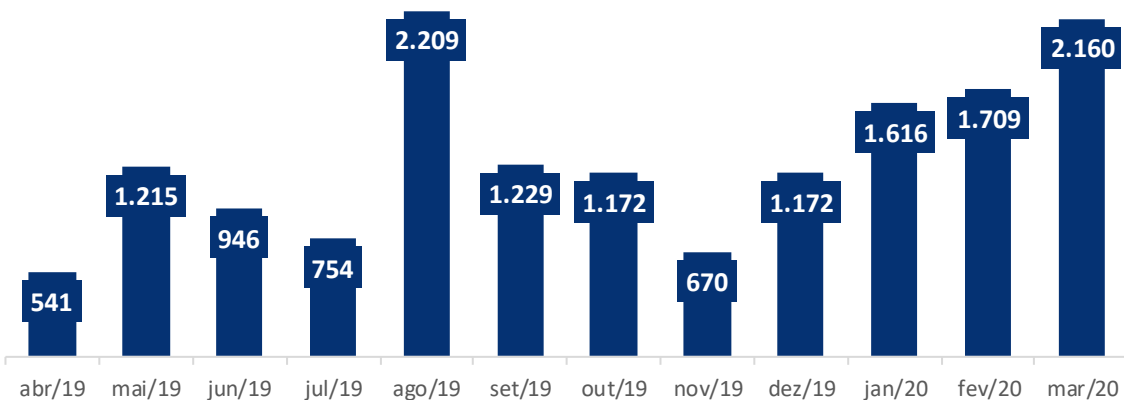
* Último dia útil do mês de referência

FUTURO DE S&P 500

Estoque** (Contratos)

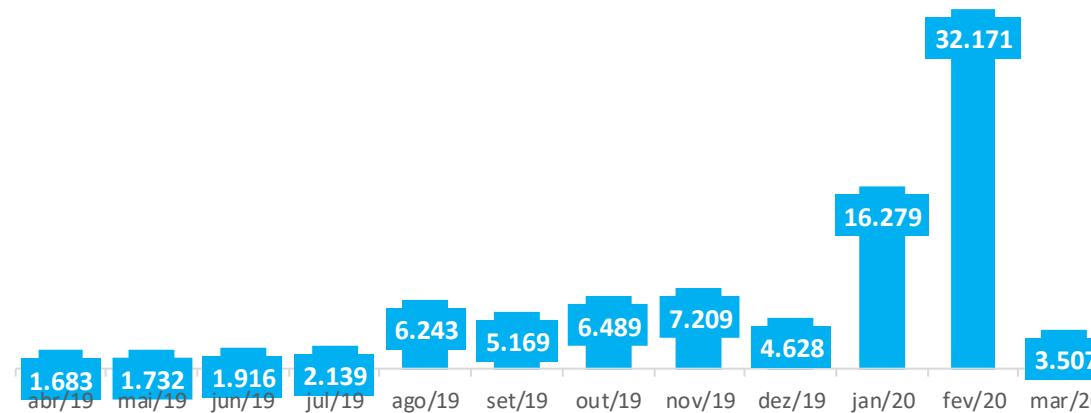


ADV (Contratos)

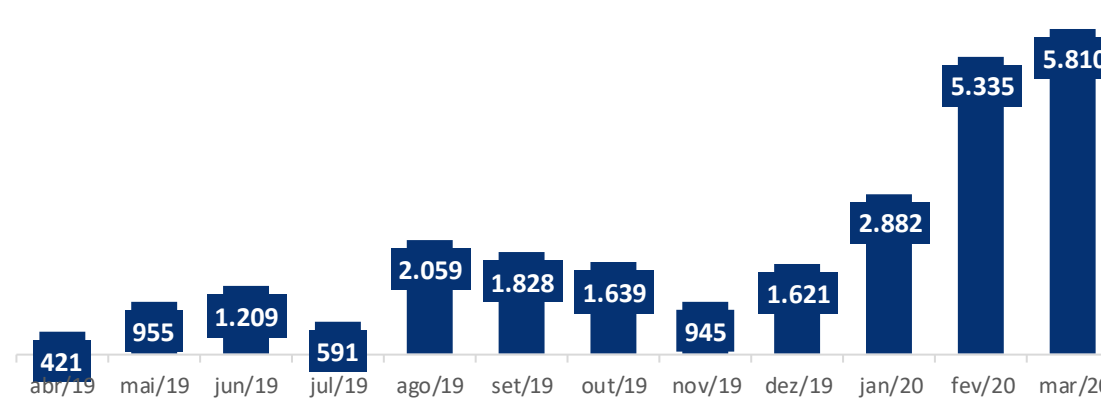


FUTURO DE MICRO S&P 500*

Estoque** (Contratos)



ADV (Contratos)

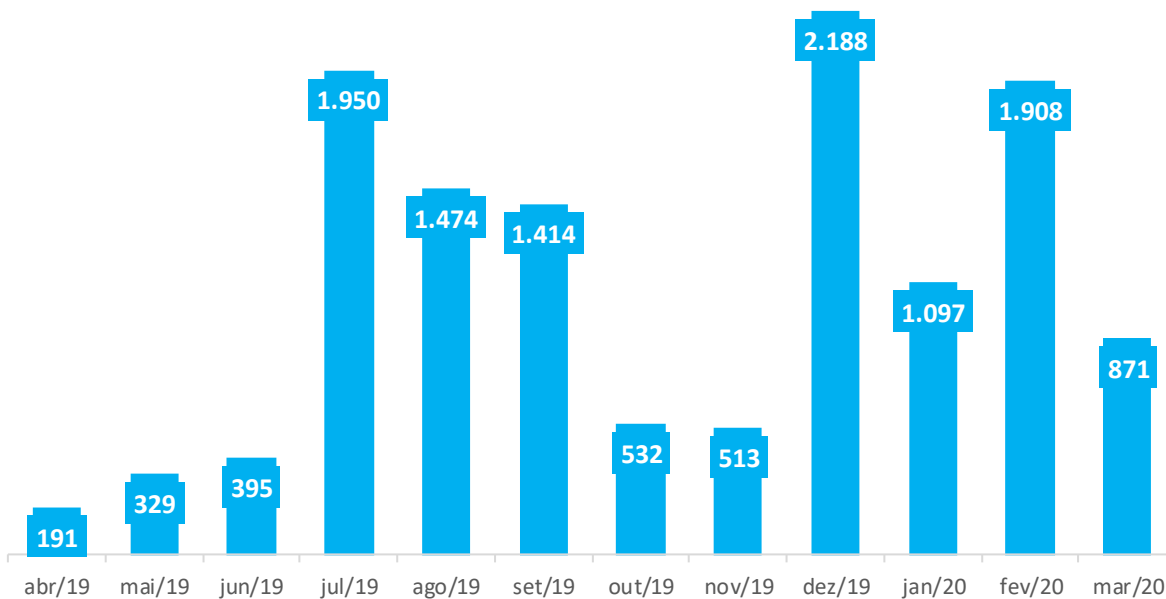


* Lançado em dez/18

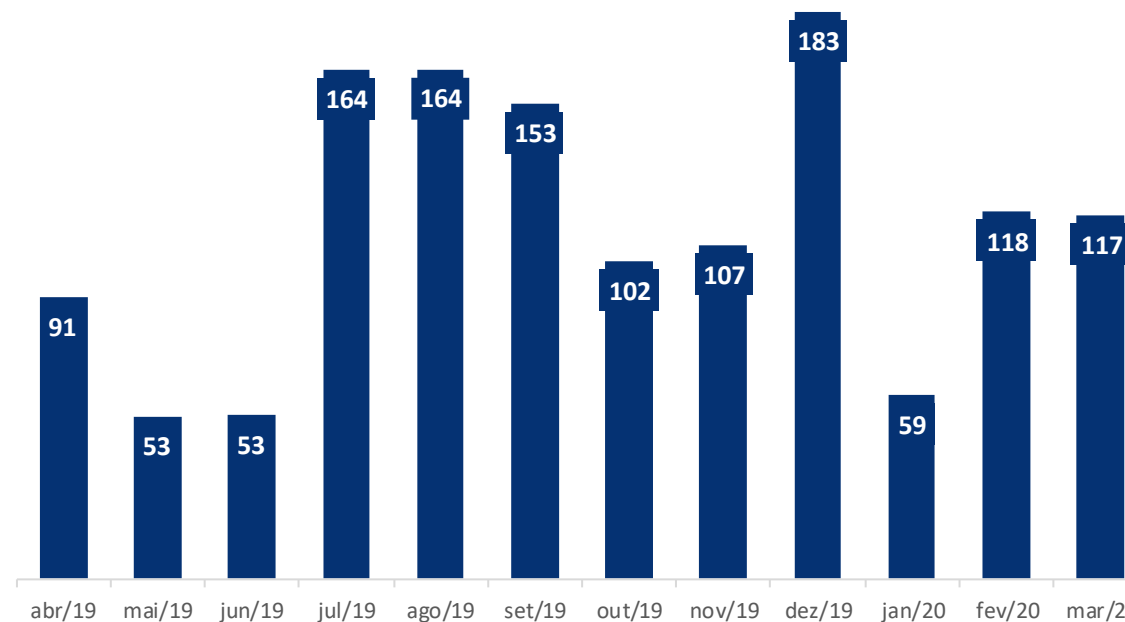
** Último dia útil do mês de referência

FUTURO DE AÇÕES* COM FORMADOR DE MERCADO

Estoque** (Mil 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)		
	2019	2020	YoY	2019	2020	YoY
ABEV3	9.010.560	12.396.571	37,6%	101.328.800	103.414.900	2,1%
B3SA3	2.502.273	6.117.715	144,5%	21.579.600	65.812.900	205,0%
BBAS3	5.847.125	10.614.028	81,5%	96.819.200	86.397.400	-10,8%
BBDC3	112.612	129.219	14,7%	5.230.830	8.610.300	64,6%
BBDC4	5.837.438	12.333.135	111,3%	92.747.350	146.007.620	57,4%
BBSE3	345.153	794.287	130,1%	2.877.100	6.958.500	141,9%
BOVA11	1.607.132	6.628.779	312,5%	15.884.590	43.227.150	172,1%
BOVV11	0	3.291	N/A	0	140.720	N/A
BRAP4	238.362	323.482	35,7%	5.253.500	3.916.000	-25,5%
BRFS3	1.587.878	1.140.215	-28,2%	26.005.500	11.223.100	-56,8%
ELET3	152.600	750.998	392,1%	1.573.700	17.207.000	993,4%
BRKM5	469.235	1.125.505	139,9%	4.654.300	8.947.000	92,2%
BRML3	782.195	1.228.593	57,1%	34.552.100	48.002.800	38,9%
CCRO3	253.720	209.356	-17,5%	6.224.000	1.125.300	-81,9%
CIEL3	1.579.707	2.824.607	78,8%	16.767.400	10.158.600	-39,4%
CMIG4	1.164.988	1.112.034	-4,5%	4.756.800	6.572.200	38,2%
CPLE6	15.825	60.871	284,7%	249.000	262.600	5,5%
CSAN3	217.348	154.413	-29,0%	1.602.400	1.865.000	16,4%
CSNA3	3.453.127	3.707.094	7,4%	46.132.800	20.703.500	-55,1%

* 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)		
	2019	2020	YoY	2019	2020	YoY
CYRE3	394.307	304.227	-22,8%	5.781.800	3.303.300	-42,9%
ECOR3	133.192	141.471	6,2%	855.800	1.658.400	93,8%
EGIE3	245.830	214.385	-12,8%	5.536.200	6.883.600	24,3%
ELET6	277.143	272.031	-1,8%	3.622.700	6.285.300	73,5%
EMBR3	265.048	189.374	-28,6%	2.515.900	2.193.500	-12,8%
ENBR3	60.668	91.082	50,1%	222.000	989.800	345,9%
EQTL3	86.532	417.981	383,0%	1.607.200	9.662.100	501,2%
GGBR4	2.469.572	3.742.191	51,5%	30.324.400	12.605.600	-58,4%
GOAU4	1.803.330	1.159.411	-35,7%	36.271.800	14.010.100	-61,4%
HYPE3	177.670	265.851	49,6%	1.273.900	1.128.300	-11,4%
ITSA4	9.653.469	7.210.828	-25,3%	63.694.820	50.598.900	-20,6%
ITUB4	10.014.944	26.179.810	161,4%	189.465.730	338.642.300	78,7%
JBSS3	287.530	1.820.536	533,2%	3.581.900	15.358.300	328,8%
KLBN11	190.303	465.656	144,7%	9.552.100	10.033.500	5,0%
COGN3	0	4.974.473	N/A	0	64.852.700	N/A
LAME4	758.827	803.004	5,8%	15.222.900	10.767.700	-29,3%
LREN3	163.962	560.368	241,8%	2.605.700	11.784.700	352,3%
MRFG3	46.880	3.318.401	6978,5%	6.391.200	28.129.700	340,1%
MRVE3	51.073	155.934	205,3%	1.719.700	6.219.300	261,7%

* 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)		
	2019	2020	YoY	2019	2020	YoY
MULT3	176.610	109.013	-38,3%	4.731.100	2.235.300	-52,8%
NTCO3	0	123.615	N/A	0	3.832.600	N/A
PCAR3	0	20.723	N/A	0	734.000	N/A
QUAL3	57.150	140.551	145,9%	1.066.300	1.110.900	4,2%
RADL3	42.108	54.421	29,2%	516.600	2.511.000	386,1%
RAIL3	470.588	734.547	56,1%	8.936.000	4.882.400	-45,4%
RENT3	249.600	508.162	103,6%	5.404.700	4.582.900	-15,2%
SANB11	177.940	110.476	-37,9%	613.600	661.900	7,9%
SBSP3	432.688	179.918	-58,4%	20.793.900	404.500	-98,1%
SUZB3	949.517	1.806.821	90,3%	15.934.200	15.337.700	-3,7%
TAE11	61.655	101.878	65,2%	620.100	1.124.000	81,3%
TIMP3	71.557	120.669	68,6%	317.300	668.400	110,7%
UGPA3	173.542	334.678	92,9%	3.657.100	15.742.500	330,5%
USIM5	3.617.505	5.594.856	54,7%	34.950.900	15.236.500	-56,4%
VIVT4	77.533	107.777	39,0%	526.100	598.300	13,7%
WEGE3	58.200	439.345	654,9%	1.937.500	3.464.000	78,8%
YDUQ3	0	277.194	N/A	0	3.565.800	N/A
IBOV11	58.447	99.120	69,6%	901.040	1.465.575	62,7%

* 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)		
	2019	2020	YoY	2019	2020	YoY
Futuro de S&P500 (BSPA)	851	1.836	115,7%	7.862	9.587	21,9%
Futuro de IBrX50 (LBA)	118	189	60,4%	1.851	2.899	56,6%
Micro S&P500 (WSPA)	734	4.633	530,9%	2.045	3.507	71,5%
B3SAO	88	855	867,4%	500	6.700	1240,0%
CCROO	1.968	1.895	-3,7%	18.100	1.800	-90,1%
CIELO	357	4.227	1085,2%	4.000	59.200	1380,0%
CMIGP	2	59	3445,5%	0	1.000	N/A
COGNO	737	1.477	100,5%	4.000	15.000	275,0%
HYPEO	112	568	408,8%	3.000	700	-76,7%
PCARO	28	0	-100,0%	300	0	-100,0%
PETRP	11.203	80.527	618,8%	79.800	488.900	512,7%
PSSAO	290	2.036	602,2%	0	30.000	N/A
USIMA	200	209	4,5%	4.300	5.500	27,9%
VALEO	2.820	23.864	746,2%	11.500	251.900	2090,4%
VVARO	1.708	1.527	-10,6%	13.400	10.300	-23,1%

* 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.**

OPÇÕES DE EQUITIES: TRANCHE DE JULHO

Ativo (Cod. BBG)*	Período de credenciamento	Número máximo de Formadores	Obrigações				Característica do Programa	Link do O.C.	
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo	Presença em Pregões			
BBAS3	Até 25/05/2020	5	1º e 2º	15.000	BRL 0,07	80%	<ul style="list-style-type: none"> A B3 define TODOS parâmetros de referência. O spread de atuação dos formadores de mercado no programa está condicionado ao spread bid e será atualizado concomitante à divulgação dos formadores de mercado selecionados. As instituições interessadas em participar deste programa deverão solicitar credenciamento, mediante envio da Manifestação de Interesse; Caso as manifestações de interesse excedam o número de vagas oferecidas, a B3 definirá os formadores aptos ao credenciamento a partir de um sistema de pontuação. As 5 instituições mais bem ranqueadas serão selecionadas. O formador de mercado credenciado nas PUTS PETR4 E VALE3 deverá atuar para todo o conjunto de 20 opções sinalizados com ¹, sendo vedado o credenciamento parcial. 	OC 055/2020-PRE	
BBDC4				15.000	BRL 0,05				
BRDT3				10.000	BRL 0,06				
EGIE3				5.000	BRL 0,06				
GOAU4				30.000	BRL 0,04				
ITSA4				40.000	BRL 0,04				
MRFG3				17.000	BRL 0,04				
TAE11				7.500	BRL 0,03				
BBDC3 ¹	Até 25/05/2020	5	1º e 2º	7.500	BRL 0,05	80%			OC 054/2020-PRE
BBSE3 ¹				10.000	BRL 0,07				
BOVA11 ¹				15.000	BRL 0,10				
BRAP4 ¹				7.500	BRL 0,06				
BRKM5 ¹				5.000	BRL 0,08				
COGN3 ¹				15.000	BRL 0,03				

OPÇÕES DE EQUITIES: TRANCHE DE JULHO

Ativo (Cod. BBG)*	Período de credenciamento	Número máximo de Fomardores	Obrigações				Característica do Programa	Link do O.C.
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo	Presença em Pregões		
CSNA3 ¹	Até 25/05/2020	5	1º e 2º	10.000	BRL 0,05	80%	<ul style="list-style-type: none"> A B3 define TODOS parâmetros de referência. O spread de atuação dos formadores de mercado no programa está condicionado ao spread bid e será atualizado concomitante à divulgação dos formadores de mercado selecionados. As instituições interessadas em participar deste programa deverão solicitar credenciamento, mediante envio da Manifestação de Interesse; Caso as manifestações de interesse excedam o número de vagas oferecidas, a B3 definirá os formadores aptos ao credenciamento a partir de um sistema de pontuação. As 5 instituições mais bem ranqueadas serão selecionadas. O formador de mercado credenciado nas PUTS PETR4 E VALE3 deverá atuar para todo o conjunto de 20 opções sinalizados com ¹, sendo vedado o credenciamento parcial. 	OC 054/2020- PRE
CYRE3 ¹				10.000	BRL 0,06			
ELET6 ¹				8.500	BRL 0,08			
EMBR3 ¹				10.000	BRL 0,04			
EQTL3 ¹				5.000	BRL 0,07			
GGBR4 ¹				10.000	BRL 0,04			
HYPE3 ¹				6.000	BRL 0,09			
LAME4 ¹				10.000	BRL 0,06			
MULT3 ¹				10.000	BRL 0,05			
PCAR3 ¹				3.000	BRL 0,20			
RADL3 ¹				2.550	BRL 0,30			
RAIL3 ¹				12.000	BRL 0,06			
SUZB3 ¹				8.000	BRL 0,10			
YDUQ3 ¹	6.000	BRL 0,10						

OPÇÕES DE EQUITIES: TRANCHE DE JULHO

Ativo (Cod. BBG)*	Período de credenciamento	Número máximo de Formadores	Obrigações				Característica do Programa	Link do O.C.
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo	Presença em Pregões		
Puts PETR4	Até 25/05/2020	5	1º	30.000	BRL 0,02	80%	<ul style="list-style-type: none"> A B3 define TODOS parâmetros de referência. O spread de atuação dos formadores de mercado no programa está condicionado ao spread bid e será atualizado concomitante à divulgação dos formadores de mercado selecionados. As instituições interessadas em participar deste programa deverão solicitar credenciamento, mediante envio da Manifestação de Interesse; Caso as manifestações de interesse excedam o número de vagas oferecidas, a B3 definirá os formadores aptos ao credenciamento a partir de um sistema de pontuação. As 5 instituições mais bem ranqueadas serão selecionadas. O formador de mercado credenciado nas PUTS PETR4 e VALE3 deverá atuar para todo o conjunto de 20 opções sinalizados com ¹, sendo vedado o credenciamento parcial. 	OC 054/2020-PRE
			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			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					
IBOVESPA	Até 25/05/2020	5	3º trimestral	10.000	BRL 0,16	80%		OC 055/2020-PRE
			1º par	50	80 pontos			
			2º par	50	100 pontos			
			3º par	50	120 pontos			
1º ímpar			50	160 pontos				

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. BBG)*	Formador Atual	Número máximo de Formadores	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 Citadel Securities (Europa)	5	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	5		7.500	BRL 0,09		
BBDC4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Citadel Securities (Europa)	5		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	5		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	5		4.000	BRL 0,05		
BRDT3	Optiver V.O.F. Credit Suisse Fundo Exclusivo Citadel Securities (Europa)	5		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	Número máximo de Formadores	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	5	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	5		10.000	BRL 0,05		
EGIE3	Credit Suisse Fundo Exclusivo Citadel Securities (Europa)	5		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	5		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	5		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	5		10.000	BRL 0,03		

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	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
GOAU4	Credit Suisse Fundo Exclusivo Optiver V.O.F. Citadel Securities (Europa)	5	1º e 2º	30.000	BRL 0,02	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
ITSA4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Citadel Securities (Europa)	5		30.000	BRL 0,04		
COGN3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		12.000	BRL 0,03		
MRFG3	Credit Suisse Fundo Exclusivo Optiver V.O.F. Citadel Securities (Europa)	5		17.000	BRL 0,03		
PCAR3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		1.500	BRL 0,20		
TAE11	Credit Suisse Fundo Exclusivo Citadel Securities (Europa)	5		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.	5		3.000	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

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OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
EMBR3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	1º e 2º	10.000	BRL 0,05	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
EQTL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		2.500	BRL 0,13		
HYPE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		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	5		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	5		8.000	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	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios		
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo				
RADL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		2.000	BRL 0,15	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 <p>PROGRAMAS ESPECÍFICOS <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>		
RAIL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	1º e 2º	12.000	BRL 0,04				
SUZB3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		8.000	BRL 0,10				
Puts PETR4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	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			Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	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>

OPÇÕES DE EQUITIES: PROGRAMAS DE FORMADOR DE MERCADO

Ativo (Cód. B3)*	Formador Atual	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
IBOVESPA	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Citadel Securities (Europa)	5	1º e 2º - Par 3º - Par 1º - Ímpar	50 20 50	100 pontos 150 pontos 150 pontos	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
BOVA11¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	1º e 2º	10.000	BRL 0,09		
BOVV11	Credit Suisse Fundo Exclusivo	5	1º e 2º	2.000	BRL 0,12	11/12/2020	
ITUB4	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		30.000	BRL 0,04		
ABEV3	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		20.000	BRL 0,04		
BRFS3	Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,07		
BRML3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15.000	BRL 0,03		

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	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
B3SA3	Citadel Securities (Europa) Da Vinci Derivatives IMC Trading B.V. Credit Suisse Fundo Exclusivo Optiver V.O.F.	5	1º e 2º	10.000	BRL 0,07	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
CCRO3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		14.000	BRL 0,05		
CIEL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	5		20.000	BRL 0,03		
CMIG4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15.000	BRL 0,05		
CSAN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5.000	BRL 0,10		
JBSS3	APT Capital Limited Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,07		
LREN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		7.000	BRL 0,10		
QUAL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		7.000	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	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
VIVT4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5	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
TIMP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15.000	BRL 0,04		
UGPA3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,05		
UGPA3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,05		
USIM5	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	5		21.000	BRL 0,03		
CPLE6	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5.000	BRL 0,10		
ECOR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15.000	BRL 0,05		
ELET3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	5		10.000	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. B3)*	Formador Atual	Número máximo de Formadores	Obrigações			Término do Programa	Benefícios
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo		
KLBN11	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5	1º e 2º	10.000	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
NTCO3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5.000	BRL 0,15		
RENT3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		6.000	BRL 0,10		
SANB11	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,09		
SBSP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5.000	BRL 0,10		
MRVE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,05		
ENBR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10.000	BRL 0,05		
WEGE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		12.000	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>

FUTUROS: PROGRAMA DE FORMADOR DE MERCADO

Ativo	Formador Atual	Número máximo de Formadores de Mercado	Obrigações			Término do Programa
			Vencimento	Quantidade Mínima (# contratos)	Spread Máximo	
Futuro de S&P500 (BSPA)	IMC Trading B.V. Virtu Financial	5	1º e 2º	20	1,50	11/12/2020
Micro S&P 500 (WSPA)	IMC Trading B.V. Virtu Financial	5		20	1,00	11/12/2020
Futuro de IBRX-50 (LBA)	Credit Suisse (Brasil) S.A. CTVM QE Trading SLR	5		15	30,00	11/12/2020
B3SAO	AIM Algorithmic Trading Credit Suisse (Brasil) S.A. CTVM BTG Pactual CCTVM S.A.	3	1º	7500	1,10%	15/05/2020
CCROO				15000	0,75%	
CIELO				10000	1,50%	
CMIGP				9500	1,15%	
HYPEO				2500	0,75%	
COGNO				15000	1,50%	
PCARO				1000	0,75%	
PETRP				30000	0,40%	
PSSAO				1000	0,75%	
USIMA				20000	1,15%	
VALEO				8500	0,40%	
VVARO				9000	1,50%	



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MONTHLY REPORT

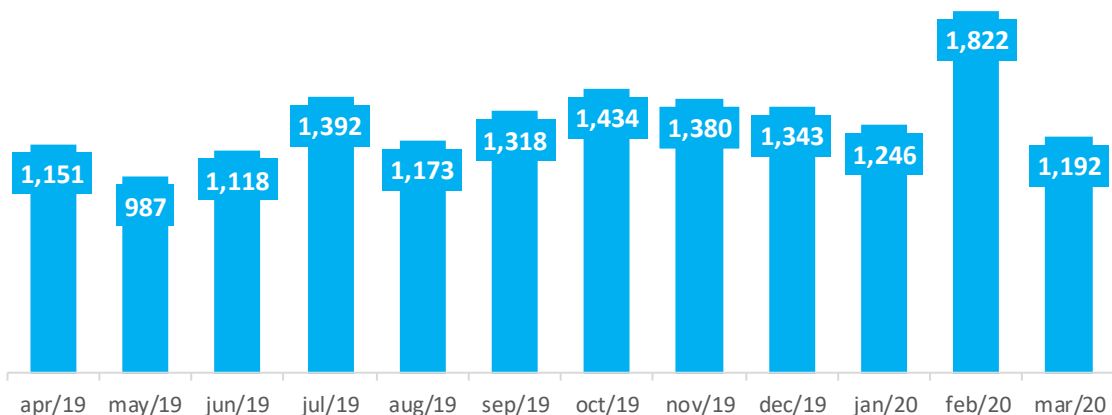
Market Making

EQUITIES DERIVATIVES

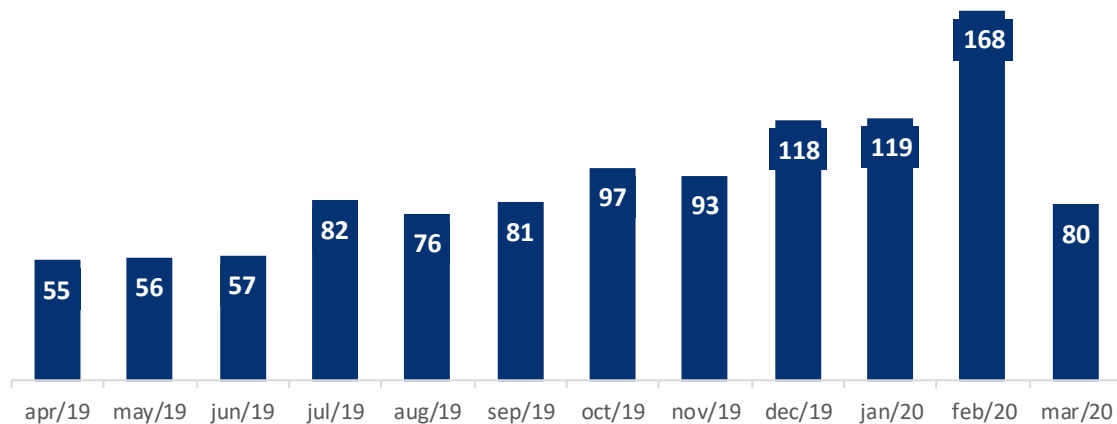
March 2020

SINGLE STOCK OPTIONS WITH MARKET MAKER

Open Interest* (Million contracts)

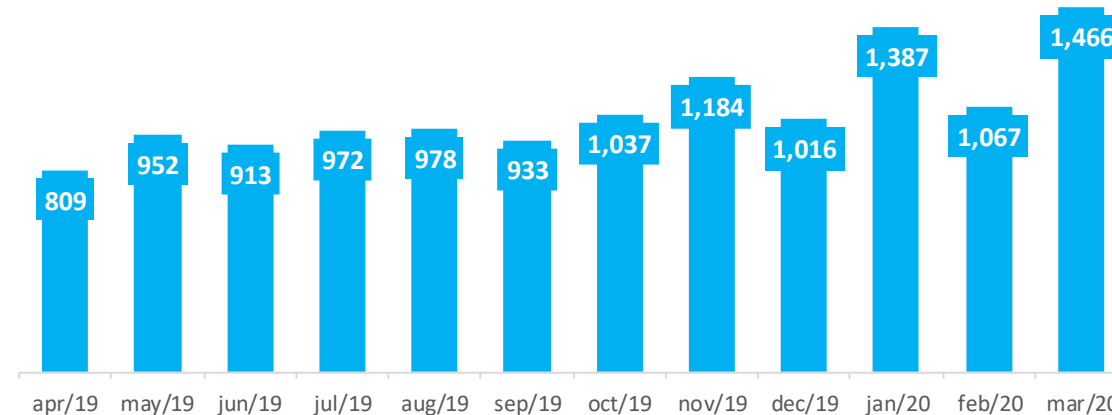


ADV (Million contracts)

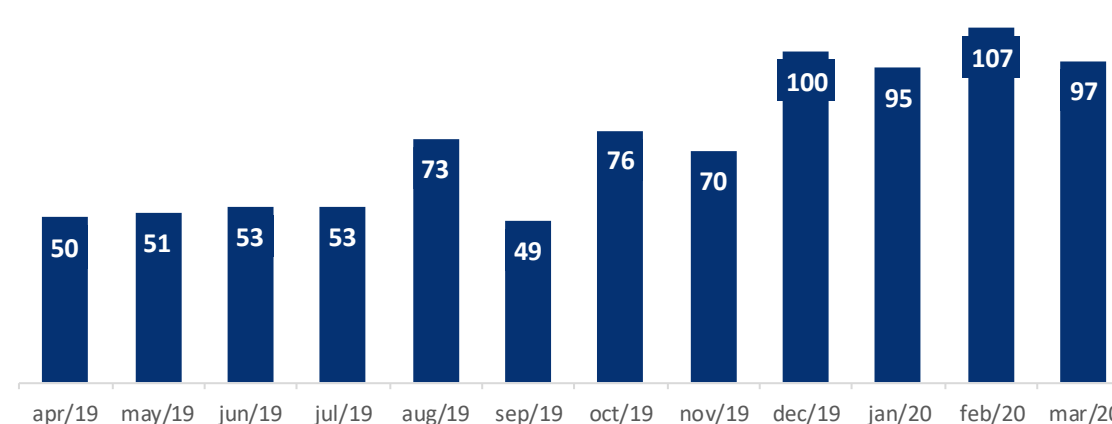


IBOVESPA OPTIONS

Open Interest* (Thousand contracts)



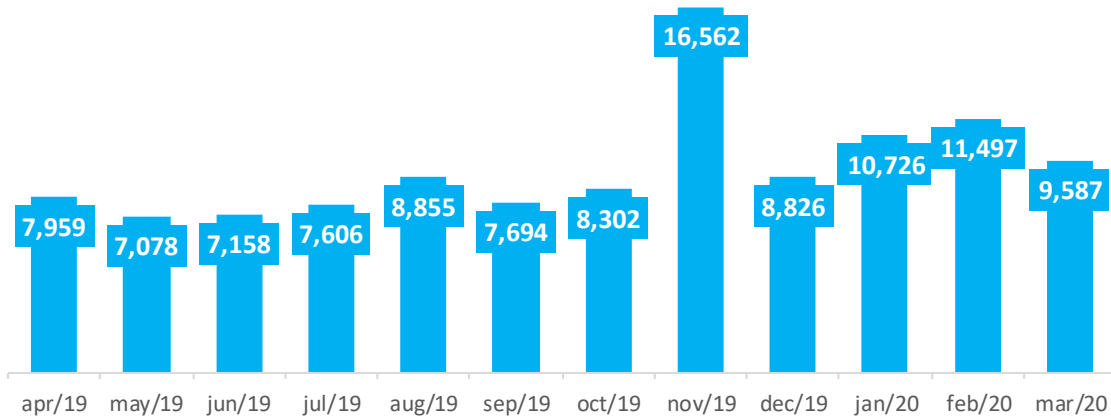
ADV (Thousand contracts)



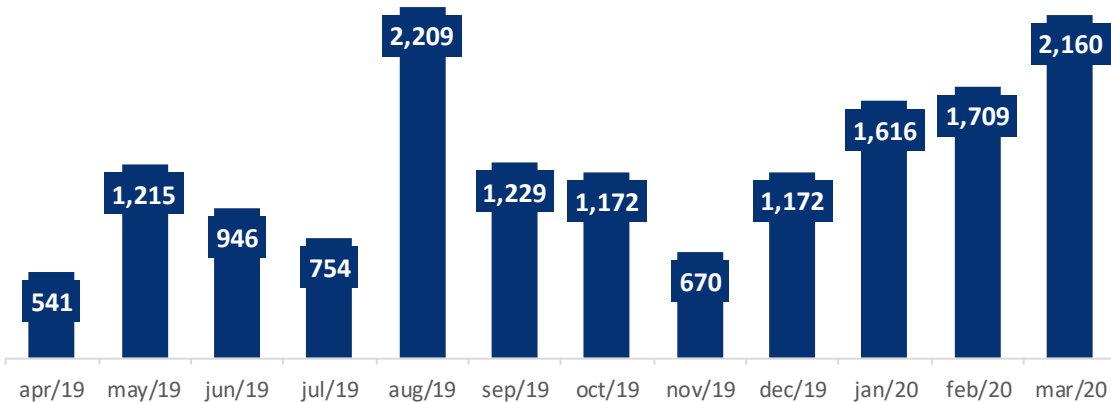
* Last workday of the month

S&P 500 FUTURES

Open Interest** (Contracts)

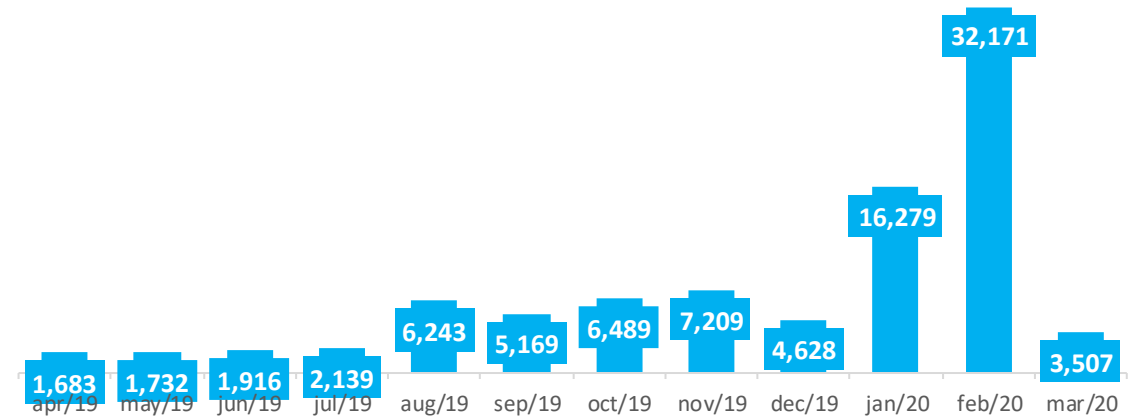


ADV (Contracts)

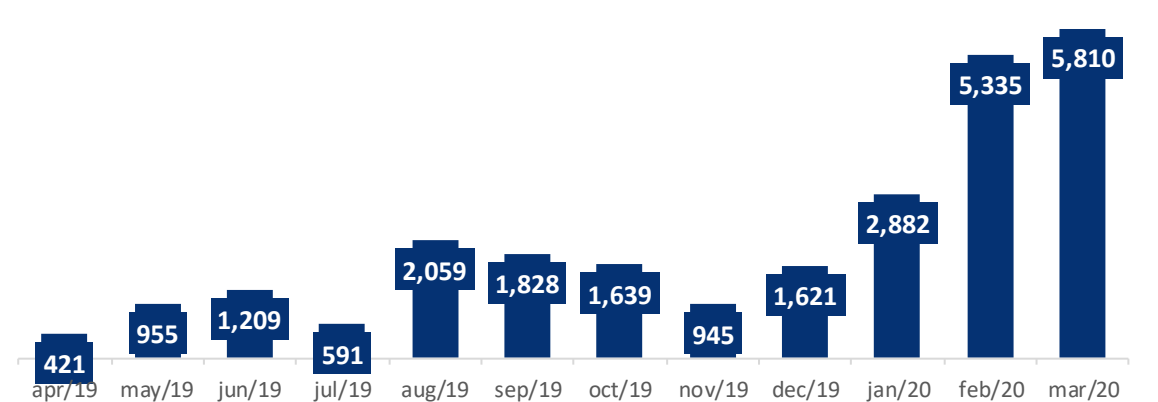


MICRO S&P 500 FUTURES*

Open Interest** (Contracts)



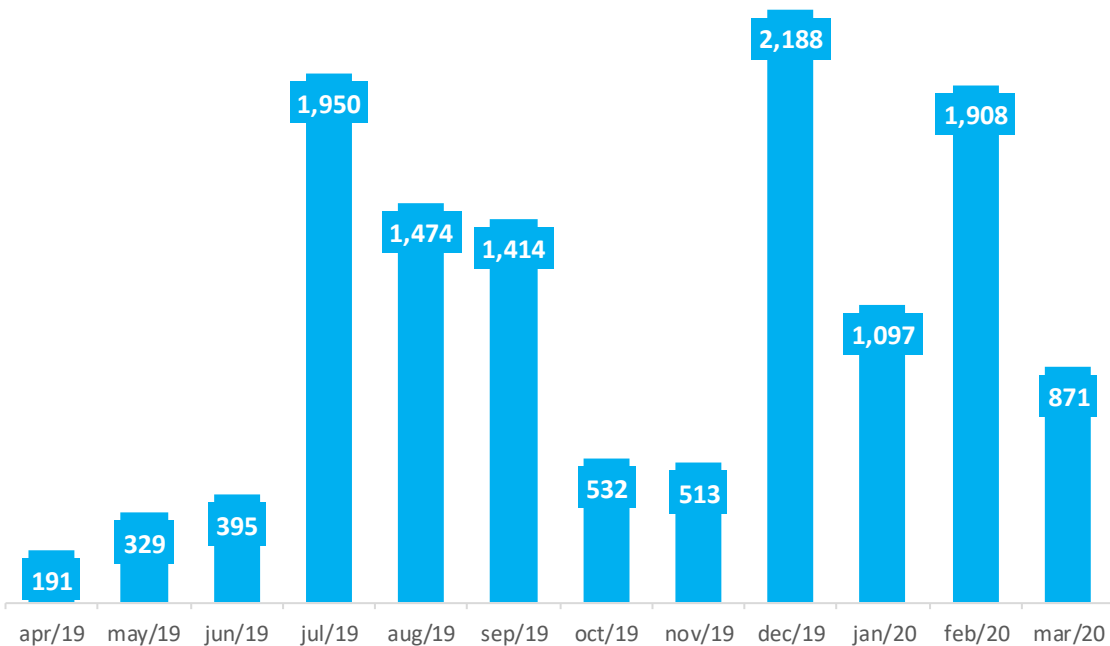
ADV (Contracts)



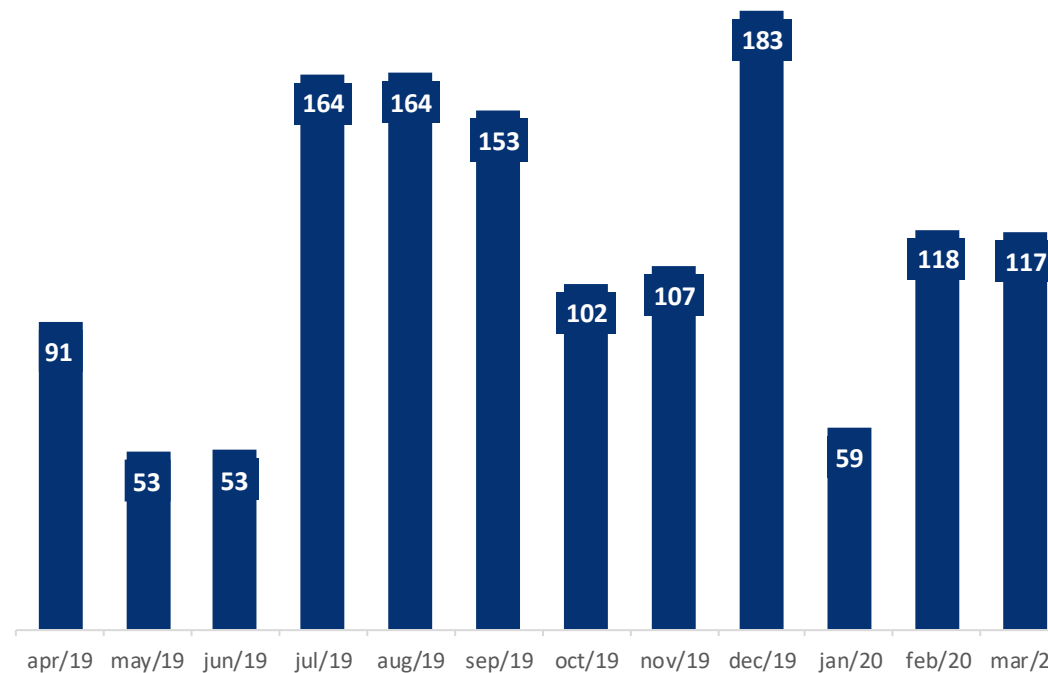
* Launched in dec/18
 ** Last workday of the month

SINGLE STOCK FUTURES* WITH MARKET MAKER

Open Interest** (Thousand 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)		
	2019	2020	YoY	2019	2020	YoY
ABEV3	9,010,560	12,396,571	37.6%	101,328,800	103,414,900	2.1%
B3SA3	2,502,273	6,117,715	144.5%	21,579,600	65,812,900	205.0%
BBAS3	5,847,125	10,614,028	81.5%	96,819,200	86,397,400	-10.8%
BBDC3	112,612	129,219	14.7%	5,230,830	8,610,300	64.6%
BBDC4	5,837,438	12,333,135	111.3%	92,747,350	146,007,620	57.4%
BBSE3	345,153	794,287	130.1%	2,877,100	6,958,500	141.9%
BOVA11	1,607,132	6,628,779	312.5%	15,884,590	43,227,150	172.1%
BOVV11	0	3,291	N/A	0	140,720	N/A
BRAP4	238,362	323,482	35.7%	5,253,500	3,916,000	-25.5%
BRDT3	214,683	244,208	13.8%	4,564,700	2,690,600	-41.1%
BRFS3	1,587,878	1,140,215	-28.2%	26,005,500	11,223,100	-56.8%
ELET3	152,600	750,998	392.1%	1,573,700	17,207,000	993.4%
BRKM5	469,235	1,125,505	139.9%	4,654,300	8,947,000	92.2%
BRML3	782,195	1,228,593	57.1%	34,552,100	48,002,800	38.9%
CCRO3	253,720	209,356	-17.5%	6,224,000	1,125,300	-81.9%
CIEL3	1,579,707	2,824,607	78.8%	16,767,400	10,158,600	-39.4%
CMIG4	1,164,988	1,112,034	-4.5%	4,756,800	6,572,200	38.2%
CPL6	15,825	60,871	284.7%	249,000	262,600	5.5%
CSAN3	217,348	154,413	-29.0%	1,602,400	1,865,000	16.4%
CSNA3	3,453,127	3,707,094	7.4%	46,132,800	20,703,500	-55.1%

* 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)		
	2019	2020	YoY	2019	2020	YoY
CYRE3	394,307	304,227	-22.8%	5,781,800	3,303,300	-42.9%
ECOR3	133,192	141,471	6.2%	855,800	1,658,400	93.8%
EGIE3	245,830	214,385	-12.8%	5,536,200	6,883,600	24.3%
ELET6	277,143	272,031	-1.8%	3,622,700	6,285,300	73.5%
EMBR3	265,048	189,374	-28.6%	2,515,900	2,193,500	-12.8%
ENBR3	60,668	91,082	50.1%	222,000	989,800	345.9%
EQTL3	86,532	417,981	383.0%	1,607,200	9,662,100	501.2%
GGBR4	2,469,572	3,742,191	51.5%	30,324,400	12,605,600	-58.4%
GOAU4	1,803,330	1,159,411	-35.7%	36,271,800	14,010,100	-61.4%
HYPE3	177,670	265,851	49.6%	1,273,900	1,128,300	-11.4%
ITSA4	9,653,469	7,210,828	-25.3%	63,694,820	50,598,900	-20.6%
ITUB4	10,014,944	26,179,810	161.4%	189,465,730	338,642,300	78.7%
JBSS3	287,530	1,820,536	533.2%	3,581,900	15,358,300	328.8%
KLBN11	190,303	465,656	144.7%	9,552,100	10,033,500	5.0%
COGN3	0	4,974,473	N/A	0	64,852,700	N/A
LAME4	758,827	803,004	5.8%	15,222,900	10,767,700	-29.3%
LREN3	163,962	560,368	241.8%	2,605,700	11,784,700	352.3%
MRFG3	46,880	3,318,401	6978.5%	6,391,200	28,129,700	340.1%
MRVE3	51,073	155,934	205.3%	1,719,700	6,219,300	261.7%

* 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)		
	2019	2020	YoY	2019	2020	YoY
MULT3	176,610	109,013	-38.3%	4,731,100	2,235,300	-52.8%
NCO3	0	123,615	N/A	0	3,832,600	N/A
PCAR3	0	20,723	N/A	0	734,000	N/A
QUAL3	57,150	140,551	145.9%	1,066,300	1,110,900	4.2%
RADL3	42,108	54,421	29.2%	516,600	2,511,000	386.1%
RAIL3	470,588	734,547	56.1%	8,936,000	4,882,400	-45.4%
RENT3	249,600	508,162	103.6%	5,404,700	4,582,900	-15.2%
SANB11	177,940	110,476	-37.9%	613,600	661,900	7.9%
SBSP3	432,688	179,918	-58.4%	20,793,900	404,500	-98.1%
SUZB3	949,517	1,806,821	90.3%	15,934,200	15,337,700	-3.7%
TAE11	61,655	101,878	65.2%	620,100	1,124,000	81.3%
TIMP3	71,557	120,669	68.6%	317,300	668,400	110.7%
UGPA3	173,542	334,678	92.9%	3,657,100	15,742,500	330.5%
USIM5	3,617,505	5,594,856	54.7%	34,950,900	15,236,500	-56.4%
VIVT4	77,533	107,777	39.0%	526,100	598,300	13.7%
WEGE3	58,200	439,345	654.9%	1,937,500	3,464,000	78.8%
YDUQ3	0	277,194	N/A	0	3,565,800	N/A
IBOV11	58,447	99,120	69.6%	901,040	1,465,575	62.7%

* 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)		
	2019	2020	YoY	2019	2020	YoY
S&P500 Future (BSPA)	851	1,836	115.7%	7,862	9,587	21.9%
IBrX50 Future (LBA)	118	189	60.4%	1,851	2,899	56.6%
Micro S&P500 (WSPA)	734	4,633	530.9%	2,045	3,507	71.5%
B3SAO	88	855	867.4%	500	6,700	1240.0%
CCROO	1,968	1,895	-3.7%	18,100	1,800	-90.1%
CIELO	357	4,227	1085.2%	4,000	59,200	1380.0%
CMIGP	2	59	3445.5%	0	1,000	N/A
COGNO	737	1,477	100.5%	4,000	15,000	275.0%
HYPEO	112	568	408.8%	3,000	700	-76.7%
PCARP	28	0	-100.0%	300	0	-100.0%
PETRP	11,203	80,527	618.8%	79,800	488,900	512.7%
PSSAO	290	2,036	602.2%	0	30,000	N/A
USIMA	200	209	4.5%	4,300	5,500	27.9%
VALEO	2,820	23,864	746.2%	11,500	251,900	2090.4%
VVARO	1,708	1,527	-10.6%	13,400	10,300	-23.1%

* 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.**

EQUITY OPTIONS: JULY RENEWAL

Underlying (ticker BBG)*	Accreditation Deadline	Maximum number of Market Makers	Obligations				Main Program Features	Circular Letter Link	
			Maturities	Minimum Quantity	Spread	Time presence in trading session			
BBAS3	Until May 25, 2020	5	1st and 2nd	15,000	BRL 0.07	80%	<ul style="list-style-type: none"> • B3 sets ALL the reference obligations. • The spread for market makers in the program will be subject to the spread bid and will be updated when the selected market makers are announced. • Institutions that wish to take part in the program can request accreditation by sending a application form "Expression of Interest"; • If the number of applications for accreditation exceeds the number of openings offered, B3 will select the applicants to be accredited by means of a system of points. The institutions ranked in the top five will be selected. • Market Makers accredited in PUTS PETR4 and VALE3 must make bids and asks for all the 20 options marked with ¹. Partial accreditation will not be allowed. 	CL 055/2020- PRE	
BBDC4				15,000	BRL 0.05				
BRDT3				10,000	BRL 0.06				
EGIE3				5,000	BRL 0.06				
GOAU4				30,000	BRL 0.04				
ITSA4				40,000	BRL 0.04				
MRFG3				17,000	BRL 0.04				
TAE11				7,500	BRL 0.03				
BBDC3 ¹	Until May 25, 2020	5	1st and 2nd	7,500	BRL 0.05	80%		<ul style="list-style-type: none"> • B3 sets ALL the reference obligations. • The spread for market makers in the program will be subject to the spread bid and will be updated when the selected market makers are announced. • Institutions that wish to take part in the program can request accreditation by sending a application form "Expression of Interest"; • If the number of applications for accreditation exceeds the number of openings offered, B3 will select the applicants to be accredited by means of a system of points. The institutions ranked in the top five will be selected. • Market Makers accredited in PUTS PETR4 and VALE3 must make bids and asks for all the 20 options marked with ¹. Partial accreditation will not be allowed. 	CL 054/2020- PRE
BBSE3 ¹				10,000	BRL 0.07				
BOVA11 ¹				15,000	BRL 0.10				
BRAP4 ¹				7,500	BRL 0.06				
BRKM5 ¹				5,000	BRL 0.08				
COGN3 ¹				15,000	BRL 0.03				

EQUITY OPTIONS: JULY RENEWAL

Underlying (ticker BBG)*	Accreditation Deadline	Maximum number of Market Makers	Obligations			Main Program Features	Circular Letter Link	
			Maturities	Minimum Quantity	Spread			Time presence in trading session
CSNA3 ¹	Until May 25, 2020	5	1st and 2nd	10,000	BRL 0.05	80%	<ul style="list-style-type: none"> • B3 sets ALL the reference obligations. • The spread for market makers in the program will be subject to the spread bid and will be updated when the selected market makers are announced. • Institutions that wish to take part in the program can request accreditation by sending a application form "Expression of Interest"; • If the number of applications for accreditation exceeds the number of openings offered, B3 will select the applicants to be accredited by means of a system of points. The institutions ranked in the top five will be selected. • Market Makers accredited in PUTS PETR4 and VALE3 must make bids and asks for all the 20 options marked with ¹. Partial accreditation will not be allowed. 	CL 054/2020- PRE
CYRE3 ¹				10,000	BRL 0.06			
ELET6 ¹				8,500	BRL 0.08			
EMBR3 ¹				10,000	BRL 0.04			
EQTL3 ¹				5,000	BRL 0.07			
GGBR4 ¹				10,000	BRL 0.04			
HYPE3 ¹				6,000	BRL 0.09			
LAME4 ¹				10,000	BRL 0.06			
MULT3 ¹				10,000	BRL 0.05			
PCAR3 ¹				3,000	BRL 0.20			
RADL3 ¹				2,550	BRL 0.30			
RAIL3 ¹				12,000	BRL 0.06			
SUZB3 ¹				8,000	BRL 0.10			
YDUQ3 ¹	6,000	BRL 0.10						

EQUITY OPTIONS: JULY RENEWAL

Underlying (ticker BBG)*	Accreditation Deadline	Maximum number of Maket Makers	Obligations				Main Program Features	Circular Letter Link
			Maturities	Minimum Quantity	Spread	Time presence in trading session		
Puts PETR4	Until May 25, 2020	5	1st	30,000	BRL 0.02	80%	<ul style="list-style-type: none"> • B3 sets ALL the reference obligations. • The spread for market makers in the program will be subject to the spread bid and will be updated when the selected market makers are announced. • Institutions that wish to take part in the program can request accreditation by sending a application form "Expression of Interest"; • If the number of applications for accreditation exceeds the number of openings offered, B3 will select the applicants to be accredited by means of a system of points. The institutions ranked in the top five will be selected. • Market Makers accredited in PUTS PETR4 and VALE3 must make bids and asks for all the 20 options marked with ¹. Partial accreditation will not be allowed. 	CL 054/2020- PRE
			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					
IBOVESPA	Until May 25, 2020	5	3rd quarter	10,000	BRL 0.16	80%		CL 055/2020- PRE
			1st Even	50	80 points			
			2nd Even	50	100 points			
			3rd Even	50	120 points			
1st Odd			50	160 points				

EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Maximum number of 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 Citadel Securities (Europa)	5	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	5		7,500	BRL 0.09		
BBDC4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Citadel Securities (Europa)	5		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	5		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	5		4,000	BRL 0.05		
BRDT3	Optiver V.O.F. Credit Suisse Fundo Exclusivo Citadel Securities (Europa)	5		10,000	BRL 0.06		

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	Maximum number of Market Makers	Obligations			End of the program	Main Program Features
			Maturities	Minimum Quantity	Spread		
CSNA3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	1st and 2nd	8,000	BRL 0.07	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.
CYRE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		10,000	BRL 0.05		
EGIE3	Credit Suisse Fundo Exclusivo Citadel Securities (Europa)	5		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	5		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	5		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	5		10,000	BRL 0.03		

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

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Maximum number of Market Makers	Obligations			End of the program	Main Program Features
			Maturities	Minimum Quantity	Spread		
GOAU4	Credit Suisse Fundo Exclusivo Optiver V.O.F. Citadel Securities (Europa)	5	1st and 2nd	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.
ITSA4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Da Vinci Derivatives Citadel Securities (Europa)	5		30,000	BRL 0.04		
COGN3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		12,000	BRL 0.03		
MRFG3	Credit Suisse Fundo Exclusivo Optiver V.O.F. Citadel Securities (Europa)	5		17,000	BRL 0.03		
PCAR3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		1,500	BRL 0.20		
TAEE11	Credit Suisse Fundo Exclusivo Citadel Securities (Europa)	5		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.	5		3,000	BRL 0.10		

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

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Maximum number of Market Makers	Obligations			End of the program	Main Program Features
			Maturities	Minimum Quantity	Spread		
EMBR3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	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.
EQTL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		2,500	BRL 0.13		
HYPE3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		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	5		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	5		8,000	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	Maximum number of Market Makers	Obligations			End of the program	Main Program Features
			Maturities	Minimum Quantity	Spread		
RADL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	1st and 2nd	2,000	BRL 0.15	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
RAIL3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		12,000	BRL 0.04		
SUZB3 ¹	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5		8,000	BRL 0.10		
Puts PETR4	Optiver V.O.F. IMC Trading B.V. Credit Suisse Fundo Exclusivo Mako Global Derivatives Da Vinci Derivatives	5	1st	30,000	BRL 0.02	June 30, 2020	<p>SPECIFIC PROGRAMS</p> Puts PETR4 + VALE3: Market Makers accredited must make bids and asks for all the 20 options marked with ¹ . Partial accreditation will not be allowed.
			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		
			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		
Puts VALE3			3rd quarter	10,000	BRL 0.16		

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

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EQUITY OPTIONS: MARKET MAKER PROGRAMS

Underlying (ticker BBG)*	Current Market Makers	Maximum number of 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 Citadel Securities (Europa)	5	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	5	1st and 2nd	10,000	BRL 0.09		
BOV11	Credit Suisse Fundo Exclusivo	5	1st and 2nd	2,000	BRL 0.12	December 11, 2020	
ITUB4	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		30,000	BRL 0.04		
ABEV3	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		20,000	BRL 0.04		
BRFS3	Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.07		
BRML3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15,000	BRL 0.03		

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	Maximum number of 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.	5	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.	5		14,000	BRL 0.05		
CIEL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	5		20,000	BRL 0.03		
CMIG4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15,000	BRL 0.05		
CSAN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5,000	BRL 0.10		
JBSS3	APT Capital Limited Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.07		
LREN3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		7,000	BRL 0.10		
QUAL3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		7,000	BRL 0.06		

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	Maximum number of Market Makers	Obligations			End of the program	Main Program Features
			Maturities	Minimum Quantity	Spread		
VIVT4	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5	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.
TIMP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15,000	BRL 0.04		
UGPA3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.05		
UGPA3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.05		
USIM5	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	5		21,000	BRL 0.03		
CPLE6	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5,000	BRL 0.10		
ECOR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		15,000	BRL 0.05		
ELET3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F. Da Vinci Derivatives	5		10,000	BRL 0.10		

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	Maximum number of Market Makers	Obligations			End of the program	Main Program Features
			Maturities	Minimum Quantity	Spread		
KLBN11	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5	1st and 2nd	10,000	BRL 0.05	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.
NTCO3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5,000	BRL 0.15		
RENT3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		6,000	BRL 0.10		
SANB11	APT Capital Limited Citadel Securities (Europa) Da Vinci Derivatives Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.09		
SBSP3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		5,000	BRL 0.10		
MRVE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.05		
ENBR3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		10,000	BRL 0.05		
WEGE3	Citadel Securities (Europa) Credit Suisse Fundo Exclusivo Optiver V.O.F.	5		12,000	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>

FUTURES: MARKET MAKER PROGRAMS

Underlying (ticker BBG)	Current Market Makers	Maximum number of Market Makers	Obligations			End of the program
			Maturities	Spread	Minimum Quantity	
ISP	IMC Trading B.V. Virtu Financial	5	1st and 2nd	1.5	20	December 11, 2020
WSP	IMC Trading B.V. Virtu Financial	5		1.0	20	December 11, 2020
BRI	Credit Suisse (Brasil) S.A. CTVM QE Trading SLR	5		30	15	December 11, 2020
B3SAO	AIM Algorithmic Trading BTG Pactual CCTVM S.A. Credit Suisse (Brasil) S.A. CTVM	3	1st	1.1%	7500	May 18, 2020
CCROO				0.75%	15000	
CIELO				1.5%	10000	
CMIGP				1.15%	9500	
HYPEO				0.75%	2500	
COGNO				1.5%	15000	
PCARP				0.75%	1000	
PETRP				0.4%	30000	
PSSAO				0.75%	1000	
USIMA				1.15%	20000	
VALEO				0.4%	8500	
VVARO				1.5%	9000	

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



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BOLSA
BALCÃO

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