BRASIL BOLSA BALCÃO

BRAZILIAN EXCHANGE AND OTC.

# UP2DATA

## TAXONOMY CATALOG

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## Revision History

| Date | Version | Description |
|---|---|---|
| **January 18, 2018** | 1.0 | Initial version |
| **August 06, 2018** | 1.1 | Creation of 3 columns in DVA - SettlementPriceFile. |

## Introduction

The purpose of this document is to present in a catalog format the data contained in the files created for the UP2DATA service. All files described in this document are available in the following formats: TXT, XML, JSON and CSV.

The table below shows the breakdown of the Channels vs. files that make up the Channel, Subchannels, the UP2DATA file name, and the file name available in the Directory.

| Channel | Subchannel | UP2DATA File | Directory File |
|---|---|---|---|
| **Commodities** | OpenPosition | OpenPositionFile | Commodities_OpenPositionFile_yyyyMMdd |
| **Commodities** | ReferencePrice | ReferencePriceFile | Commodities_ReferencePriceFile_yyyyMMdd |
| **Commodities** | SecurityList | FutureContractsInstrumentFile | Commodities_FutureContractsInstrumentFile_yyyyMMdd |
| **Commodities** | SecurityList | OptionInstrumentFile | Commodities_OptionInstrumentFile_yyyyMMdd |
| **Commodities** | SecurityList | StructuredOperationInstrumentFile | Commodities_StructuredOperationInstrumentFile_yyyyMMdd |
| **Commodities** | SecurityList | SwapInstrumentFile | Commodities_SwapInstrumentFile_yyyyMMdd |
| **Commodities** | SettlementPrice | SettlementPriceFile | Commodities_SettlementPriceFile_yyyyMMdd |
| **Commodities** | TradeInformation | EODPriceFile | Commodities_EODPriceFile_yyyyMMdd |
| **Commodities** | TradeInformation | TradeInformationFile | Commodities_TradeInformationFile_yyyyMMdd |
| **Currency** | OpenPosition | OpenPositionFile | Currency_OpenPositionFile_yyyyMMdd |
| **Currency** | ReferencePrice | ReferencePriceFile | Currency_ReferencePriceFile_yyyyMMdd |
| **Currency** | SecurityList | FutureContractsInstrumentFile | Currency_FutureContractsInstrumentFile_yyyyMMdd |
| **Currency** | SecurityList | OptionInstrumentFile | Currency_OptionInstrumentFile_yyyyMMdd |
| **Currency** | SecurityList | StructuredOperationInstrumentFile | Currency_StructuredOperationInstrumentFile_yyyyMMdd |
| **Currency** | SecurityList | SwapInstrumentFile | Currency_SwapInstrumentFile_yyyyMMdd |
| **Currency** | SettlementPrice | SettlementPriceFile | Currency_SettlementPriceFile_yyyyMMdd |
| **Currency** | TradeInformation | EODPriceFile | Currency_EODPriceFile_yyyyMMdd |
| **Currency** | TradeInformation | TradeInformationFile | Currency_TradeInformationFile_yyyyMMdd |
| **Curves** | - | CurveFile | Curves_CurveFile_yyyyMMdd |
| **Economic_Indicator** | - | EconomicIndicatorFile | Economic_Indicator_EconomicIndicatorFile_yyyyMMdd |
| **Equities** | ETFTrade | ETFTradeFile | Equities_ETFTradeFile_yyyyMMdd |
| **Equities** | OpenPosition | CashMarketPositionFile | Equities_CashMarketPositionFile_yyyyMMdd |

| | | | |
|---|---|---|---|
| **Equities** | OpenPosition | ForwardOpenPositionFile | Equities_ForwardOpenPositionFile_yyyyMMdd |
| **Equities** | OpenPosition | IndexesOpenPositionFile | Equities_Indexes_OpenPositionFile_ yyyyMMdd |
| **Equities** | OpenPosition | SecuritiesLendingPositionFile | Equities_SecuritiesLendingPositionFile_yyyyMMdd |
| **Equities** | ReferencePrice | IndexesReferencePriceFile | Equities_Indexes_ReferencePriceFile_yyyyMMdd |
| **Equities** | ReferencePrice | OptionOnEquitiesInstrumentFile | Equities_OptionOnEquitiesInstrumentFile_yyyyMMdd |
| **Equities** | ReferencePrice | ReferencePriceFile | Equities_ReferencePriceFile_yyyyMMdd |
| **Equities** | SecurityList | EquityInstrumentFile | Equities_EquityInstrumentFile_yyyyMMdd |
| **Equities** | SecurityList | IndexesFutureContractsInstrumentFile | Equities_Indexes_FutureContractsInstrumentFile_yyyyMMdd |
| **Equities** | SecurityList | IndexesOptionInstrumentFile | Equities_Indexes_OptionInstrumentFile_yyyyMMdd |
| **Equities** | SecurityList | IndexesStructuredOperationInstrumentFile | Equities_Indexes_StructuredOperationInstrumentFile_yyyyMMdd |
| **Equities** | SecurityList | OptionOnEquitiesInstrumentFile | Equities_OptionOnEquitiesInstrumentFile_yyyyMMdd |
| **Equities** | SecurityList | OptionOnEquitiesInstrumentFile | Equities_OptionOnEquitiesInstrumentFile_yyyyMMdd |
| **Equities** | SettlementPrice | IndexesSettlementPriceFile | Equities_Indexes_SettlementPriceFile_yyyyMMdd |
| **Equities** | TradeInformation | EODPriceFile | Equities_EODPriceFile_yyyyMMdd |
| **Equities** | TradeInformation | ForwardTradeInformationIndexFile | Equities_ TradeInformation_yyyyMMdd |
| **Equities** | TradeInformation | IndexesEODPriceFile | Equities_Indexes_EODPriceFile_ yyyyMMdd |
| **Equities** | TradeInformation | IndexesTradeInformationFile | Equities_Indexes_TradeInformationFile_ yyyyMMdd |
| **Equities** | TradeInformation | TradeInformationFile | Equities_TradeInformationFile_yyyyMMdd |
| **Index** | PortfolioComposition | PortfolioCompositionFile | Index_PortfolioCompositionFile_yyyyMMdd |
| **Index** | StockPerIndex | StockPerIndexFile | Index_StockPerIndexFile_yyyyMMdd |
| **Index** | TradeInformation | TradeInformationIndexFile | Index_TradeInformationIndexFile_yyyyMMdd |
| **Interest_Rate** | OpenPosition | OpenPositionFile | Interest_Rate_OpenPositionFile_yyyyMMdd |
| **Interest_Rate** | ReferencePrice | ReferencePriceFile | Interest_Rate_ReferencePriceFile_yyyyMMdd |
| **Interest_Rate** | SecurityList | FutureContractsInstrumentFile | Interest_Rate _FutureContractsInstrumentFile_yyyyMMdd |
| **Interest_Rate** | SecurityList | OptionInstrumentFile | Interest_Rate_OptionInstrumentFile_yyyyMMdd |
| **Interest_Rate** | SecurityList | StructuredOperationInstrumentFile | Interest_Rate_StructuredOperationInstrumentFile_yyyyMMdd |
| **Interest_Rate** | SecurityList | SwapInstrumentFile | Interest_Rate_SwapInstrumentFile_yyyyMMdd |
| **Interest_Rate** | SettlementPrice | SettlementPriceFile | Interest_Rate_SettlementPriceFile_yyyyMMdd |

| | | | |
|---|---|---|---|
| **Interest_Rate** | TradeInformation | EODPriceFile | Interest_Rate _EODPriceFile_yyyyMMdd |
| **Interest_Rate** | TradeInformation | TradeInformationFile | Interest_Rate_TradeInformationFile_yyyyMMdd |
| **Volatility_Surface** | VolatilitySurface | VolatilitySurfaceFile | Volatility_Surface_VolatilitySurfaceFile_yyyyMMdd |

The table below brings a brief explanation about the fields in the UP2DATA Taxonomy Catalog.

| Field | Description |
|---|---|
| **Index** | This item displays the index. The field also shows a hierarchy in an XML file. |
| **Message Item** | This item displays the field name in full. |
| **Tag** | This item displays the ALIAS of the field. |
| **Mult.** | This item displays the cardinality of the field and indicates whether it is mandatory or optional. |
| **Data Type** | This item displays the field data type. |
| **Data Type Details** | This item displays the characteristic of the field data type. |
| **Description** | This item displays a brief description of the field. |

## CurveFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | Curve | Crv | [0..*] | + | | Contains the option instruments.<br>Contains the curves. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | RateCode | RateCd | [1..1] | Max5Text | string<br>maxLength = 5<br>minLength = 1 | Rate code |
| **1.3** | RateDescription | RateDesc | [1..1] | Max15Text | string<br>maxLength = 15<br>minLength = 1 | Rate description. |
| **1.4** | YieldCurveCode | YldCrvCd | [1..1] | Max5Text | string<br>maxLength = 5<br>minLength = 1 | Yield curve code. |
| **1.5** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.6** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.7** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF"<br>(Securities Exchange) |
| **1.8** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.9** | VertexCharacteristic | VrtxChrtc | [1..1] | Max5Text | string<br>maxLength = 5<br>minLength = 1 | Vertex characteristic. Ex:<br>Fixo<br>Móvel |
| **1.10** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.11** | VertexCode | VrtxCd | [1..1] | int | int | Vertex code. |
| **1.12** | TheoreticalRate | ThrlRate | [1..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd7DecimalAmount | decimal<br>fractionDigits = 7<br>totalDigits = 19 | Theoretical rate. |
| **1.13** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | doesn't was updated). |

## EquityInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | EquityInstrument | EqtyInstrm | [0..*] | + | | Contains the Equity Instrument |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF".<br>(Securities Exchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br><br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br><br>This field requires an external code list. These codes and values were made external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalMarketCode. |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of the security in the trading system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | SecurityCategory | SctyCtgy | [0..1] | ExternalSecurityCategoryCode | int | A Security Category represents the third level of market classification in the post trade process.<br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSecurityCategoryCode in the file ExternalCodeLists_BVMF.xls |
| **1.12** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.13** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.14** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.15** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.16** | PaymentType | PmtTp | [1..1] | ExternalPaymentTypeCode | int | Specifies how the transaction is to be settled.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalPaymentTypeCode ExternalCodeLists_BVMF.xls |
| **1.17** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.18** | TradingCurrency | TradgCcy | [0..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.19** | ValueTypeCode | ValTpCd | [1..1] | ExternalValueTypeCode | int | Code that identifies how the economic indicator value is expressed, e.g., price or rate.<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalValueTypeCode in the file ExternalCodeLists_BVMF.xls. |
| **1.20** | DistributionIdentification | DstrbtnId | [1..1] | int | int | Distribution code of the instrument<br>Code that identifies the asset version.<br>The pair "ISIN" + "Distribution Identification" is required for instruments that have a depositary, such as stocks and gold. There is no distribution for derivatives. |
| **1.21** | SpecificationCode | SpcfctnCd | [0..1] | Max10Text | string<br>maxLength = 10<br>minLength = 1 | Code of stock specification e.g.: ON, PN. |
| **1.22** | CorporationName | CrpnNm | [1..1] | Max250Text | string<br>maxLength = 250<br>minLength = 1 | This field provides the corporation name. |
| **1.23** | PriceFactor | PricFctr | [1..1] | int | int | A factor that indicates the number of shares that make up the price. The order price is displayed based on the price factor, e.g., if price factor is 1, the order price refers to 1 share. If the price factor is 1000, the order price represents the price of 1000 shares. |
| **1.24** | CorporateActionStartDate | CorpActnStartDt | [0..1] | ISODate | date | Starting date of Corporate Action (dividends or bonuses distributed to shareholders by the company). |
| **1.25** | EXDistributionNumber | EXDstrbtnNb | [0..1] | int | int | Code distribution of the EX instrument. |
| **1.26** | CustodyTreatmentType | CtdyTrtmntTp | [0..1] | ExternalCustodyTreatmentTypeCode | int | Provides the custody treatment type code.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalCustodyTreatmentTypeCode in the ExternalCodeLists_BVMF.xls |
| **1.27** | MarketCapitalisation | MktCptlstn | [0..1] | RestrictedFINImpliedCurrencyAndAmount | decimal | Share capital value of the legal entity (resident, non resident or non resident with CVM). |
| **1.28** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.29** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrenc | decimal<br>totalDigits = 28 | Closing price of the day. |

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|---|---|---|---|---|---|---|
| | | | | yAnd12DecimalAmount | fractionDigits = 12 | |
| **1.30** | GovernanceIndicator | GovnInd | [0..1] | ExternalGovernanceIndicatorCode | string<br>maxLength = 2 | A Governance Indicator represents the corporate governance level, classified according to the number of rules or practices adopted, Example:<br>"N1" - "Nivel 1",<br>"N2" - "Nível 2",<br>"NM" - "Novo mercado",<br>"MB" - "Mercado de Balcao",<br>"MA" - "Bovespa Mais.<br>Corporate Governance consists of a standardization of practices and relationships between Shareholders, the Board of Directors, Executive Officers, Independent Audit and Audit Committee, in order to optimize business performance and facilitate access to capital.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalGovernanceIndicatorCode ExternalCodeLists_BVMF.xls. |
| **1.31** | DaysToSettlement | DaysToSttlm | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Indicates the number of days to settlement. |
| **1.32** | RightsIssuePrice | RghtsIssePric | [0..1] | RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Provides the rights issuance price. |
| **1.33** | UnderlyingInstrumentIdentification | UndrlygInstrmId | [0..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Contains the identification of the underlying instrument. |
| **1.34** | AssetSubType | AsstSubTp | [0..1] | ExternalAssetSubTypeCode | string<br>maxLength = 4<br>minLength = 1 | Asset Sub Type.<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalAssetSubTypeCode in the file ExternalCodeLists_BVMF.xls. |
| **1.35** | TargetInstrumentIdentification | TrgtInstrmId | [0..1] | int | int | Identifies the target instrument. |
| **1.36** | AuctionType | AuctnTp | [0..1] | ExternalAuctionInstrumentTypeCode | int | AuctionType.<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalAuctionInstrumentTypeCode in the file ExternalCodeLists_BVMF.xls. |
| **1.37** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## FutureContractsInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | FutureContractsInstrument | FutrCtrctsInstrm | [0..*] | + | | Contains the futures contract instruments. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values |

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|---|---|---|---|---|---|---|
| | | | | | | were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalMarketCode |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | SecurityCategory | SctyCtgy | [0..1] | ExternalSecurityCategoryCode | int | A Security Category represents the third level of market classification in the post trade process.<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSecurityCategoryCode in the file ExternalCodeLists_BVMF.xls |
| **1.12** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.13** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br>This attribute has two types of format:<br><br>Format: MYY<br>M = Month Code<br>Y = Year Code<br><br>Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.14** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.15** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.16** | BaseCode | BaseCd | [0..1] | int | int | Basis for counting days. The number of days in the period of calculating, e.g., 252, 360, 365.<br><br>Note:<br>This field is used only for conversion from RATE to PRICE.<br>This situation only applies to the following commodities:<br>- DDI<br>- DAP<br>- DDM<br>- DI1<br>- DIL<br>Note: SCC is traded in RATE but it is not meant to be converted to price. |
| **1.17** | ConversionCriteria | ConvsCrit | [0..1] | ExternalConversionCriteriaTypeCode | int | Type of criteria of conversion, e.g., linear, exponential, non available.<br><br>This field is used only for contracts traded in rate and needs to be converted to price. Currently this situation only occurs in the following commodities<br>- DDI<br>- DAP<br>- DDM<br>- DI1<br>- DIL<br>Note: The foreign exchange swap is traded in rate but is not converted to price.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalConversionCriteriaTypeCode ExternalCodeLists_BVMF.xls |
| **1.18** | MaturityDateTargetPoint | MtrtyDtTrgtPt | [0..1] | int | int | Contract value in points.<br>This field is used along with the Base Code and Conversion Criteria Type to allow conversion from rate to price |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.19** | RequiredConversionIndicator | ReqrdConvsInd | [0..1] | YesNoIndicator | boolean | Indicates whether an interest rate contract must be converted to price or not.<br>Currently the only contract in rate that does not need to be converted is the foreign exchange swap. This field will not be filled for contracts traded price. |
| **1.20** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.21** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.22** | DeliveryNoticeStartDate | DlvryNtceStartDt | [0..1] | ISODate | date | Starting date of delivery notice. A notice written by the holder of the short position in a futures contract informing the clearing house of the intent and details of delivering a commodity for settlement. |
| **1.23** | DeliveryNoticeEndDate | DlvryNtceEndDt | [0..1] | ISODate | date | Final date for the physical delivery, it is the deadline to deliver the object of the contract. A notice written by the holder of the short position in a futures contract informing the clearing house of the intent and details of delivering a commodity for settlement. |
| **1.24** | DeliveryType | DlvryTp | [1..1] | ExternalDeliveryTypeCode | int | Code that identifies the type of delivery at maturity,e.g., Physical Delivery, Financial Delivery.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalDeliveryTypeCode ExternalCodeLists_BVMF.xls |
| **1.25** | PaymentType | PmtTp | [1..1] | ExternalPaymentTypeCode | int | Specifies how the transaction is to be settled.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalPaymentTypeCode ExternalCodeLists_BVMF.xls |
| **1.26** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50. For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size |
| **1.27** | AssetQuotationQuantity | AsstQtnQty | [0..1] | DecimalNumber | decimal | Indicates the commodity quantity in which the trading price is based |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | fractionDigits = 17<br>totalDigits = 18 | on. For example: Cattle trading price is based on 1 arroba. Dollar trading price is based on 1000 dollars.<br>This field is filled in with "1" if the instrument is traded at interest rate |
| **1.28** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.29** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.30** | ValueTypeCode | ValTpCd | [1..1] | ExternalValueTypeCode | int | Code that defines the type of value of instrument, e.g.,price or rate.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalValueTypeCode ExternalCodeLists_BVMF.xls |
| **1.31** | WithdrawalDays | WdrwlDays | [1..1] | int | int | Provides the the number of days of withdrawal, considering the date of the trading session until the contract expiration date (inclusive). |
| **1.32** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.33** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.34** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesFutureContractsInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesFutureContractsInstrument | IndxsFutrCtrctsInstrm | [0..*] | + | | Contains the futures contract instruments indexes. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |

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|---|---|---|---|---|---|---|
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward |

| | | | | | | |
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| | | | | | | 70 - Equity Call<br>80 - Equity Put<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalMarketCode |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | SecurityCategory | SctyCtgy | [0..1] | ExternalSecurityCategoryCode | int | A Security Category represents the third level of market classification in the post trade process.<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSecurityCategoryCode in the file ExternalCodeLists_BVMF.xls |
| **1.12** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.13** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br>This attribute has two types of format:<br><br>Format: MYY<br>M = Month Code<br>Y = Year Code<br><br>Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.14** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.15** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.16** | BaseCode | BaseCd | [0..1] | int | int | Basis for counting days. The number of days in the period of calculating, e.g., 252, 360, 365.<br><br>Note:<br>This field is used only for conversion from RATE to PRICE.<br>This situation only applies to the following commodities:<br>- DDI<br>- DAP<br>- DDM<br>- DI1<br>- DIL |

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| | | | | | | Note: SCC is traded in RATE but it is not meant to be converted to price. |
| **1.17** | ConversionCriteria | ConvsCrit | [0..1] | ExternalConversionCriteriaTypeCode | int | Type of criteria of conversion, e.g., linear, exponential, non available.<br><br>This field is used only for contracts traded in rate and needs to be converted to price. Currently this situation only occurs in the following commodities<br>- DDI<br>- DAP<br>- DDM<br>- DI1<br>- DIL<br>Note: The foreign exchange swap is traded in rate but is not converted to price.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalConversionCriteriaTypeCode ExternalCodeLists_BVMF.xls |
| **1.18** | MaturityDateTargetPoint | MtrtyDtTrgtPt | [0..1] | int | int | Contract value in points.<br>This field is used along with the Base Code and Conversion Criteria Type to allow conversion from rate to price |
| **1.19** | RequiredConversionIndicator | ReqrdConvsInd | [0..1] | YesNoIndicator | boolean | Indicates whether an interest rate contract must be converted to price or not.<br>Currently the only contract in rate that does not need to be converted is the foreign exchange swap. This field will not be filled for contracts traded price. |
| **1.20** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.21** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.22** | DeliveryNoticeStartDate | DlvryNtceStartDt | [0..1] | ISODate | date | Starting date of delivery notice. A notice written by the holder of the short position in a futures contract informing the clearing house of the intent and details of delivering a commodity for settlement. |
| **1.23** | DeliveryNoticeEndDate | DlvryNtceEndDt | [0..1] | ISODate | date | Final date for the physical delivery, it is the deadline to deliver the object of the contract. A notice written by the holder of the short |

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| | | | | | | position in a futures contract informing the clearing house of the intent and details of delivering a commodity for settlement. |
| **1.24** | DeliveryType | DlvryTp | [1..1] | ExternalDeliveryTypeCode | int | Code that identifies the type of delivery at maturity,e.g., Physical Delivery, Financial Delivery.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalDeliveryTypeCode ExternalCodeLists_BVMF.xls |
| **1.25** | PaymentType | PmtTp | [1..1] | ExternalPaymentTypeCode | int | Specifies how the transaction is to be settled.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalPaymentTypeCode ExternalCodeLists_BVMF.xls |
| **1.26** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50. For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size |
| **1.27** | AssetQuotationQuantity | AsstQtnQty | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Indicates the commodity quantity in which the trading price is based on. For example: Cattle trading price is based on 1 arroba. Dollar trading price is based on 1000 dollars.<br>This field is filled in with “1” if the instrument is traded at interest rate |
| **1.28** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.29** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.30** | ValueTypeCode | ValTpCd | [1..1] | ExternalValueTypeCode | int | Code that defines the type of value of instrument, e.g.,price or rate.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalValueTypeCode ExternalCodeLists_BVMF.xls |
| **1.31** | WithdrawalDays | WdrwlDays | [1..1] | int | int | Provides the the number of days of withdrawal, considering the date of the trading session until the contract expiration date (inclusive). |
| **1.32** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.33** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.34** | DataStatus | DataSts | [1..1] | Max1Text | string | This field shows the updating data of a particular record. The valid |

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| | | | | | maxLength = 1<br>minLength = 1 | states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## OptionInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | OptionInstrument | OptnInstrm | [1..*] | + | | Contains the option instruments. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF".<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | 6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls. |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalMarketCode. |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.12** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br>This attribute has two types of format:<br>Format:  MYY<br>M = Month Code<br>Y = Year Code<br>Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.13** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.14** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.15** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.16** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.17** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50. For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size. |
| **1.18** | AssetQuotationQuantity | AsstQtnQty | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Indicates the commodity quantity the trading price is based on. For example: Cattle trading price is based on 1 arroba. Dollar trading price is based on 1000 dollars.<br>This field is filled in with “1” if the instrument is traded at interest rate |
| **1.19** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.20** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.21** | WithdrawalDays | WdrwlDays | [1..1] | int | int | Provides the the number of days of withdrawal, considering the date of the trading session until the contract expiration date (inclusive). |
| **1.22** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.23** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.24** | ExercisePrice | ExrcPric | [1..1] | RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Preset price at which the holder of a derivative will buy or sell the underlying instrument. |
| **1.25** | OptionStyle | OptnStyle | [1..1] | OptionStyle2Code | string | Specifies how an option can be exercised (American, European) |

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|---|---|---|---|---|---|---|
| **1.26** | OptionType | OptnTp | [1..1] | OptionType1Code | string | Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset). |
| **1.27** | UnderlyingTickerSymbol | UndrlygTckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.28** | PremiumUpfrontIndicator | PrmUpfrntInd | [1..1] | YesNoIndicator | boolean | Indicates whether the option on equities have its premium paid upfront or not. |
| **1.29** | OpeningPositionLimitDate | OpngPosLmtDt | [1..1] | ISODate | date | Deadline for open positions. |
| **1.30** | PureGoldWeight | PureGoldWght | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Quantity that defines the real pure gold weight in each futures contract. As long as only the 250 g contract is traded, the pure gold weight will always be 249,75 g. |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## OptionInstrumentAnticipatedFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | OptionInstrument | OptnInstrm | [1..*] | + | | This file contains the option instruments with early delivery. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string | Qualifier of the instrument. Valid value for this field is “8”. |

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|---|---|---|---|---|---|---|
| | | | | | maxLength = 35<br>minLength = 1 | |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF".<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls. |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance |

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| | | | | | | in accordance with the requirements of the B3 updates. In this case the external is ExternalMarketCode. |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.12** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br>This attribute has two types of format:<br>Format: MYY<br>M = Month Code<br>Y = Year Code<br>Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.13** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.14** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.15** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.16** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.17** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50. For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size. |
| **1.18** | AssetQuotationQuantity | AsstQtnQty | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Indicates the commodity quantity the trading price is based on. For example: Cattle trading price is based on 1 arroba. Dollar trading price is based on 1000 dollars.<br>This field is filled in with “1” if the instrument is traded at interest rate |
| **1.19** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.20** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case |

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| | | | | | | the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.21** | WithdrawalDays | WdrwlDays | [1..1] | int | int | Provides the the number of days of withdrawal, considering the date of the trading session until the contract expiration date (inclusive). |
| **1.22** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.23** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.24** | ExercisePrice | ExrcPric | [1..1] | RestrictedFINActive OrHistoricCurrencyA nd10DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Preset price at which the holder of a derivative will buy or sell the underlying instrument. |
| **1.25** | OptionStyle | OptnStyle | [1..1] | OptionStyle2Code | string | Specifies how an option can be exercised (American, European) |
| **1.26** | OptionType | OptnTp | [1..1] | OptionType1Code | string | Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset). |
| **1.27** | UnderlyingTickerSym bol | UndrlygTckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.28** | PremiumUpfrontIndic ator | PrmUpfrntInd | [1..1] | YesNoIndicator | boolean | Indicates whether the option on equities have its premium paid upfront or not. |
| **1.29** | OpeningPositionLimit Date | OpngPosLmtDt | [1..1] | ISODate | date | Deadline for open positions. |
| **1.30** | PureGoldWeight | PureGoldWght | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Quantity that defines the real pure gold weight in each futures contract. As long as only the 250 g contract is traded, the pure gold weight will always be 249,75 g. |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated). |

| | | | | | | |
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| | | | | | | D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesOptionInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesOptionInstrument | IndxsOptnInstrm | [1..*] | + | | Contains the indexes of option instruments. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF".<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness |

| | | | | | | |
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| | | | | | | 5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls. |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalMarketCode. |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.12** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br>This attribute has two types of format:<br>Format:  MYY<br>M = Month Code<br>Y = Year Code<br>Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.13** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.14** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.15** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.16** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.17** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50. For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size. |
| **1.18** | AssetQuotationQuantity | AsstQtnQty | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Indicates the commodity quantity the trading price is based on. For example: Cattle trading price is based on 1 arroba. Dollar trading price is based on 1000 dollars.<br>This field is filled in with “1” if the instrument is traded at interest rate |
| **1.19** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.20** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.21** | WithdrawalDays | WdrwlDays | [1..1] | int | int | Provides the the number of days of withdrawal, considering the date of the trading session until the contract expiration date (inclusive). |
| **1.22** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.23** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.24** | ExercisePrice | ExrcPric | [1..1] | RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Preset price at which the holder of a derivative will buy or sell the underlying instrument. |
| **1.25** | OptionStyle | OptnStyle | [1..1] | OptionStyle2Code | string | Specifies how an option can be exercised (American, European) |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.26** | OptionType | OptnTp | [1..1] | OptionType1Code | string | Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset). |
| **1.27** | UnderlyingTickerSymbol | UndrlygTckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.28** | PremiumUpfrontIndicator | PrmUpfrntInd | [1..1] | YesNoIndicator | boolean | Indicates whether the option on equities have its premium paid upfront or not. |
| **1.29** | OpeningPositionLimitDate | OpngPosLmtDt | [1..1] | ISODate | date | Deadline for open positions. |
| **1.30** | PureGoldWeight | PureGoldWght | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Quantity that defines the real pure gold weight in each futures contract. As long as only the 250 g contract is traded, the pure gold weight will always be 249,75 g. |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## OptionOnEquitiesInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | OptionOnEquities | OptnOnEqts | [0..*] | + | | This DVA file contains the options on equities. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |

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| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF".<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls. |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put |

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| | | | | | | This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalMarketCode. |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | SecurityCategory | SctyCtgy | [0..1] | ExternalSecurityCategoryCode | int | A Security Category represents the third level of market classification in the post trade process.<br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSecurityCategoryCode in the file ExternalCodeLists_BVMF.xls |
| **1.12** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.13** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.14** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.15** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.16** | DeliveryType | DlvryTp | [1..1] | ExternalDeliveryTypeCode | int | Code that identifies the type of delivery at maturity,e.g., Physical Delivery, Financial Delivery.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalDeliveryTypeCode ExternalCodeLists_BVMF.xls |
| **1.17** | PaymentType | PmtTp | [1..1] | ExternalPaymentTypeCode | int | Specifies how the transaction is to be settled.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalPaymentTypeCode ExternalCodeLists_BVMF.xls |
| **1.18** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.19** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |

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| **1.20** | DistributionIdentification | DstrbtnId | [1..1] | int | int | Distribution code of the instrument.<br>Code that identifies the asset version.<br>The pair "ISIN" + "Distribution Identification" is required for instruments that have a depositary, such as stocks and gold.<br>There is no distribution for derivatives. |
| **1.21** | PriceFactor | PricFctr | [1..1] | int | int | A factor that indicates the number of stocks that make up the price. The order price is displayed based on the price factor, e.g., if price factor is 1, the order price refers to 1 stock. If the price factor is 1000, the order price represents the price of 1000 stocks. |
| **1.22** | DaysToSettlement | DaysToSttlm | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Indicates the number of days to settlement. |
| **1.23** | ExercisePrice | ExrcPric | [1..1] | RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Preset price at which the holder of a derivative will buy or sell the underlying instrument. |
| **1.24** | OptionStyle | OptnStyle | [0..1] | OptionStyle4Choice | | Specifies how an option can be exercised. |
| **1.25** | OptionType | OptnTp | [0..1] | OptionType2Choice | | Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset). |
| **1.26** | UnderlyingInstrumentIdentification | UndrlygInstrmId | [0..1] | char | string | Contains the identification of the underlying instrument. |
| **1.27** | PremiumUpfrontIndicator | PrmUpfrntInd | [1..1] | YesNoIndicator | boolean | Indicates whether the option on equities have its premium paid upfront or not. |
| **1.28** | SeriesType | SrsTp | [0..1] | ExternalSeriesTypeCode | int | Type of series related to strike price updates.<br>Example:<br>0 - "Sem correção",<br>1 - "Correção pela taxa do dolar (não protegida)",<br>2 - "Correção pela TJLP",<br>3 - "Correção pela TR",<br>4 - "Correção pelo IPCR" ,<br>5 - "Opções de troca - SWOPTIONS",<br>6 - "Opções em pontos de indices",<br>7 - "Correção pela taxa do dolar (protegida)",<br>8 - "Correção pelo IGP-M - opções protegidas",<br>9 - "Correção pela URV",<br>234 - "Correção pelo DISeries'<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalSeriesTypeCode ExternalCodeLists_BVMF.xls. |
| **1.29** | TargetInstrumentIdentification | TrgtInstrmId | [0..1] | int | int | Identifies the target instrument. |
| **1.30** | ProtectionFlag | PrtcnFlg | [1..1] | YesNoIndicator | boolean | Indicates that the option is protected against corporate events. That is, in the case of events, the option price can be adjusted. |
| **1.31** | AutomaticExerciseIndicator | AutomtcExrcInd | [1..1] | YesNoIndicator | boolean | Defines whether the option is automatically exercised. |
| **1.32** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1 | This field shows the updating data of a particular record. The valid states are: |

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| | | | | | minLength = 1 | I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## SwapInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | SwapInstrument | SwpInstrm | [0..*] | + | | Contains the swap instruments. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = "BVMF".<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | 7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls. |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br><br>This field requires an external code list. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external is ExternalMarketCode. |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.12** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.13** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.14** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.15** | PaymentType | PmtTp | [1..1] | ExternalPaymentTyp | int | Specifies how the transaction is to be settled. |

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| | | | | eCode | | This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalPaymentTypeCode ExternalCodeLists_BVMF.xls |
| **1.16** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50. For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size. |
| **1.17** | AssetQuotationQuantity | AsstQtnQty | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Indicates the commodity quantity in which the trading price is based on. For example: Cattle trading price is based on 1 arroba. Dollar trading price is based on 1000 dollars.<br>This field is filled in with “1” if the instrument is traded at interest rate. |
| **1.18** | PureGoldWeight | PureGoldWght | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Quantity that defines the real pure gold weight in each futures contract. As long as only the 250 g contract is traded, the pure gold weight will always be 249,75 g. |
| **1.19** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.20** | TradingCurrency | TradgCcy | [0..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the B3 updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.21** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## SettlementPriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.0** | SettlementPrice | SttlmPric | [0..*] | + | | Contains reference prices data. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.8** | AdjustedQuote | AdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.9** | AdjustedQuoteTax | AdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.10** | AdjustedQuoteSituation | AdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Adjusted quote situation. |
| **1.11** | PreviousAdjustedQuote | PrvsAdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day’s session adjusted quote. |
| **1.12** | PreviousAdjustedQuoteTax | PrvsAdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day’s session adjusted quote. |
| **1.13** | PreviousAdjustedQuoteSituation | PrvsAdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Previous day’s session adjusted quote situation. |
| **1.14** | VariationPoints | VartnPts | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmo | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Variation in points. |

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| **1.15** | EquivalentValue | EqvtVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Equivalence value. |
| **1.16** | AdjustedValueContract | AdjstdValCtrct | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted value per contract in BRL. |
| **1.17** | DataStatus | DataSts | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## SettlementPriceSwapFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | SettlementPrice | SttlmPric | [0..*] | + | | Contains reference data for Swap contract prices.. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.7** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.8** | AdjustedQuote | AdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.9** | AdjustedQuoteTax | AdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.10** | AdjustedQuoteSituation | AdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Adjusted quote situation. |
| **1.11** | PreviousAdjustedQuote | PrvsAdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day's session adjusted quote. |
| **1.12** | PreviousAdjustedQuoteTax | PrvsAdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day's session adjusted quote. |
| **1.13** | PreviousAdjustedQuoteSituation | PrvsAdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Previous day's session adjusted quote situation. |
| **1.14** | VariationPoints | VartnPts | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Variation in points. |
| **1.15** | EquivalentValue | EqvtVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Equivalence value. |
| **1.16** | AdjustedValueContract | AdjstdValCtrct | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted value per contract in BRL. |
| **1.17** | MarketValue | MktVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Price calculated from the adjustment rate of the swap futures contract. |
| **1.18** | SwapDiscountFactor | SwpDscntFctr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Factor calculated based on time and rate futures contract Foreign Exchange Swap, to bring the present value of the contract base value. |
| **1.19** | DataStatus | DataSts | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the |

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| | | | | | | deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesSettlementPriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesSettlementPrice | IndxsSttlmPric | [0..*] | + | | Contains the settlement prices indexes. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.8** | AdjustedQuote | AdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.9** | AdjustedQuoteTax | AdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.10** | AdjustedQuoteSituation | AdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Adjusted quote situation. |
| **1.11** | PreviousAdjustedQuote | PrvsAdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day’s session adjusted quote. |

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| **1.12** | PreviousAdjustedQuoteTax | PrvsAdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day's session adjusted quote. |
| **1.13** | PreviousAdjustedQuoteSituation | PrvsAdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Previous day's session adjusted quote situation. |
| **1.14** | VariationPoints | VartnPts | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Variation in points. |
| **1.15** | EquivalentValue | EqvtVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Equivalence value. |
| **1.16** | AdjustedValueContract | AdjstdValCtrct | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted value per contract in BRL. |
| **1.17** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## EconomicIndicatorPriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | EconomicIndicatorPrice | EcncIndPric | [0..*] | + | | Contains the economic indicator prices. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is "8". |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is |

| | | | | | | |
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| | | | | | | provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | EconomicIndicatorDescription | EcncIndDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of the economic indicator. |
| **1.7** | DecimalPrecision | DcmlPrcsn | [1..1] | int | int | Quantity of decimal places used for price calculation or for publication purposes. This field must be filled when the information of the message refers to Pricing Curves. |
| **1.8** | PriceValue | PricVal | [1..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd20DecimalAmount | decimal<br>fractionDigits = 20<br>totalDigits = 28 | Price value of the economic indicator. |
| **1.9** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## ReferencePriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | ReferencePrice | RefPric | [0..*] | + | | Contains the instruments’ reference prices |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numericSingle numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for |

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|---|---|---|---|---|---|---|
| | | | | | | Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | Asset | Asst | [0..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, etc. |
| **1.8** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Expiration code of a Futures or an Option contract.<br>E.g:<br>If Futures: MYY:<br>M : Month Code<br>YY: Year Code (Two last digits of year)<br>If Option: MYOA:<br>M: Month Code,<br>Y: Year Code,<br>O: Option Type<br>A: Alphanumeric Sequence |
| **1.9** | OptionStyle | OptnStyle | [1..1] | OptionStyle2Code | string | Specifies how an option can be exercised (American, European) |
| **1.10** | OptionType | OptnTp | [1..1] | OptionType1Code | string | Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset). |
| **1.11** | ExpirationDate | XprtnDt | [0..1] | ISODate | date | Contract expiration date.<br>Attribute types used in the following positions:<br><br>- Swap Positions<br>- NDF Positions<br>- Flexible Options Positions |
| **1.12** | UnderlyingInstrument | UndrlygInstrm | [0..1] | Max12Text | string<br>maxLength = 12<br>minLength = 1 | Underlying Security Identifier<br>International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.<br>Note: This field is required only when the file is about Stock Reference Price |
| **1.13** | ExercisePrice | ExrcPric | [1..1] | RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Preset price at which the holder of a derivatives will buy or sell the underlying instrument. |
| **1.14** | ReferencePrice | RefPric | [1..1] | RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount | decimal<br>totalDigits = 20<br>fractionDigits = 2 | Provides reference price. |
| **1.15** | VolatilityValue | VoltlyVal | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Volatility value.<br>Note: This field is required only when the file is about Stock Reference Price. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.16** | DeltaValue | DltaVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd7DecimalAmount | decimal<br>fractionDigits = 10<br>minInclusive = 0<br>totalDigits = 25 | Delta value. |
| **1.17** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesReferencePriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesReferencePrice | IndxsRefPric | [0..*] | + | | Contains instruments of indexes reference prices. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | Asset | Asst | [0..1] | Max30Text | string<br>maxLength = 30 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | minLength = 1 | |
| **1.8** | ReferencePrice | RefPric | [1..1] | RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount | decimal<br>totalDigits = 20<br>fractionDigits = 2 | Provides reference price. |
| **1.9** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## StructuredOperationAdjustmentPriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | StructuredOperationAdjustmentPrice | StrdOprnAdjstmntPric | [0..*] | + | | Contains the settlement prices of structured operation. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.8** | AdjustedQuote | AdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrenc | decimal<br>totalDigits = 28 | Adjusted quote. |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | yAnd12DecimalAmount | fractionDigits = 12 | |
| **1.9** | AdjustedQuoteTax | AdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted quote. |
| **1.10** | AdjustedQuoteSituation | AdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Adjusted quote situation. |
| **1.11** | PreviousAdjustedQuote | PrvsAdjstdQt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day's session adjusted quote. |
| **1.12** | PreviousAdjustedQuoteTax | PrvsAdjstdQtTax | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Previous day's session adjusted quote. |
| **1.13** | PreviousAdjustedQuoteSituation | PrvsAdjstdQtStin | [0..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | Previous day's session adjusted quote situation. |
| **1.14** | VariationPoints | VartnPts | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Variation in points. |
| **1.15** | EquivalentValue | EqvtVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Equivalence value. |
| **1.16** | AdjustedValueContract | AdjstdValCtrct | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Adjusted value per contract in BRL. |
| **1.17** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## ETFTradeFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | ETFTrade | ETFTrad | [0..*] | + | | Equity – EFT. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.7** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum price. |
| **1.8** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |
| **1.9** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.10** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.11** | IndexValue | IndxVal | [1..1] | RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount | decimal<br>totalDigits = 20<br>fractionDigits = 2 | Index value. |
| **1.12** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.13** | PreviousDayClosing Price | PrvsDayClsgPric | [1..1] | RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount | decimal<br>totalDigits = 20<br>fractionDigits = 2 | Previous day closing price. |
| **1.14** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## TradeInformationFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | TradeInformation | TradInf | [0..*] | + | | Contains trade information. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numericSingle numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmo | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | unt | | |
| **1.8** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum price. |
| **1.9** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |
| **1.10** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.11** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.12** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.13** | TradeQuantity | TradQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Trade quantity. |
| **1.14** | MarketDataStreamIdentification | MktDataStrmId | [0..1] | ExternalMarketDataStreamIdentificationCode | string | The identifier or name of the price stream. |
| **1.15** | NationalFinancialVolume | NtlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded on the day (BRL). |
| **1.16** | InternationalFinancialVolume | IntlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded on the day (USD). |
| **1.17** | FinancialInstrumentQuantity | FinInstrmQty | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of financial instruments traded. |
| **1.18** | BestBidPrice | BestBidPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best bid price. |
| **1.19** | BestAskPrice | BestAskPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best ask price. |
| **1.20** | RegularTransactionsQuantity | RglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Regular number of transactions. |
| **1.21** | NationalRegularVolume | NtlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrenc | decimal<br>fractionDigits = 8 | Regular traded volume (BRL) - After Market. |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | yAnd8DecimalAmount | totalDigits = 28 | |
| **1.22** | InternationalRegularVolume | IntlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Regular traded volume (UDS) - After Market. |
| **1.23** | MaximumTradeLimit | MaxTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum trade limit. |
| **1.24** | MinimumTradeLimit | MinTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum trade limit. |
| **1.25** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of open contracts. |
| **1.26** | NonRegularTransactionsQuantity | NonRglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Non regular number of transactions. |
| **1.27** | RegularTradedContracts | RglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Regular traded contracts. |
| **1.28** | NonRegularTradedContracts | NonRglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Non regular traded contracts. |
| **1.29** | NationalNonRegularVolume | NtlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (BRL) - After Market. |
| **1.30** | InternationalNonRegularVolume | IntlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (USD) - After Market. |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesTradeInformationFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesTradeInformation | IndxsTradInf | [0..*] | + | | Contains trade information. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numericSingle numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.8** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum price. |
| **1.9** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |
| **1.10** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.11** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.12** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.13** | TradeQuantity | TradQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Trade quantity. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.14** | MarketDataStreamIdentification | MktDataStrmId | [0..1] | ExternalMarketDataStreamIdentificationCode | string | The identifier or name of the price stream. |
| **1.15** | NationalFinancialVolume | NtlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded on the day (BRL). |
| **1.16** | InternationalFinancialVolume | IntlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded on the day (USD). |
| **1.17** | FinancialInstrumentQuantity | FinInstrmQty | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of financial instruments traded. |
| **1.18** | BestBidPrice | BestBidPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best bid price. |
| **1.19** | BestAskPrice | BestAskPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best ask price. |
| **1.20** | RegularTransactionsQuantity | RglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Regular number of transactions. |
| **1.21** | NationalRegularVolume | NtlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Regular traded volume (BRL) - After Market. |
| **1.22** | InternationalRegularVolume | IntlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Regular traded volume (UDS) - After Market. |
| **1.23** | MaximumTradeLimit | MaxTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum trade limit. |
| **1.24** | MinimumTradeLimit | MinTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum trade limit. |
| **1.25** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of open contracts. |
| **1.26** | NonRegularTransactionsQuantity | NonRglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Non regular number of transactions. |
| **1.27** | RegularTradedContracts | RglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Regular traded contracts. |
| **1.28** | NonRegularTradedContracts | NonRglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Non regular traded contracts. |
| **1.29** | NationalNonRegularVolume | NtlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (BRL) - After Market. |
| **1.30** | InternationalNonRegularVolume | IntlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrency | decimal<br>fractionDigits = 8 | Non regular traded volume (USD) - After Market. |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | And8DecimalAmount | totalDigits = 28 | |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## TradeInformationIndexFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | TradeInformationIndex | TradInfIndx | [0..*] | + | | Trade Information Index |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numericSingle numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.7** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.8** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum price. |
| **1.9** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmo | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |

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| **1.10** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.11** | PreviousDayClosingPrice | PrvsDayClsgPric | [1..1] | RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount | decimal<br>totalDigits = 20<br>fractionDigits = 2 | Previous Day Closing Price. |
| **1.12** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.13** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.14** | IndexValue | IndxVal | [1..1] | RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount | decimal<br>totalDigits = 20<br>fractionDigits = 2 | Index Value. |
| **1.15** | SettlementValue | SttlmVal | [0..1] | RestrictedBVMF2ActiveOrHistoricCurrencyAnd4DecimalAmount | decimal<br>fractionDigits = 4<br>totalDigits = 19 | Value to be settled. |
| **1.16** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## ForwardTradeInformationIndexFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | ForwardTradeInformation | FwdTradInf | [0..*] | + | | Forward Trade Information |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |

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|---|---|---|---|---|---|---|
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | DaysToSettlement | DaysToSttlm | [1..1] | Max4Text | String 4 | Indicates the number of days to settlement. |
| **1.8** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.9** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum price. |
| **1.10** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |
| **1.11** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.12** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.13** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.14** | TradeQuantity | TradQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Trade quantity. |
| **1.15** | MarketDataStreamIdentification | MktDataStrmId | [0..1] | ExternalMarketDataStreamIdentificationCode | string | The identifier or name of the price stream. |
| **1.16** | NationalFinancialVolume | NtlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded (BRL). |

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|---|---|---|---|---|---|---|
| **1.17** | InternationalFinancialVolume | IntlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded (USD). |
| **1.18** | FinancialInstrumentQuantity | FinInstrmQty | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of financial instruments traded. |
| **1.19** | BestBidPrice | BestBidPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best bid price. |
| **1.20** | BestAskPrice | BestAskPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best ask price. |
| **1.21** | RegularTransactionsQuantity | RglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Regular number of transactions. |
| **1.22** | NationalRegularVolume | NtlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Regular traded volume (BRL) - After Market. |
| **1.23** | InternationalRegularVolume | IntlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Regular traded volume (USD) - After Market. |
| **1.24** | MaximumTradeLimit | MaxTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum trade limit. |
| **1.25** | MinimumTradeLimit | MinTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum trade limit. |
| **1.26** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of open contracts. |
| **1.27** | NonRegularTransactionsQuantity | NonRglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Non regular number of transactions. |
| **1.28** | RegularTradedContracts | RglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Regular traded contracts. |
| **1.29** | NonRegularTradedContracts | NonRglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Non regular traded contracts. |
| **1.30** | NationalNonRegularVolume | NtlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (BRL) - After Market. |

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|---|---|---|---|---|---|---|
| **1.31** | InternationalNonRegularVolume | IntlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (USD) - After Market. |
| **1.32** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## EODPriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | EODPrice | EODPric | [0..*] | + | | End of Day Price |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.8** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActi | decimal | Minimum price. |

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|---|---|---|---|---|---|---|
| | | | | veOrHistoricCurrencyAnd12DecimalAmount | totalDigits = 28<br>fractionDigits = 12 | |
| **1.9** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |
| **1.10** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.11** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.12** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.13** | TradeQuantity | TradQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Trade quantity. |
| **1.14** | MarketDataStreamIdentification | MktDataStrmId | [0..1] | ExternalMarketDataStreamIdentificationCode | string | The identifier or name of the price stream. |
| **1.15** | NationalFinancialVolume | NtlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded (BRL). |
| **1.16** | InternationalFinancialVolume | IntlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded (USD). |
| **1.17** | FinancialInstrumentQuantity | FinInstrmQty | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of financial instruments traded. |
| **1.18** | BestBidPrice | BestBidPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best bid price. |
| **1.19** | BestAskPrice | BestAskPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best ask price. |
| **1.20** | RegularTransactionsQuantity | RglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Regular number of transactions. |
| **1.21** | NationalRegularVolume | NtlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Traded volume (BRL) - After Market. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.22** | InternationalRegularVolume | IntlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Traded volume (USD) - After Market. |
| **1.23** | MaximumTradeLimit | MaxTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum trade limit. |
| **1.24** | MinimumTradeLimit | MinTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum trade limit. |
| **1.25** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of open contracts. |
| **1.26** | NonRegularTransactionsQuantity | NonRglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Non regular number of transactions. |
| **1.27** | RegularTradedContracts | RglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Regular traded contracts. |
| **1.28** | NonRegularTraded Contracts | NonRglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Non regular traded contracts. |
| **1.29** | NationalNonRegularVolume | NtlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (BRL) - After Market. |
| **1.30** | InternationalNonRegularVolume | IntlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (USD) - After Market. |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesEODPriceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesEODPriceFil | IndxsEODPricFile | [0..*] | + | | End of Day Price Indexes. |

| | | | | | | |
|---|---|---|---|---|---|---|
| | e | | | | | |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | FirstPrice | FrstPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Opening price of the day. |
| **1.8** | MinimumPrice | MinPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum price. |
| **1.9** | MaximumPrice | MaxPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum price. |
| **1.10** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.11** | LastPrice | LastPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.12** | OscillationPercentage | OscnPctg | [0..1] | RestrictedBVMFActiveAnd2DecimalQuantity | decimal<br>totalDigits = 10<br>fractionDigits = 2 | Rate of oscillation. |
| **1.13** | TradeQuantity | TradQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Trade quantity. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.14** | MarketDataStreamIdentification | MktDataStrmId | [0..1] | ExternalMarketDataStreamIdentificationCode | string | The identifier or name of the price stream. |
| **1.15** | NationalFinancialVolume | NtlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded (BRL). |
| **1.16** | InternationalFinancialVolume | IntlFinVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Financial volume traded (USD). |
| **1.17** | FinancialInstrumentQuantity | FinInstrmQty | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of financial instruments traded. |
| **1.18** | BestBidPrice | BestBidPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best bid price. |
| **1.19** | BestAskPrice | BestAskPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Best ask price. |
| **1.20** | RegularTransactionsQuantity | RglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Regular number of transactions. |
| **1.21** | NationalRegularVolume | NtlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Traded volume (BRL) - After Market. |
| **1.22** | InternationalRegularVolume | IntlRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Traded volume (USD) - After Market. |
| **1.23** | MaximumTradeLimit | MaxTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Maximum trade limit. |
| **1.24** | MinimumTradeLimit | MinTradLmt | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Minimum trade limit. |
| **1.25** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of open contracts. |
| **1.26** | NonRegularTransactionsQuantity | NonRglrTxsQty | [0..1] | RestrictedBVMF2ActiveAnd0DecimalQuantity | decimal<br>fractionDigits = 0<br>totalDigits = 28 | Non regular number of transactions. |
| **1.27** | RegularTradedContracts | RglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Regular traded contracts. |

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|---|---|---|---|---|---|---|
| **1.28** | NonRegularTraded Contracts | NonRglrTraddCtrcts | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Non regular traded contracts. |
| **1.29** | NationalNonRegular Volume | NtlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (BRL) - After Market. |
| **1.30** | InternationalNonRegularVolume | IntlNonRglrVol | [0..1] | RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount | decimal<br>fractionDigits = 8<br>totalDigits = 28 | Non regular traded volume (USD) - After Market. |
| **1.31** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## CashMarketPositionFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | CashMarketPosition | CshMktPos | [0..*] | + | | Cash market open positions. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | country. |
| **1.7** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.8** | BalanceQuantity | BalQty | [1..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Total quantity of financial instruments of the balance. |
| **1.9** | TradeAveragePrice | TradAvrgPric | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Trade average price. |
| **1.10** | PriceFactor | PricFctr | [1..1] | int | int | A factor that indicates the number of stocks that make up the price. The order price is displayed based on the price factor, e.g., if price factor is 1, the order price refers to 1 stock. If the price factor is 1000, the order price represents the price of 1000 stocks. |
| **1.11** | BalanceValue | BalVal | [1..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Provides the total position value. |
| **1.12** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## OpenPositionFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | OpenPosition | OpnPos | [0..*] | + | | Contains open positions. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |

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| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>maxLength = 4<br>minLength = 1 | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | Asset | Asst | [1..1] | Max30Text | string<br>pattern = [A-Z0-9]{12,12} | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.8** | ExpirationCode | XprtnCd | [1..1] | Max4Text | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Code of contract expiration.<br><br>This attribute has two types of format:<br><br>Format: MYY<br>M = Month Code<br>Y = Year Code<br><br>Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.9** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | string<br>maxLength = 30<br>minLength = 1 | Quantity of open contracts. |
| **1.10** | VariationOpenInterest | VartnOpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Variation in the number of open contracts from one day to the next. |
| **1.11** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the |

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| | | | | | | informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesOpenPositionFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesOpenPosition | IndxsOpnPos | [0..*] | + | | Contains open positions. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>maxLength = 4<br>minLength = 1 | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | Asset | Asst | [1..1] | Max30Text | string<br>pattern = [A-Z0-9]{12,12} | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.8** | ExpirationCode | XprtnCd | [1..1] | Max4Text | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Code of contract expiration.<br><br>This attribute has two types of format:<br><br>Format: MYY<br>M = Month Code<br>Y = Year Code |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | Format: MYOA<br>where:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.9** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | string<br>maxLength = 30<br>minLength = 1 | Quantity of open contracts. |
| **1.10** | VariationOpenInterest | VartnOpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Variation in the number of open contracts from one day to the next. |
| **1.11** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## ForwardOpenPositionFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | ForwardOpenPosition | FwdOpnPos | [0..*] | + | | Forward Open Positions |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | SpecificationCode | SpcfctnCd | [0..1] | Max10Text | string | Code for specification of the stock e.g.: ON, PN. |

| | | | | | | |
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| | | | | | maxLength = 10<br>minLength = 1 | |
| **1.7** | CorporationName | CrpnNm | [1..1] | Max250Text | string<br>maxLength = 250<br>minLength = 1 | This field provides the corporation name. |
| **1.8** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.9** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.10** | OpenInterest | OpnIntrst | [0..1] | RestrictedBVMFActiveAnd8DecimalQuantity | decimal<br>totalDigits = 28<br>fractionDigits = 8 | Quantity of open contracts. |
| **1.11** | CurrentQuantity | CurQty | [1..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Current quantity. |
| **1.12** | ForwardPrice | FwdPric | [1..1] | RestrictedBVMF2ActiveOrHistoricCurrencyAnd4DecimalAmount | decimal<br>fractionDigits = 4<br>totalDigits = 19 | Price of the forward contract. |
| **1.13** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## SecuritiesLendingPositionFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | SecuritiesLendingPosition | SctiesLndgPos | [0..*] | + | | Securities Lending Position |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35 | Single numeric code used to identify the instrument in the B3 trading environment. |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | minLength = 1 | |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.7** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.8** | DistributionIdentification | DstrbtnId | [1..1] | int | int | Distribution code of the instrument<br>Code that identifies the asset version.<br>The pair "ISIN" + "Distribution Identification" is required for instruments that have a depositary, such as stocks and gold. There is no distribution for derivatives. |
| **1.9** | CoveredQuantity | CvrdQty | [0..1] | RestrictedFINDecimalNumber | decimal<br>fractionDigits = 14<br>totalDigits = 14 | Provides the covered quantity. |
| **1.10** | TotalBlockedPosition | TtlBlckdPos | [0..1] | RestrictedFINDecimalNumber | decimal<br>fractionDigits = 14<br>totalDigits = 14 | Provides the total blocked positions. |
| **1.11** | UncoveredQuantity | UcvrdQty | [0..1] | RestrictedFINDecimalNumber | decimal<br>fractionDigits = 14<br>totalDigits = 14 | Provides the uncovered quantity. |
| **1.12** | TotalPosition | TtlPos | [0..1] | RestrictedFINDecimalNumber | decimal<br>fractionDigits = 14<br>totalDigits = 14 | Provides the total positions. |
| **1.13** | BorrowerQuantity | BrrwrQty | [1..1] | RestrictedBVMFActiveAnd6DecimalQuantity | decimal<br>totalDigits = 19<br>fractionDigits = 6 | Provides the quantity of borrower clients. |
| **1.14** | LenderQuantity | LndrQty | [1..1] | RestrictedBVMFActiveAnd6DecimalQuantity | decimal<br>totalDigits = 19<br>fractionDigits = 6 | Provides the quantity of lender clients. |
| **1.15** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed |

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| | | | | | | only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## PortfolioCompositionFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | PortfolioCompositio n | PrtflCmpn | [0..*] | + | | Contais the Portfolio Composition |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | ISIN | ISIN | [1..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.4** | CorporationName | CrpnNm | [1..1] | Max250Text | string<br>maxLength = 250<br>minLength = 1 | This field provides the corporation name. |
| **1.5** | SpecificationCode | SpcfctnCd | [0..1] | Max10Text | string<br>maxLength = 10<br>minLength = 1 | Code of stock specification e.g.: ON, PN. |
| **1.6** | TheorticalQuantity | ThrlQty | [1..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Instrument theortical quantity |
| **1.7** | LastPrice | LastPric | [0..1] | RestrictedBVMFActi veOrHistoricCurrenc yAnd12DecimalAmo unt | decimal<br>totalDigits = 28<br>fractionDigits = 12 | Closing price of the day. |
| **1.8** | EconomicValue | EcncVal | [1..1] | int | int | The Economic Value is the multiplication of the theoretical quantity (ThertQuant) by the closing price (LastPric). |
| **1.9** | StockParticipationP ercent | StockPrtcptnPct | [1..1] | int | int | <font color="#262626">This field contains the fluctuations by individual instruments in defining the total index.</font> |
| **1.10** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status. |

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| | | | | | | U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## StockPerIndexFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | StockPerIndex | StockPerIndx | [0..*] | + | | Contains the Stock per Index |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |
| **1.3** | CorporationName | CrpnNm | [1..1] | Max250Text | string<br>maxLength = 250<br>minLength = 1 | This field provides the corporation name. |
| **1.4** | SpecificationCode | SpcfctnCd | [0..1] | Max10Text | string<br>maxLength = 10<br>minLength = 1 | Code for specification ofthe stock e.g.: ON, PN. |
| **1.5** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.6** | AssetDescription | AsstDesc | [1..*] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.7** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## VolatilitySurfaceFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | VolatilitySurface | VoltlySrfc | [0..*] | + | | Volatility Surface |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |

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|---|---|---|---|---|---|---|
| **1.2** | Asset | Asst | [0..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, etc. |
| **1.3** | AssetDescription | AsstDesc | [1..*] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.4** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.5** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.6** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.7** | OptionType | OptnTp | [1..1] | OptionType1Code | string | Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset). |
| **1.8** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Expiration code of a Futures or an Option.<br><br>E.g:<br>If Futures: MYY:<br>M : Month Code<br>YY: Year Code (Two last digits of year)<br><br>If Option: MYOA:<br>M: Month Code,<br>Y: Year Code,<br>O: Option Type<br>A: Alphanumeric Sequence |
| **1.9** | WorkingDays | WrkgDays | [1..1] | int | int | Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.10** | CalendarDays | ClnrDays | [1..1] | int | int | Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive). |
| **1.11** | DeltaValue | DltaVal | [0..1] | RestrictedBVMFActiveOrHistoricCurrencyAnd7DecimalAmount | decimal<br>fractionDigits = 7<br>totalDigits = 19 | Delta value. |
| **1.12** | VolatilityValue | VoltlyVal | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Implied volatility. |
| **1.13** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated). |

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| | | | | | | D = Deleted (the row will be deleted). This informations will be showed only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## StructuredOperationInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | StructuredOperation Instrument | StrdOprnInstrm | [0..*] | + | | This file contains the Structured Operation Instrument. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br><br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values |

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| | | | | | | weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br><br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalMarketCode |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | SecurityCategory | SctyCtgy | [0..1] | ExternalSecurityCategoryCode | int | A Security Category represents the third level of market classification in the post trade process.<br><br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSecurityCategoryCode in the file ExternalCodeLists_BVMF.xls |
| **1.12** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |

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|---|---|---|---|---|---|---|
| **1.13** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br><br>This attribute has two types of formast:<br><br>Format: MYY<br>M = Month Code<br>Y = Year Code<br><br>Format: MYOAwhere:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.14** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.15** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.16** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.17** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.18** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50.<br>For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size |
| **1.19** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.20** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.21** | ValueTypeCode | ValTpCd | [1..1] | ExternalValueTypeCode | int | Code that defines the type of value of instrument, e.g.,price or rate.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalValueTypeCode ExternalCodeLists_BVMF.xls |
| **1.22** | RolloverBasePriceCode | RlvrBasePricCd | [0..1] | ExternalRolloverBasePriceCode | int | Code that defines the base price to calculate the full value of the strategy. |

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| | | | | | | For SecurityCategory equal to "ROLLOVER", it indicates which price is used as base price for the most liquid leg.<br>If SecurityClassification not equal to "ROLLOVER", field contents is irrelevant.<br>Rollover is the process whereby a financial instrument is reinvested at maturity.<br><br>For example:<br>1- Last Price<br>2- Settlement price<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalRolloverBasePriceCode ExternalCodeLists_BVMF.xls |
| **1.23** | OpeningFuturePositionDay | OpngFutrPosDay | [0..1] | int | int | Days to open futures position.<br>For SecurityClassification "Forward Points", it indicates the the number of days between the strategy trade and the opening futures position, e.g., 0, 1, 2. |
| **1.24** | SideTypeCode1 | SdTpCd1 | [0..1] | Side1Code | string | Code that indicates, when buying a strategy, whether the leg of the strategy instrument must be bought or sold.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalSideTypeCode ExternalCodeLists_BVMF.xls |
| **1.25** | UnderlyingTickerSymbol1 | UndrlygTckrSymb1 | [0..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.26** | SideTypeCode2 | SdTpCd2 | [0..1] | Side1Code | string | Code that indicates, when buying a strategy, whether the leg of the strategy instrument must be bought or sold.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalSideTypeCode ExternalCodeLists_BVMF.xls |
| **1.27** | UnderlyingTickerSymbol2 | UndrlygTckrSymb2 | [0..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.28** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed |

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| | | | | | | only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

## IndexesStructuredOperationInstrumentFile

| INDEX | Message Item | Tag | Mult. | Data Type | Data Type Details | Description |
|---|---|---|---|---|---|---|
| **1.0** | IndexesStructuredOperationInstrument | IndxsStrdOprnInstrm | [0..*] | + | | This file contains the Structured Operation Instrument of indexes. |
| **1.1** | ReportDate | RptDt | [1..1] | ISODate | date | Reference date of the information. |
| **1.2** | TickerSymbol | TckrSymb | [1..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.3** | SecurityIdentification | SctyId | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Single numeric code used to identify the instrument in the B3 trading environment. |
| **1.4** | SecuritySource | SctySrc | [1..1] | Max35Text | string<br>maxLength = 35<br>minLength = 1 | Qualifier of the instrument. Valid value for this field is “8”. |
| **1.5** | MarketIdentifierCode | MktIdrCd | [1..1] | MICIdentifier | string<br>pattern = [A-Z0-9]{4,4} | Market Identifier Code. Identification of the exchange as stipulated in the ISO 10383 standard "Codes for exchanges and market identifications". This tag is optional and if no Securities Exchange is provided - it is assumed to be a B3 instrument.<br>Default Value = “BVMF”.<br>(SecurityExchange) |
| **1.6** | Asset | Asst | [1..1] | Max30Text | string<br>maxLength = 30<br>minLength = 1 | Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc. |
| **1.7** | AssetDescription | AsstDesc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Commodity description. |
| **1.8** | Segment | Sgmt | [1..1] | ExternalSegmentCode | int | A Segment represents the first level of market classification in the post trade process.<br>Example:<br><br>1 - Equity - Cash<br>2 - Equity derivatives<br>3 - Corporate bonds<br>4 - Agribusiness<br>5 - Financial<br>6 - Metal<br>7 - Energy<br>8 - Gov. Bonds<br>9 - FX<br><br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in |

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| | | | | | | accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSegmentCode in the file ExternalCodeLists_BVMF.xls |
| **1.9** | Market | Mkt | [1..1] | ExternalMarketCode | int | A Market represents the Second level of market classification in the post trade process.<br>Example:<br><br>1 - Spot Market<br>2 - Futures Market<br>3 - Options on Spot<br>4 - Options on Futures<br>5 - Forward<br>10 - Cash<br>12 - Options exercise (call)<br>13 - Options exercise (put)<br>17 - Auction<br>20 - Odd Lot<br>30 - Equity Forward<br>70 - Equity Call<br>80 - Equity Put<br><br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalMarketCode |
| **1.10** | Description | Desc | [1..1] | Max100Text | string<br>maxLength = 100<br>minLength = 0 | Description of Security in the Trade Structure system, e.g., Opção sobre ação, Opção sobre índice, Ouro, Futuro de Dolar, Swap Cambial, Rolagem de Soja, FWD Points DOL and so on. |
| **1.11** | SecurityCategory | SctyCtgy | [0..1] | ExternalSecurityCategoryCode | int | A Security Category represents the third level of market classification in the post trade process.<br><br>This field requires an external code list. These codes and values weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalSecurityCategoryCode in the file ExternalCodeLists_BVMF.xls |
| **1.12** | ExpirationDate | XprtnDt | [1..1] | ISODate | date | This attribute is the maturity date of the instrument. |

| | | | | | | |
|---|---|---|---|---|---|---|
| **1.13** | ExpirationCode | XprtnCd | [1..1] | Max4Text | string<br>maxLength = 4<br>minLength = 1 | Code of contract expiration.<br><br>This attribute has two types of formast:<br><br>Format: MYY<br>M = Month Code<br>Y = Year Code<br><br>Format: MYOAwhere:<br>M = Month Code<br>Y = Year Code<br>O = Option Code<br>A = Alphanumeric Sequence Code |
| **1.14** | TradingStartDate | TradgStartDt | [1..1] | ISODate | date | Start date of the financial instrument trading. |
| **1.15** | TradingEndDate | TradgEndDt | [1..1] | ISODate | date | Completion date of the financial instrument trading. |
| **1.16** | ISIN | ISIN | [0..1] | ISINIdentifier | string<br>pattern = [A-Z0-9]{12,12} | International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country. |
| **1.17** | CFICode | CFICd | [0..1] | Max6Text | string<br>minLength = 1<br>maxLength = 6 | Code that classifies the instrument. |
| **1.18** | ContractMultiplier | CtrctMltplr | [0..1] | DecimalNumber | decimal<br>fractionDigits = 17<br>totalDigits = 18 | Is the ratio between the contract size and the trading reference quantity. For Instance, Cattle is a 330 arrobas contract, but trade price refers to 1 arroba, so the multiplier is 330. Dollar contracts are 50000 USD but the price refers to 1000 USD, so the multiplier is 50.<br>For contracts traded in rate instead of price, this attribute represents the ratio between target points and contract size |
| **1.19** | AllocationRoundLot | AllcnRndLot | [0..1] | int | int | Pre-defined lot size for allocation purposes. |
| **1.20** | TradingCurrency | TradgCcy | [1..1] | ExternalActiveOrHistoricCurrencyCode | string<br>length = 3 | This attribute has the code of the trading currency.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalActiveOrHistoricCurrencyCode ExternalCodeLists_BVMF.xls |
| **1.21** | ValueTypeCode | ValTpCd | [1..1] | ExternalValueTypeCode | int | Code that defines the type of value of instrument, e.g.,price or rate.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalValueTypeCode ExternalCodeLists_BVMF.xls |
| **1.22** | RolloverBasePriceCode | RlvrBasePricCd | [0..1] | ExternalRolloverBasePriceCode | int | Code that defines the base price to calculate the full value of the strategy. |

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|---|---|---|---|---|---|---|
| | | | | | | For SecurityCategory equal to "ROLLOVER", it indicates which price is used as base price for the most liquid leg.<br>If SecurityClassification not equal to "ROLLOVER", field contents is irrelevant.<br>Rollover is the process whereby a financial instrument is reinvested at maturity.<br><br>For example:<br>1- Last Price<br>2- Settlement price<br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalRolloverBasePriceCode ExternalCodeLists_BVMF.xls |
| **1.23** | OpeningFuturePositionDay | OpngFutrPosDay | [0..1] | int | int | Days to open futures position.<br>For SecurityClassification "Forward Points", it indicates the the number of days between the strategy trade and the opening futures position, e.g., 0, 1, 2. |
| **1.24** | SideTypeCode1 | SdTpCd1 | [0..1] | Side1Code | string | Code that indicates, when buying a strategy, whether the leg of the strategy instrument must be bought or sold.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalSideTypeCode ExternalCodeLists_BVMF.xls |
| **1.25** | UnderlyingTickerSymbol1 | UndrlygTckrSymb1 | [0..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.26** | SideTypeCode2 | SdTpCd2 | [0..1] | Side1Code | string | Code that indicates, when buying a strategy, whether the leg of the strategy instrument must be bought or sold.<br><br>This field requires a list of external code. These codes and values were made in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external file is in ExternalSideTypeCode ExternalCodeLists_BVMF.xls |
| **1.27** | UnderlyingTickerSymbol2 | UndrlygTckrSymb2 | [0..1] | TickerIdentifier | string<br>maxLength = 35<br>minLength = 1 | Identification underlying instrument (Ticker Symbol). Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. |
| **1.28** | DataStatus | DataSts | [1..1] | Max1Text | string<br>maxLength = 1<br>minLength = 1 | This field shows the updating data of a particular record. The valid states are:<br>I = Included (the line does not exist in the previous line). The first publications of the day has this status.<br>U = Updated (the line already existed in the previous publication but was updated).<br>D = Deleted (the row will be deleted). This informations will be showed |

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| | | | | | | only one time in the previous publications, and after, the deletations will be done. If a one new file will be generate after this status, the informations does not showed in the field.<br>N = None (the line already existed in the previous publication but doesn't was updated). |

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