

August 06, 2024  
031/2024-VPC

## EXTERNAL COMMUNICATION

Listed B3 Participants

Re.: **Update to the List of B3 Products that a U.S. Person May Trade, as Determined by the U.S. Commodity Futures Trading Commission**

On June 1, 2016, the U.S. Commodity Futures Trading Commission (CFTC) issued a Foreign Board of Trade (FBOT) Registration Order for B3. This allows investors based in the United States of America (U.S. Persons) to continue to have direct access to Listed B3 products authorized by the CFTC, via a Sponsored Direct Connection whose execution solution manager is an authorized investor.

New products were added to the list of authorized B3 assets that U.S. Persons may trade as of **August 5, 2024**, namely: Small Cap Futures Contracts and Small Cap Index Futures Rollover Structured Transactions.

B3 provides several forms of Sponsored Direct Connection, which are described in B3's Trading Procedures Manual and whose infrastructure characteristics are available at [www.b3.com.br/en\\_us/](http://www.b3.com.br/en_us/), Regulation, Regulatory Framework, Regulations and manuals, Trading, Access the documents.

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Intermediaries must ensure compliance with the specific authorizations and see to it that investors follow the specific rules on accessing the markets operated by B3, encompassing the stipulations of B3's Trading Procedures Manual.

As a Market Infrastructure, B3 periodically monitors the intermediaries' compliance with the obligations described herein.

The list of authorized products is contained in the Annex hereto and is available at [www.b3.com.br/en\\_us/](http://www.b3.com.br/en_us/), Regulation, Non-resident investor.

This External Communication substitutes and revokes External Communication 037/2023-VPC, dated July 25, 2023.

Further information can be obtained from the Electronic Trading Department by telephone on +55 11 2565-5022, or by email at [trading@b3.com.br](mailto:trading@b3.com.br).

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Chief Product and Client Officer

**Annex to EXTERNAL COMMUNICATION 031/2024-VPC**

**B3 Products that U.S. Persons may Access Directly, as Determined by the CFTC**

<b>Product</b>	<b>Type</b>	<b>Product Name</b>
Derivatives Contracts	Commodities	Cash Settled Live Cattle Futures (BGI)
		4/5 Arabica Coffee Futures (ICF)
		Cash Settled Hydrous Fuel Ethanol Futures (ETH)
		Cash-Settled Corn Futures (CCM)
		Cash-Settled FOB Santos (Platts) Soybean Futures (SOY)
		Call and Put Options on Cash Settled Live Cattle Futures (BGI)
		Call and Put Options on 4/5 Arabica Coffee Futures (ICF)
		Call and Put Options on Cash Settled Hydrous Fuel Ethanol Futures (ETH)
		Call and Put Options on Cash-Settled Corn Futures (CCM)
		Call and Put Options on Cash-Settled FOB Santos (Platts) Soybean Futures (SOY)
	Indices	BVMF MICEX Index Futures (MIX)
		Cash-Settled S&P 500 Futures Referenced to Price of CME Group's S&P 500 (ISP)
		Cash-Settled Micro S&P 500 Futures Referenced to Price of CME Group's S&P 500 (WSP)
		Cash-Settled BVMF FTSE/JSE Top40 Futures Referenced to Points of Johannesburg Stock Exchange's FTSE/JSE Top40 Index (JSE)
		Cash-Settled BVMF Hang Seng Futures Referenced to Points of Hong Kong Exchange and Clearing Limited's Hang Seng Index (HSI)

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<b>Product</b>	<b>Type</b>	<b>Product Name</b>
		Nikkei 225 Futures (INK)
		Ibovespa Futures (IND)
		Mini Ibovespa Futures (WIN)
		Brazil Index 50 Futures (BRI)
		Call and Put Options on the S&P 500 Futures (ISP)
		DAX Futures (DAX)
		Euro Stoxx 50 Futures (ESX)
		Small Cap Futures (SML)
	Exchange Rates	Brazilian Reals to Argentine Pesos Futures (ARB)
		Argentine Peso per U.S. Dollar Futures (ARS)
		Australian Dollar Futures (AUD)
		U.S. Dollar per Australian Dollar Futures (AUS)
		Canadian Dollar Futures (CAD)
		Canadian Dollar per U.S. Dollar Futures (CAN)
		U.S. Dollar Futures (DOL)
		Mini U.S. Dollar Futures (WDO)
		New Zealand Dollar Futures (NZD)
		U.S. Dollar per New Zealand Dollar Futures (NZL)
		Euro Futures (EUR)
		Mini Euro Futures (WEU)
		Euro Futures (EUP)
		Swiss Franc Futures (CHF)

<b>Product</b>	<b>Type</b>	<b>Product Name</b>
		Swiss Franc per U.S. Dollar Futures (SWI)
		Japanese Yen Futures (JPY)
		Japanese Yen per U.S. Dollar Futures (JAP)
		Chinese Yuan Futures (CNY)
		Chinese Yuan per U.S. Dollar Futures (CNH)
		Pound Sterling Futures (GBP)
		U.S. Dollar per Pound Sterling Futures (GBR)
		Turkish Lira Futures (TRY)
		Turkish Lira per U.S. Dollar Futures (TUQ)
		Chilean Peso Futures (CLP)
		Chilean Peso per U.S. Dollar Futures (CHL)
		Mexican Peso Futures (MXN)
		Mexican Peso per U.S. Dollar Futures (MEX)
		South African Rand Futures (ZAR)
		South African Rand per U.S. Dollar Futures (AFS)
		Norwegian Krone per U.S. Dollar Futures (NOK)
		Swedish Krona per U.S. Dollar Futures (SEK)
		Russian Ruble per U.S. Dollar Futures (RUB)
	Interest Rates	One-Day Interbank Deposit Futures (DI1)
		Overnight Repo Rate Futures (OC1)
DI x US Dollar Spread Futures (DDI)		
US Dollar x Repo Spread Futures (DCO)		

<b>Product</b>	<b>Type</b>	<b>Product Name</b>
		DI x IPCA Spread Futures (DAP)
		IPCA Futures (IAP)
		Call and Put Options on One-Day Interbank Deposit Rate (IDI)
		Call and Put Options on One-Day Interbank Deposit Futures (D11-D19)
Structured Transactions	Commodities	Cash-Settled Live Cattle Futures Rollover (BR1)
		Cash-Settled Corn Futures Rollover (MR1)
		4/5 Arabica Coffee Futures Rollover (CR1)
		Cash-Settled Hydrous Ethanol Futures Rollover (ET1)
		Cash-Settled FOB Santos (Platts) Soybean Futures Contract Rollover (SO1)
	Indices	Cash-Settled S&P 500 Futures Referenced to Price of CME Group's S&P 500 Rollover (RSP)
		Micro Cash-Settled S&P 500 Futures Referenced to Price of CME Group's S&P 500 Rollover (WS1)
		Nikkei 225 Futures Rollover (NK1)
		Ibovespa Futures Rollover (IR1)
		Mini Ibovespa Futures Rollover (WI1)
		DAX Futures Rollover (DX1)
		Euro Stoxx 50 Futures Rollover (ES1)
		Small Cap Index Futures Rollover (SM1)
	Exchange Rates	Forward Points on US Dollar Futures (FRP)
		US Dollar Futures Rollover (DR1)
		Mini US Dollar Futures Rollover (WD1)
U.S. Dollar per Euro Futures Contract Rollover Structured Transaction (EU1)		

<b>Product</b>	<b>Type</b>	<b>Product Name</b>
		Japanese Yen per U.S. Dollar Futures Contract Rollover Structured Transaction (JA1)
		U.S. Dollar per Pound Sterling Futures Contract Rollover Structured Transaction (GB1)
		U.S. Dollar per Australian Dollar Futures Contract Rollover Structured Transaction (AU1)
		Canadian Dollar per U.S. Dollar Futures Contract Rollover Structured Transaction (CA1)
		U.S. Dollar per New Zealand Dollar Futures Contract Rollover Structured Transaction (NZ1)
		Swiss Franc per U.S. Dollar Futures Contract Rollover Structured Transaction (SW1)
		Mexican Peso per U.S. Dollar Futures Contract Rollover Structured Transaction (ME1)
		South African Rand per U.S. Dollar Futures Contract Rollover Structured Transaction (AF1)
		Chinese Yuan per U.S. Dollar Futures Contract Rollover Structured Transaction (CN1)
		Norwegian Krone per U.S. Dollar Futures Contract Rollover Structured Transaction (NO1)
		Swedish Krona per U.S. Dollar Futures Contract Rollover Structured Transaction (SE1)
		Chilean Peso per U.S. Dollar Futures Contract Rollover Structured Transaction (CH1)
		Argentine Peso per U.S. Dollar Futures Contract Rollover Structured Transaction (AR1)
		Russian Ruble per U.S. Dollar Futures Contract Rollover Structured Transaction (RU1)
		Turkish Lira per U.S. Dollar Futures Contract Rollover Structured Transaction (TU1)
	Interest Rates	DI x US Dollar Spread Forward Rate Agreement (FRC)
		US Dollar x Repo Spread Forward Rate Agreement (FRO)
		Interbank Deposit Spot Rate Volatility (VID)

<b>Product</b>	<b>Type</b>	<b>Product Name</b>
		Structured FRA Transaction on DI1 (DIF)
		Structured DV01 Neutral Transaction on DI1 (DII)
		DAP Forward Rate Agreement Structured Transaction (DAF)
		DAP DV01 Neutral Structured Transaction (DAI)
		FRC Forward Rate Agreement Structured Transaction (FRF)
		FRC DV01 Neutral Structured Transaction (FRI)
		DI Futures Trade at Settlement (DIT)