Histórico de Revisão

Data	Version	Description
19/04/2018	1.0	Versão inicial
13/07/2018	1.1	Alteração do layout dos arquivos (OfferSellInformationFile, OfferBuyInformationFile e TradeInformationIntradayFile) para posicional.
24/08/2018	1.2	1. Criação do arquivo PortfolioCompositionPerQuarterFile 2. Alteração dos campos WithdrawalDays, WorkingDays e CalendarDays para opcional nos arquivos FutureContractsInstrumentFile, IndexesFutureContractsInstrumentFile IndexesOptionInstrumentFile e OptionInstrumentFile

Introdução

O objetivo deste documento é representar em forma de um catálogo as informações dos arquivos criados para o projeto Data on Demand.
A tabela abaixo apresenta a composição dos canais versus o nome do arquivo neste documento.

Canal	Arquivo DoD
Commodities	OpenPositionFile
Commodities	ReferencePriceFile
Commodities	FutureContractsInstrumentFile
Commodities	OptionInstrumentFile
Commodities	StructuredOperationInstrumentFile
Commodities	SwapInstrumentFile
Commodities	SettlementPriceFile
Commodities	TradeInformationFile
Currency	OpenPositionFile
Currency	ReferencePriceFile
Currency	FutureContractsInstrumentFile
Currency	OptionInstrumentFile
Currency	StructuredOperationInstrumentFile
Currency	SettlementPriceFile
Currency	TradeInformationFile
Curves	CurveFile
Economic_Indicator	EconomicIndicatorPriceFile
Equities	StructuredOperationInstrumentFile
Equities	ForwardOpenPositionFile
Equities	IndexesOpenPositionFile

Equities	OptionOnEquitiesInstrumentFile
Equities	SecuritiesLendingPositionFile
Equities	BDRReferencePriceFile
Equities	OptionOnEquitiesInstrumentFile
Equities	IndexesReferencePriceFile
Equities	EquityInstrumentFile
Equities	IndexesFutureContractsInstrumentFile
Equities	IndexesOptionInstrumentFile
Equities	OptionOnEquitiesInstrumentFile
Equities	IndexesEODSettlementPriceFile
Equities	ETFTrade
Equities	ForwardTradeInformationIndexFile
Equities	CashMarketPositionFile
Equities	IndexesTradeInformationFile
Equities	TradeInformationFile
Index	PortfolioCompositionFile
Index	StockPerIndexFile
Index	TradeInformationFile
Interest_Rate	OpenPositionFile
Interest_Rate	ReferencePriceFile
Interest_Rate	FutureContractsInstrumentFile
Interest_Rate	OptionInstrumentFile
Interest_Rate	StructuredOperationInstrumentFile
Interest_Rate	SwapInstrumentFile

Interest_Rate	SettlementPriceFile
Interest_Rate	EODSettlementPriceFile
Interest_Rate	TradeInformationFile
Volatility_Surface	VolatilitySurfaceFile

A tabela abaixo apresenta uma breve explicação dos campos do Catálogo de Taxonomia Data on Demand.

Field	Description
Index	Este item é responsável pela exibição do índice. O campo demonstra também a hierarquia em um arquivo XML.
Message Item	Este item é responsável pela exibição do nome do campo por extenso.
Tag	Este item é responsável pela exibição do ALIAS/Abreviação do campo.
Mult.	Este item é responsável pela exibição da cardinalidade do campo e indica se é obrigatório ou opcional.
Data Type	Este item é responsável pela exibição do tipo de dado do campo.
Data Type Details	Este item é responsável pela exibição da característica do tipo de dado do campo.
Description	Este item é responsável pela exibição de uma breve descrição em inglês.
Descrição	Este item é responsável pela exibição de uma breve descrição em português.
Posição Inicial	Este item é o responsável pela exibição da posição inicial do campo em um arquivo posicional.

OfferSellInformationFile

INDEX	Message Item	Mult.	Posição Inicial	Data Type Details	Description
1.1	SessionDate	[1..1]	1	Date (AAAA-MM-DD)	Session date. This field correspond to TAG 52 (SendingTime) in the FIX base.
1.2	TickerSymbol	[1..1]	12	String (35)	Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. This field correspond to TAG 55 (Symbol) in the FIX base.
1.3	Side	[1..1]	48	String (4)	Coded list to specify the side of the trade. The valid codes are BUYI and SELL. This field correspond to TAG 54 (Side) in the FIX base.
1.4	OrderSellIdentification	[1..1]	53	String (15)	If CxlRejReason=”Unknown order”, value is: “NONE” if cancel is done via OrigClOrdID, or value of the OrderID of the original cancel or modification request. Otherwise, unique identifier for Order as assigned by B3. Uniqueness is guaranteed within a single trading day/instrument. This field correspond to TAG 37 (OrderID) in the FIX base.
1.5	SecondaryOrderSellIdentification	[0..1]	69	String (15)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. This field correspond to TAG 198 (SecondaryOrderID) in the FIX base.
1.6	ExecutionType	[1..1]	85	String (3)	Describes the action that triggered this specific Execution Report. Valid values: 1 - New 2 - Update 3 - Cancel 4 - Trade 5 - Reentry 6 - New Stop Price 7 - Rejected 8 - Removed 9 - Stop Price Triggered 11 - Expired 12 - Eliminated This field correspond to TAG 150 (ExecType) in the FIX base.
1.7	PriorityTime	[0..1]	89	String (HH:MM:SS.NNN)	Time of execution/order creation; expressed in UTC. Order time entry in system, used as priority indicator. This field correspond to TAG 60 (TransactTime) in the FIX base.
1.8	CrossPriority	[1..1]	102	Int (10)	Indicates if one side or the other of a cross order should be prioritized. This field correspond to TAG 550 (CrossPrioritization) in the FIX base.
1.9	OrderPrice	[0..1]	113	Decimal (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders). This field correspond to TAG 44 (Price) in the FIX base.
1.10	OrderQuantity	[0..1]	134	Decimal (18)	Total quantity ordered. This field correspond to TAG 38 (OrderQty) in the FIX base.

1.11	TradedQuantitySell	[1..1]	153	Decimal (18)	Quantity of order sell. This field correspond to TAG 151 (LeavesQty) in the FIX base.
1.12	OrderSellDate	[0..1]	172	date (AAAA-MM-DD)	Time of execution/order creation; expressed in UTC. Date of inclusion of the offer. It could be a date before the date of the session, when it is a valid offer. This field correspond to TAG 60 (TransactTime) in the FIX base.
1.13	OrderSellEntryDate	[1..1]	183	dateTime (AAAA-MM-DD HH:MM:SS)	Date of entry order. This field correspond to TAG 52 (SendingTime) in the FIX base.
1.14	OrderStatus	[0..1]	203	String (1)	Order status. Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled 5 - Replaced 8 - Rejected C - Expired This field correspond to TAG 39 (OrdStatus) in the FIX base.
1.15	AggressorSellOrderIndicator	[0..1]	205	Int (1)	Used to identify whether the order initiator is an aggressor or not in the trade. Valid values: 0 - Neutral (Order was not executed) 1 - Aggressor 2 - Passive This field correspond to TAG 1057 (AggressorIndicator) in the FIX base.
1.16	PartyIdentification	[1..1]	207	String (35)	Unique and unambiguous identification of a person. This field correspond to TAG 448 (PartyID) in the FIX base.

OfferBuyInformationFile

INDEX	Message Item	Mult.	Posição Inicial	Data Type Details	Description
1.1	SessionDate	[1..1]	1	Date (AAAA-MM-DD)	Session date. This field correspond to TAG 52 (SendingTime) in the FIX base.
1.2	TickerSymbol	[1..1]	12	String (35)	Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. This field correspond to TAG 55 (Symbol) in the FIX base.
1.3	Side	[1..1]	48	String (4)	Coded list to specify the side of the trade. The valid codes are BUYI and SELL. This field correspond to TAG 54 (Side) in the FIX base.
1.4	OrderBuyIdentification	[1..1]	53	String (15)	If CxlRejReason="Unknown order", value is: "NONE" if cancel is done via OrigClOrdID, or value of the OrderID of the original cancel or modification request. Otherwise, unique identifier for

					Order as assigned by B3. Uniqueness is guaranteed within a single trading day/instrument. This field correspond to TAG 37 (OrderID) in the FIX base.
1.5	SecondaryOrderBuyIdentification	[0..1]	69	String (15)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. This field correspond to TAG 198 (SecondaryOrderID) in the FIX base.
1.6	ExecutionType	[1..1]	85	String (3)	Describes the action that triggered this specific Execution Report. Valid values: 1 - New 2 - Update 3 - Cancel 4 - Trade 5 - Reentry 6 - New Stop Price 7 - Rejected 8 - Removed 9 - Stop Price Triggered 11 - Expired 12 - Eliminated This field correspond to TAG 150 (ExecType) in the FIX base.
1.7	PriorityTime	[0..1]	89	String (HH:MM:SS.NNN)	Time of execution/order creation; expressed in UTC. Order time entry in system, used as priority indicator. This field correspond to TAG 60 (TransactTime) in the FIX base.
1.8	CrossPriority	[1..1]	102	Int (10)	Indicates if one side or the other of a cross order should be prioritized. This field correspond to TAG 550 (CrossPrioritization) in the FIX base.
1.9	OrderPrice	[0..1]	113	Decimal (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders). This field correspond to TAG 44 (Price) in the FIX base.
1.10	OrderQuantity	[0..1]	134	Decimal (18)	Total quantity ordered. This field correspond to TAG 38 (OrderQty) in the FIX base.
1.11	TradedQuantityBuy	[1..1]	153	Decimal (18)	Amount of shares open for further execution, or unexecuted. This field correspond to TAG 151 (LeavesQty) in the FIX base.
1.12	OrderBuyDate	[0..1]	172	Date (AAAA-MM-DD)	Time of execution/order creation; expressed in UTC. Date of inclusion of the offer. It could be a date before the date of the session, when it is a valid offer. This field correspond to TAG 60 (TransactTime) in the FIX base.
1.13	OrderBuyEntryDate	[1..1]	183	dateTime (AAAA-MM-DD HH:MM:SS)	Date of entry order. This field correspond to TAG 52 (SendingTime) in the FIX base.
1.14	OrderStatus	[0..1]	203	String (1)	Order status. Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled

					5 - Replaced 8 - Rejected C - Expired This field correspond to TAG 39 (OrdStatus) in the FIX base.
1.15	AggressorBuyOrderIndicator	[0..1]	205	Int (1)	Used to identify whether the order initiator is an aggressor or not in the trade. Valid values: 0 - Neutral (Order was not executed) 1 - Aggressor 2 - Passive This field correspond to TAG 1057 (AggressorIndicator) in the FIX base.
1.16	PartyIdentification	[1..1]	207	String (35)	Unique and unambiguous identification of a person. This field correspond to TAG 448 (PartyID) in the FIX base.

TradeInformationIntradayFile

INDEX	Message Item	Mult.	Posição Inicial	Data Type Details	Description
1.1	SessionDate	[1..1]	1	Date (AAAA-MM-DD)	Session date. This field correspond to TAG 52 (SendingTime) in the FIX base.
1.2	TickerSymbol	[1..1]	12	String (35)	Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock. This field correspond to TAG 55 (Symbol) in the FIX base.
1.3	TradeIdentification	[0..1]	48	String (10)	Trade identification. This field correspond to TAG 6032 (UniqueTradeID) in the FIX base.
1.4	TradePrice	[0..1]	59	Decimal (20)	Trade price. This field correspond to TAG 44 (Price) in the FIX base.
1.5	TradeQuantity	[0..1]	80	Decimal (28)	Trade quantity. This field correspond to TAG 32 (LastQty) in the FIX base.
1.6	TradeTime	[0..1]	109	String (HH:MM:SS.NNNNNN)	Trade time. This field correspond to TAG 60 (TransactTime) in the FIX base.
1.7	TradeIndicator	[1..1]	125	Int (1)	Trade indicator. Valid values: 1 - Trade 2 - Trade canceled This field correspond to TAG 37 (ExecType) in the FIX base.
1.8	OrderBuyDate	[0..1]	127	Date (AAAA-MM-DD)	Time of execution/order creation; expressed in UTC. Date of inclusion of the offer. It could be a date before the date of the session, when it is a valid offer. This field correspond to TAG 60 (TransactTime) in the FIX base.

1.9	OrderBuyIdentification	[1..1]	138	String (15)	If CxlRejReason="Unknown order", value is: "NONE" if cancel is done via OrigClOrdID, or value of the OrderID of the original cancel or modification request. Otherwise, unique identifier for Order as assigned by B3. Uniqueness is guaranteed within a single trading day/instrument. This field correspond to TAG 37 (OrderID) in the FIX base.
1.10	SecondaryOrderBuyIdentification	[0..1]	154	String (15)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. This field correspond to TAG 198 (SecondaryOrderID) in the FIX base.
1.11	AggressorBuyOrderIndicator	[0..1]	170	Int (1)	Used to identify whether the order initiator is an aggressor or not in the trade. Valid values: 0 - Neutral (Order was not executed) 1 - Aggressor 2 - Passive This field correspond to TAG 1057 (AggressorIndicator) in the FIX base.
1.12	OrderSellDate	[0..1]	172	Date (AAAA-MM-DD)	Time of execution/order creation; expressed in UTC. Date of inclusion of the offer. It could be a date before the date of the session, when it is a valid offer. This field correspond to TAG 60 (TransactTime) in the FIX base.
1.13	OrderSellIdentification	[1..1]	183	String (15)	If CxlRejReason="Unknown order", value is: "NONE" if cancel is done via OrigClOrdID, or value of the OrderID of the original cancel or modification request. Otherwise, unique identifier for Order as assigned by B3. Uniqueness is guaranteed within a single trading day/instrument. This field correspond to TAG 37 (OrderID) in the FIX base.
1.14	SecondaryOrderSellIdentification	[0..1]	199	String (15)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. This field correspond to TAG 198 (SecondaryOrderID) in the FIX base.
1.15	AggressorSellOrderIndicator	[0..1]	215	Int (1)	Used to identify whether the order initiator is an aggressor or not in the trade. Valid values: 0 - Neutral (Order was not executed) 1 - Aggressor 2 - Passive This field correspond to TAG 1057 (AggressorIndicator) in the FIX base.
1.16	CrossTradeIndicator	[1..1]	217	Int (1)	Indicate if the cross trade was intentional. Valid values: 0 - Not Intentional 1 - Intentional This field correspond to TAG 549 (CrossType) in the FIX base.
1.17	PartyBuyIdentification	[1..1]	219	String (35)	Party buy identification. This field correspond to TAG 448 (PartyID) in the FIX base.
1.18	PartySellIdentification	[1..1]	255	String (35)	Party sell identification. This field correspond to TAG 375 (ContraBroker) in the FIX base.

IndexMarketDataFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	IndexMarketData	IndxMktData	[0..*]	+		Contém os índices do market data.
1.1	ReportDateTime	RptDtTm	[1..1]	ISODateTime	dateTime	Data de referência da informação.
1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 minLength = 1	Código que identifica um instrumento negociado/registrado em bolsa de valores. O símbolo é uma forma curta e conveniente de identificar um instrumento.
1.3	SecurityIdentification	SctyId	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Código numérico único usado para identificar o instrumento dentro do ambiente de negociação B3.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualificador do instrumento. O valor válido para o campo é “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string pattern = [A-Z0-9]{4,4}	Código identificador da bolsa em que o instrumento está listado. Identificação do mercado financeiro, conforme estipulado na norma ISO 10383 . Default = “BVMF”.
1.6	AssetDescription	AsstDesc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Descrição da mercadoria
1.7	IndexValue	IndxVal	[1..1]	RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount	decimal totalDigits = 20 fractionDigits = 2	Valor do índice.

CurveFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	Curve	Crv	[0..*]	+		Contains the option instruments. Contains the curves.
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Reference date of the information.
1.2	RateCode	RateCd	[1..1]	Max5Text	string maxLength = 5 minLength = 1	Rate code
1.3	RateDescription	RateDesc	[1..1]	Max15Text	string maxLength = 15 minLength = 1	Rate description.
1.4	YieldCurveCode	YldCrvCd	[1..1]	Max5Text	string maxLength = 5 minLength = 1	Yield curve code

1.5	SecurityIdentification	SctyId	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.6	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.7	MarketIdentifierCod e	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (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	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).
1.10	TheoreticalRate	ThrlRate	[1..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd7DecimalAmount	decimal fractionDigits = 7 totalDigits = 19	Theoretical rate.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)

1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 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 maxLength = 100 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. Example: 1 - Equity - Cash 2 - Equity derivatives 3 - Corporate bonds 4 - Agribusiness 5 - Financial 6 - Metal 7 - Energy 8 - Gov. Bonds 9 - FX 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 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. Example: 1 - Spot Market 2 - Futures Market 3 - Options on Spot 4 - Options on Futures 5 - Forward 10 - Cash 12 - Options exercise (call) 13 - Options exercise (put) 17 - Auction 20 - Odd Lot 30 - Equity Forward 70 - Equity Call 80 - Equity Put 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 BM&FBOVESPA updates. In this case the external is ExternalMarketCode
1.10	Description	Desc	[1..1]	Max100Text	string maxLength = 100 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. 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	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 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 minLength = 1 maxLength = 6	Code that classifies the instrument.
1.16	PaymentType	PmtTp	[1..1]	ExternalPaymentTypeCode	int	Specifies how the transaction is to be settled. 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.
1.17	AllocationRoundLot	AllcnRndLot	[0..1]	int	int	Pre-defined lot size for allocation purposes.
1.18	TradingCurrency	TradgCcy	[0..1]	ExternalActiveOrHistoricCurrencyCode	string length = 3	This attribute has the code of the trading currency. 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.
1.19	ValueTypeCode	ValTpCd	[1..1]	ExternalValueTypeCode	int	Code that identifies how the economic indicator value is expressed, e.g., price or rate.

						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 ExternalValueTypeCode in the file ExternalCodeLists_BVMF.xls.
1.20	DistributionIdentification	DstrbtnId	[1..1]	int	int	Distribution code of the instrument Code that identifies the asset version. 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 maxLength = 10 minLength = 1	Code for specification ofthe stock e.g.: ON, PN.
1.22	CorporationName	CrpnNm	[1..1]	Max250Text	string maxLength = 250 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. 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 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 totalDigits = 28 fractionDigits = 12	Opening price of the day.
1.29	LastPrice	LastPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Closing price of the day.

1.30	GovernanceIndicator	GovnInd	[0..1]	ExternalGovernanceIndicatorCode	string maxLength = 2	A Governance Indicator represents the corporate governance level, classified according to the number of rules or practices adopted, Example: "N1" - "Nivel 1", "N2" - "Nível 2", "NM" - "Novo mercado", "MB" - "Mercado de Balcao", "MA" - "Bovespa Mais. 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. 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 ExternalGovernanceIndicatorCode ExternalCodeLists_BVMF.xls.
1.31	DaysToSettlement	DaysToSttlm	[1..1]	Max4Text	string maxLength = 4 minLength = 1	Indicates the number of days to settlement.
1.32	RightsIssuePrice	RghtsIsssePric	[0..1]	RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount	decimal fractionDigits = 10 minInclusive = 0 totalDigits = 25	Provides the rights issuance price.
1.33	UnderlyingInstrumentIdentification	UndrlygInstrmId	[0..1]	Max35Text	string maxLength = 35 minLength = 1	Contains the identification of the underlying instrument.
1.34	AssetSubType	AsstSubTp	[0..1]	ExternalAssetSubTypeCode	string maxLength = 4 minLength = 1	Asset Sub Type. 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 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. 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 ExternalAuctionInstrumentTypeCode in the file ExternalCodeLists_BVMF.xls.

IndexesFutureContractsInstrumentFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	IndexesFutureContractsInstrument	IndxsFutrCtrctsInstrm	[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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 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 maxLength = 100 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. Example: 1 - Equity - Cash 2 - Equity derivatives 3 - Corporate bonds 4 - Agribusiness 5 - Financial 6 - Metal 7 - Energy 8 - Gov. Bonds 9 - FX 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. Example: 1 - Spot Market 2 - Futures Market 3 - Options on Spot 4 - Options on Futures 5 - Forward 10 - Cash 12 - Options exercise (call) 13 - Options exercise (put) 17 - Auction 20 - Odd Lot 30 - Equity Forward 70 - Equity Call 80 - Equity Put 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 maxLength = 100 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. 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 maxLength = 4 minLength = 1	Code of contract expiration. This attribute has two types of format: Format: MYY M = Month Code

						Y = Year Code Format: MYOA where: M = Month Code Y = Year Code O = Option Code 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. Note: This field is used only for conversion from RATE to PRICE. This situation only applies to the following commodities: - DDI - DAP - DDM - DI1 - DIL Note: SCC is traded in RATE but it is not meant to be converted to price.
1.17	ConversionCriteria	ConvsCrit	[0..1]	ExternalConversion CriteriaTypeCode	int	Type of criteria of conversion, e.g., linear, exponential, non available. 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 - DDI - DAP - DDM - DI1 - DIL Note: The foreign exchange swap is traded in rate but is not converted to price. 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. 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. 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 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 minLength = 1 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. 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. 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 fractionDigits = 17 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 fractionDigits = 17 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. 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 length = 3	This attribute has the code of the trading currency. 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. 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	[0..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	[0..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	[0..1]	int	int	Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive).

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 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 maxLength = 100 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. Example: 1 - Equity - Cash 2 - Equity derivatives

						3 - Corporate bonds 4 - Agribusiness 5 - Financial 6 - Metal 7 - Energy 8 - Gov. Bonds 9 - FX 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. Example: 1 - Spot Market 2 - Futures Market 3 - Options on Spot 4 - Options on Futures 5 - Forward 10 - Cash 12 - Options exercise (call) 13 - Options exercise (put) 17 - Auction 20 - Odd Lot 30 - Equity Forward 70 - Equity Call 80 - Equity Put 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 maxLength = 100 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. 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 maxLength = 4 minLength = 1	Code of contract expiration. This attribute has two types of format: Format: MYY M = Month Code Y = Year Code Format: MYOA where: M = Month Code Y = Year Code O = Option Code 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. Note: This field is used only for conversion from RATE to PRICE. This situation only applies to the following commodities: - DDI - DAP - DDM - DI1 - DIL Note: SCC is traded in RATE but it is not meant to be converted to price.
1.17	ConversionCriteria	ConvsCrit	[0..1]	ExternalConversion CriteriaTypeCode	int	Type of criteria of conversion, e.g., linear, exponential, non available. 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 - DDI

						- DAP - DDM - DI1 - DIL Note: The foreign exchange swap is traded in rate but is not converted to price. 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. 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. 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 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 minLength = 1 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. 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. 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 fractionDigits = 17 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 fractionDigits = 17 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. 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 length = 3	This attribute has the code of the trading currency. 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. 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	[0..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	[0..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	[0..1]	int	int	Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive).

IndexesOptionInstrumentFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	IndexesOptionInstrument	IndxsOptnInstrm	[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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 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 maxLength = 100 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. Example: 1 - Equity - Cash 2 - Equity derivatives 3 - Corporate bonds 4 - Agribusiness 5 - Financial 6 - Metal 7 - Energy 8 - Gov. Bonds 9 - FX 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. Example: 1 - Spot Market 2 - Futures Market 3 - Options on Spot 4 - Options on Futures 5 - Forward 10 - Cash 12 - Options exercise (call) 13 - Options exercise (put) 17 - Auction 20 - Odd Lot 30 - Equity Forward 70 - Equity Call 80 - Equity Put 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 maxLength = 100 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 maxLength = 4 minLength = 1	Code of contract expiration. This attribute has two types of format: Format: MYY M = Month Code Y = Year Code Format: MYOA where: M = Month Code Y = Year Code O = Option Code 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 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 minLength = 1 maxLength = 6	Code that classifies the instrument.
1.17	ContractMultiplier	CtrctMltplr	[0..1]	DecimalNumber	decimal fractionDigits = 17 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 fractionDigits = 17 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. 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 length = 3	This attribute has the code of the trading currency. 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	WithdrawalDays	WdrwlDays	[0..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	[0..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	[0..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 fractionDigits = 10 minInclusive = 0 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 maxLength = 35 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 fractionDigits = 17 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.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 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 maxLength = 100 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. Example: 1 - Equity - Cash 2 - Equity derivatives 3 - Corporate bonds 4 - Agribusiness

						5 - Financial 6 - Metal 7 - Energy 8 - Gov. Bonds 9 - FX 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. Example: 1 - Spot Market 2 - Futures Market 3 - Options on Spot 4 - Options on Futures 5 - Forward 10 - Cash 12 - Options exercise (call) 13 - Options exercise (put) 17 - Auction 20 - Odd Lot 30 - Equity Forward 70 - Equity Call 80 - Equity Put 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 maxLength = 100 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 maxLength = 4 minLength = 1	Code of contract expiration. This attribute has two types of format: Format: MYY M = Month Code Y = Year Code Format: MYOA where: M = Month Code Y = Year Code O = Option Code 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 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 minLength = 1 maxLength = 6	Code that classifies the instrument.
1.17	ContractMultiplier	CtrctMltplr	[0..1]	DecimalNumber	decimal fractionDigits = 17 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 fractionDigits = 17 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. 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 length = 3	This attribute has the code of the trading currency. 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	WithdrawalDays	WdrwlDays	[0..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	[0..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	[0..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 fractionDigits = 10 minInclusive = 0 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 maxLength = 35 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 fractionDigits = 17 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.

OptionOnEquitiesInstrumentFile

ÍNDICE	Campo	Abreviação do Campo	Card.	Tipo de Dado	Detalhe do Tipo de Dado	Descrição
1.0	OptionOnEquities	OptnOnEqts	[0..*]	+		Opção sobre equities
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Data de referência da informação.
1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 minLength = 1	Código que identifica um instrumento negociado/registrado em bolsa de valores. O símbolo é uma forma curta e conveniente de identificar um instrumento.
1.3	SecurityIdentification	SctyId	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Código numérico único usado para identificar o instrumento dentro do ambiente de negociação B3.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualificador do instrumento. O valor válido para o campo é “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string pattern = [A-Z0-9]{4,4}	Código identificador da bolsa em que o instrumento está listado. Identificação do mercado financeiro, conforme estipulado na norma ISO 10383 . Default = “BVMF”.
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 minLength = 1	Mercadoria associada ao instrumento. Exemplos: DOL, BGI, OZ1, WDL, CNI, ICF, CCM, etc.
1.7	AssetDescription	AsstDesc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Descrição da mercadoria.
1.8	Segment	Sgmt	[1..1]	ExternalSegmentCode	int	Segmento representa o primeiro nível da classificação de mercado no processo de pós-negociação. Exemplos: 1 - Ações – Vista 2 - Ações – Derivativos 3 - Renda fixa privada 4 - Agronegócio 5 - Financeiro 6 - Metais 7 - Energia elétrica 8 - Títulos públicos 9 - Câmbio

						Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalSegmentCode no arquivo ExternalCodeLists_BVMF.xls.
1.9	Market	Mkt	[1..1]	ExternalMarketCode	int	Representa o segundo nível da classificação de mercado no processo de pós-negociação. Exemplos: 1 - MERCADO DISPONÍVEL 2 - MERCADO FUTURO 3 - OPÇÕES SOBRE DISPONÍVEL 4 - OPÇÕES SOBRE FUTURO 5 - MERCADO A TERMO 10 - Vista 12 - Exercício de opções de compra 13 - Exercício de opções de venda 17 - Leilão 20 - Fracionário 30 - Termo 70 - OPC 80 - OPV Este campo requer uma lista de código externo. Esses códigos e os valores foram criados em uma planilha externa para permitir uma manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalMarketCode no arquivo ExternalCodeLists_BVMF.xls.
1.10	Description	Desc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Descrição do instrumento no sistema de negociação (Trade System), por exemplo, Opção sobre Ação, Opção sobre Índice, Ouro, Futuro de Dólar, Swap Cambial, Rolagem de Soja, Pontos FWD DOL, e assim por diante.
1.11	SecurityCategory	SctyCtgy	[0..1]	ExternalSecurityCategoryCode	int	A categoria de instrumento representa o terceiro nível de classificação de mercado no processo de pós-negociação. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalSecurityCategoryCode no arquivo ExternalCodeLists_BVMF.xls.
1.12	TradingStartDate	TradgStartDt	[1..1]	ISODate	date	Data de início da negociação do instrumento financeiro.
1.13	TradingEndDate	TradgEndDt	[1..1]	ISODate	date	Data da conclusão da negociação do instrumento financeiro.
1.14	ISIN	ISIN	[0..1]	ISINIdentifier	string pattern = [A-Z0-9]{12,12}	INTERNATIONAL SECURITIES IDENTIFICATION NUMBER – É uma padronização internacional na codificação de títulos

						financeiros, atribuindo a cada ativo um código único de identificação. O código para os títulos e valores mobiliários brasileiros apresenta a estrutura BR AAAA BBB CC 7, onde: a) os dois primeiros caracteres (BR) identificam o código do BRASIL; b) os quatro caracteres (AAAA) são alfanuméricos e identificam o emissor; c) os três caracteres (BBB) são alfanuméricos e identificam o tipo de ativo, podendo ter sequência automática na segunda posição (sequência 1) e na terceira posição (sequência 2) ou não ter qualquer sequência; d) os dois caracteres (CC) são alfanuméricos e identificam a espécie, quando se tratar de ações, ou representam uma sequência automática, para identificar cada emissão de título e valor mobiliário, quando se tratar de outras categorias; e e) o último caractere (7) é o dígito de controle.
1.15	CFICode	CFICd	[0..1]	Max6Text	string minLength = 1 maxLength = 6	Código usado para classificar um instrumento.
1.16	DeliveryType	DlvryTp	[1..1]	ExternalDeliveryTypeCode	int	Código que identifica o tipo de entrega no vencimento. Exemplo: 0 – Physical Delivery 1 – Financial Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalDeliveryTypeCode no arquivo ExternalCodeLists_BVMF.xls.
1.17	PaymentType	PmtTp	[1..1]	ExternalPaymentTypeCode	int	Este atributo identifica a forma de liquidação do negócio. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalPaymentTypeCode no arquivo ExternalCodeLists_BVMF.xls.
1.18	AllocationRoundLot	AllcnRndLot	[0..1]	int	int	Tamanho de lote pre-definido para fins de alocação.
1.19	TradingCurrency	TradgCcy	[1..1]	ExternalActiveOrHistoricCurrencyCode	string length = 3	Este atributo possui o código da moeda de negociação. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de atualizações da

						B3. Neste caso, o externo é ExternalActiveOrHistoricCurrencyCode no arquivo ExternalCodeLists_BVMF.xls
1.20	DistributionIdentification	DstrbtnId	[1..1]	int	int	Código de distribuição do papel. Este código identifica a versão do ativo. O par "ISIN" + "Código de Distribuição" é necessário para instrumentos que têm depositário, como ações e ouro. Não há distribuição de derivativos.
1.21	PriceFactor	PricFctr	[1..1]	int	int	Fator que indica o número de ações utilizadas para a formação de preço. O preço de uma ordem é apresentado com base no fator de preço. Exemplo: se o fator de preço é 1, o preço de ordem refere-se a 1 ação. Se o fator de preço é 1.000, o preço de ordem representa o preço de 1.000 ações.
1.22	DaysToSettlement	DaysToSttlm	[1..1]	Max4Text	string maxLength = 4 minLength = 1	Prazo em dias para liquidação.
1.23	ExercisePrice	ExrcPric	[1..1]	RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount	decimal fractionDigits = 10 minInclusive = 0 totalDigits = 25	Preço pre-determinado em que o titular de um derivativo vai comprar ou vender um instrumento subjacente.
1.24	OptionStyle	OptnStyle	[0..1]	OptionStyle4Choice		Especifica como uma opção pode ser exercida
1.25	OptionType	OptnTp	[0..1]	OptionType2Choice		Especifica se é uma opção de chamada (direito de comprar um subjacente específico) ou uma opção de venda (direito de vender um ativo subjacente específico).
1.26	UnderlyingInstrumentIdentification	UndrlygInstrmId	[0..1]	char	string	Possui a identificação do ativo objeto
1.27	PremiumUpfrontIndicator	PrmUpfrntInd	[1..1]	YesNoIndicator	boolean	Indica se a opção sobre ações tem o seu prêmio pago antecipadamente ou não.
1.28	SeriesType	SrsTp	[0..1]	ExternalSeriesTypeCode	int	Tipo de série no que diz respeito à atualização do preço de exercício. Exemplos: 0 - "Sem correção"; 1 - "Correção pela taxa do Dólar (não protegida)"; 2 - "Correção TJLP"; 3 - "Correção pela TR"; 4 - "Correção pelo IPCR"; 5 - "Opções de Troca – SWOPTIONS"; 6 - "Opções in índices pontos de"; 7 - "Correção taxa pela fazer Dólar (protegida)";

						8 - "Correção pelo IGP-M - opções protegidas"; 9 - "Correção pela URV"; 234 - "Correção pelo DISeries". Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalSeriesTypeCode no arquivo ExternalCodeLists_BVMF.xls.
1.29	TargetInstrumentIdentification	TrgtInstrmId	[0..1]	int	int	Identificação do instrumento-alvo.
1.30	ProtectionFlag	PrtcnFlg	[1..1]	YesNoIndicator	boolean	Indica que a opção é protegida em relação a eventos corporativos. Ou seja, no caso de eventos, o preço das opções poderá ser ajustado.
1.31	AutomaticExerciseIndicator	AutomtcExrcInd	[1..1]	YesNoIndicator	boolean	Define se a opção é exercida automaticamente.
1.32	DataStatus	DataSts	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Este campo indica se houve atualização de dados de determinado registro. Os status validos para o registro são: I = Incluído (a linha não existia na publicação anterior). Todas as primeiras publicações do dia terão esse status; U = Atualizado (a linha já existia na publicação anterior e sofreu uma atualização em qualquer campo); D = Deletado (a linha deve ser excluída). Será mostrada uma única vez no arquivo divulgado, em seguida será realizada a exclusão. Se um novo arquivo for gerado após esse status, a informação não será mais exibida no campo; e N = Nenhum (a linha já existia na publicação anterior e não sofreu nenhuma atualização em qualquer campo).

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.

1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCod e	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 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 maxLength = 100 minLength = 0	Commodity description.
1.8	Segment	Sgmt	[1..1]	ExternalSegmentCo de	int	A Segment represents the first level of market classification in the post trade process. Example: 1 - Equity - Cash 2 - Equity derivatives 3 - Corporate bonds 4 - Agribusiness 5 - Financial 6 - Metal 7 - Energy 8 - Gov. Bonds 9 - FX 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. Example: 1 - Spot Market 2 - Futures Market 3 - Options on Spot 4 - Options on Futures 5 - Forward 10 - Cash

						12 - Options exercise (call) 13 - Options exercise (put) 17 - Auction 20 - Odd Lot 30 - Equity Forward 70 - Equity Call 80 - Equity Put 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 maxLength = 100 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 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 minLength = 1 maxLength = 6	Code that classifies the instrument.
1.15	PaymentType	PmtTp	[1..1]	ExternalPaymentTypeCode	int	Specifies how the transaction is to be settled. 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
1.16	ContractMultiplier	CtrctMltplr	[0..1]	DecimalNumber	decimal fractionDigits = 17 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 fractionDigits = 17 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. This field is filled in with “1” if the instrument is traded at interest rate
1.18	PureGoldWeight	PureGoldWght	[0..1]	DecimalNumber	decimal fractionDigits = 17 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 length = 3	This attribute has the code of the trading currency. 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

EconomicIndicatorPriceFile

ÍNDICE	Campo	Abreviação do Campo	Card.	Tipo de Dado	Detalhe do Tipo de Dado	Descrição
1.0	EconomicIndicatorPrice	EcncIndPric	[0..*]	+		Contém os preços dos indicadores econômicos
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Data de referência da informação.
1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 minLength = 1	Código que identifica um instrumento negociado/registrado em bolsa de valores. O símbolo é uma forma curta e conveniente de identificar um instrumento.
1.3	SecurityIdentification	SctyId	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Código numérico único usado para identificar o instrumento dentro do ambiente de negociação B3.

1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualificador do instrumento. O valor válido para o campo é “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string pattern = [A-Z0-9]{4,4}	Código identificador da bolsa em que o instrumento está listado. Identificação do mercado financeiro, conforme estipulado na norma ISO 10383. Default = “BVMF”.
1.6	EconomicIndicatorDescription	EcncIndDesc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Descrição do indicador econômico.
1.7	DecimalPrecision	DcmlPrcsn	[1..1]	int	int	Quantidade de casas decimais utilizadas no cálculo do preço ou para propósito de divulgação. Este campo deve ser preenchido quando a informação da mensagem refere-se as curvas de preço.
1.8	PriceValue	PricVal	[1..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd20DecimalAmount	decimal fractionDigits = 20 totalDigits = 28	Valor do indicador econômico.
1.9	DataStatus	DataSts	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Este campo indica se houve atualização de dados de determinado registro. Os status validos para o registro são: I = Incluído (a linha não existia na publicação anterior). Todas as primeiras publicações do dia terão esse status; U = Atualizado (a linha já existia na publicação anterior e sofreu uma atualização em qualquer campo); D = Deletado (a linha deve ser excluída). Será mostrada uma única vez no arquivo divulgado, em seguida será realizada a exclusão. Se um novo arquivo for gerado após esse status, a informação não será mais exibida no campo; e N = Nenhum (a linha já existia na publicação anterior e não sofreu nenhuma atualização em qualquer campo).

IndexesEODSettlementPriceFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	IndexesSettlementPrice	IndxsSttlmPric	[0..*]	+		Contains the settlement prices.
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Reference date of the information.

1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is "8".
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = "BVMF". (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 totalDigits = 28 fractionDigits = 12	Adjusted quote.
1.9	AdjustedQuoteTax	AdjstdQtTax	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Adjusted quote.
1.10	AdjustedQuoteSituation	AdjstdQtStin	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Adjusted quote situation.
1.11	PreviousAdjustedQuote	PrvsAdjstdQt	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Previous day's session adjusted quote.
1.12	PreviousAdjustedQuoteTax	PrvsAdjstdQtTax	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Previous day's session adjusted quote.

1.13	PreviousAdjustedQuoteSituation	PrvsAdjstdQtStin	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Previous day's session adjusted quote situation.
1.14	VariationPoints	VartnPts	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Variation in points.
1.15	EquivalentValue	EqvtVal	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Equivalence value.
1.16	AdjustedValueContract	AdjstdValCtrct	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Adjusted value per contract in BRL.

SettlementPriceFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	SettlementPrice	SttlmPric	[0..*]	+		Contains the settlement prices.
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Reference date of the information.
1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is "8".
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = "BVMF". (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 totalDigits = 28 fractionDigits = 12	Adjusted quote.
1.9	AdjustedQuoteTax	AdjstdQtTax	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Adjusted quote.
1.10	AdjustedQuoteSituation	AdjstdQtStin	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Adjusted quote situation.
1.11	PreviousAdjustedQuote	PrvsAdjstdQt	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Previous day's session adjusted quote.
1.12	PreviousAdjustedQuoteTax	PrvsAdjstdQtTax	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Previous day's session adjusted quote.
1.13	PreviousAdjustedQuoteSituation	PrvsAdjstdQtStin	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Previous day's session adjusted quote situation.
1.14	VariationPoints	VartnPts	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Variation in points.
1.15	EquivalentValue	EqvtVal	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Equivalence value.
1.16	AdjustedValueContract	AdjstdValCtrct	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Adjusted value per contract in BRL.

IndexesReferencePriceFile

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

1.0	IndexesReferencePrice	IndxsRefPric	[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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is "8".
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = "BVMF". (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 maxLength = 30 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 maxLength = 4 minLength = 1	Expiration code of a Futures or an Option contract. E.g: If Futures: MYY: M : Month Code YY: Year Code (Two last digits of year) If Option: MYOA: M: Month Code, Y: Year Code, O: Option Type 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. Attribute types used in the following positions: - Swap Positions - NDF Positions - Flexible Options Positions
1.12	UnderlyingInstrument	UndrlygInstrm	[0..1]	Max12Text	string maxLength = 12 minLength = 1	Underlying Security Identifier 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. Note: This field is required only when the file is about Stock Reference Price
1.13	ExercisePrice	ExrcPric	[1..1]	RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount	decimal fractionDigits = 10 minInclusive = 0 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 totalDigits = 20 fractionDigits = 2	Provides reference price.
1.15	VolatilityValue	VoltlyVal	[0..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	Volatility value. Note: This field is required only when the file is about Stock Reference Price.
1.16	DeltaValue	DltaVal	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd7DecimalAmount	decimal fractionDigits = 10 minInclusive = 0 totalDigits = 25	Delta value.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 maxLength = 30 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 maxLength = 4 minLength = 1	Expiration code of a Futures or an Option contract. E.g: If Futures: MYY: M : Month Code YY: Year Code (Two last digits of year) If Option: MYOA: M: Month Code, Y: Year Code, O: Option Type 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. Attribute types used in the following positions: - Swap Positions - NDF Positions - Flexible Options Positions

1.12	UnderlyingInstrument	UndrlygInstrm	[0..1]	Max12Text	string maxLength = 12 minLength = 1	Underlying Security Identifier 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. Note: This field is required only when the file is about Stock Reference Price
1.13	ExercisePrice	ExrcPric	[1..1]	RestrictedFINActiveOrHistoricCurrencyAnd10DecimalAmount	decimal fractionDigits = 10 minInclusive = 0 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 totalDigits = 20 fractionDigits = 2	Provides reference price.
1.15	VolatilityValue	VoltlyVal	[0..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	Volatility value. Note: This field is required only when the file is about Stock Reference Price.
1.16	DeltaValue	DltaVal	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd7DecimalAmount	decimal fractionDigits = 10 minInclusive = 0 totalDigits = 25	Delta value.

BDRReferencePriceFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	BDRRefPricFile	BDRRefPricFile	[0..*]	+		Contains instruments reference prices equities.
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Reference date of the information.
1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.

1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = "BVMF". (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 maxLength = 30 minLength = 1	Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc
1.8	ReferencePrice	RefPric	[1..1]	RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount	decimal totalDigits = 20 fractionDigits = 2	Provides reference price.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is "8".
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = "BVMF". (SecurityExchange)

1.6	FirstPrice	FrstPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Opening price of the day.
1.7	MinimumPrice	MinPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Minimum price.
1.8	MaximumPrice	MaxPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Maximum price.
1.9	LastPrice	LastPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Closing price of the day.
1.10	OscillationPercentage	OscnPctg	[0..1]	RestrictedBVMFActiveAnd2DecimalQuantity	decimal totalDigits = 10 fractionDigits = 2	Rate of oscillation.
1.11	IndexValue	IndxVal	[1..1]	RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount	decimal totalDigits = 20 fractionDigits = 2	Index value.
1.12	TradeAveragePrice	TradAvrgPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Trade average price.
1.13	PreviousDayClosingPrice	PrvsDayClsgPric	[1..1]	RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount	decimal totalDigits = 20 fractionDigits = 2	Previous day closing price.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCod e	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 totalDigits = 28 fractionDigits = 12	Opening price of the day.
1.8	MinimumPrice	MinPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Minimum price.
1.9	MaximumPrice	MaxPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Maximum price.
1.10	TradeAveragePrice	TradAvrgPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrenc	decimal totalDigits = 28 fractionDigits = 12	Trade average price.

				yAnd12DecimalAmount		
1.11	LastPrice	LastPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Closing price of the day.
1.12	OscillationPercentage	OscnPctg	[0..1]	RestrictedBVMFActiveAnd2DecimalQuantity	decimal totalDigits = 10 fractionDigits = 2	Rate of oscillation.
1.13	TradeQuantity	TradQty	[0..1]	RestrictedBVMF2ActiveAnd0DecimalQuantity	decimal fractionDigits = 0 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 fractionDigits = 8 totalDigits = 28	Financial volume traded on the day (BRL).
1.16	InternationalFinancialVolume	IntlFinVol	[0..1]	RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount	decimal fractionDigits = 8 totalDigits = 28	Financial volume traded on the day (USD).
1.17	FinancialInstrumentQuantity	FinInstrmQty	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	decimal totalDigits = 28 fractionDigits = 8	Quantity of financial instruments traded.
1.18	BestBidPrice	BestBidPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Best bid price.
1.19	BestAskPrice	BestAskPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Best ask price.
1.20	RegularTransactionsQuantity	RglrTxsQty	[0..1]	RestrictedBVMF2ActiveAnd0DecimalQuantity	decimal fractionDigits = 0 totalDigits = 28	Regular number of transactions.
1.21	NationalRegularVolume	NtlRglrVol	[0..1]	RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount	decimal fractionDigits = 8 totalDigits = 28	Regular traded volume (BRL) - After Market.

1.22	InternationalRegularVolume	IntlRglrVol	[0..1]	RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount	decimal fractionDigits = 8 totalDigits = 28	Regular traded volume (UDS) - After Market.
1.23	MaximumTradeLimit	MaxTradLmt	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Maximum trade limit.
1.24	MinimumTradeLimit	MinTradLmt	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Minimum trade limit.
1.25	OpenInterest	OpnIntrst	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	decimal totalDigits = 28 fractionDigits = 8	Quantity of open contracts.
1.26	NonRegularTransactionsQuantity	NonRglrTxsQty	[0..1]	RestrictedBVMF2ActiveAnd0DecimalQuantity	decimal fractionDigits = 0 totalDigits = 28	Non regular number of transactions.
1.27	RegularTradedContracts	RglrTraddCtrcts	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	decimal totalDigits = 28 fractionDigits = 8	Regular traded contracts.
1.28	NonRegularTradedContracts	NonRglrTraddCtrcts	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	decimal totalDigits = 28 fractionDigits = 8	Non regular traded contracts.
1.29	NationalNonRegularVolume	NtlNonRglrVol	[0..1]	RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount	decimal fractionDigits = 8 totalDigits = 28	Non regular traded volume (BRL) - After Market.
1.30	InternationalNonRegularVolume	IntlNonRglrVol	[0..1]	RestrictedBVMF4ActiveOrHistoricCurrencyAnd8DecimalAmount	decimal fractionDigits = 8 totalDigits = 28	Non regular traded volume (USD) - After Market.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numericSingle numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is "8".
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = "BVMF". (SecurityExchange)
1.6	AssetDescription	AsstDesc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Commodity description.
1.7	FirstPrice	FrstPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Opening price of the day.
1.8	MinimumPrice	MinPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Minimum price.
1.9	MaximumPrice	MaxPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Maximum price.
1.10	TradeAveragePrice	TradAvrgPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Trade average price.
1.11	PreviousDayClosingPrice	PrvsDayClsgPric	[1..1]	RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount	decimal totalDigits = 20 fractionDigits = 2	Previous Day Closing Price.
1.12	LastPrice	LastPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 fractionDigits = 12	Closing price of the day.
1.13	OscillationPercentage	OscnPctg	[0..1]	RestrictedBVMFActiveAnd2DecimalQuantity	decimal totalDigits = 10 fractionDigits = 2	Rate of oscillation.

1.14	IndexValue	IndxVal	[1..1]	RestrictedBVMF5ActiveOrHistoricCurrencyAnd2DecimalAmount	decimal totalDigits = 20 fractionDigits = 2	Index Value.
1.15	SettlementValue	SttlmVal	[0..1]	RestrictedBVMF2ActiveOrHistoricCurrencyAnd4DecimalAmount	decimal fractionDigits = 4 totalDigits = 19	Value to be settled.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 maxLength = 30 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 fractionDigits = 17 totalDigits = 18	Total quantity of financial instruments of the balance.

1.9	TradeAveragePrice	TradAvrgPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 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 fractionDigits = 17 totalDigits = 18	Provides the total position value.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string maxLength = 4 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 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 totalDigits = 28 fractionDigits = 8	Code of contract expiration. This attribute has two types of format: Format: MYY M = Month Code Y = Year Code Format: MYOA where: M = Month Code Y = Year Code O = Option Code A = Alphanumeric Sequence Code
1.9	OpenInterest	OpnIntrst	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	string maxLength = 30 minLength = 1	Quantity of open contracts.
1.10	VariationOpenInterest	VartnOpnIntrst	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	decimal totalDigits = 28 fractionDigits = 8	Variation in the number of open contracts from one day to the next.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string maxLength = 4 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 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 totalDigits = 28 fractionDigits = 8	Code of contract expiration. This attribute has two types of format: Format: MYY M = Month Code Y = Year Code Format: MYOA where: M = Month Code Y = Year Code O = Option Code A = Alphanumeric Sequence Code

1.9	OpenInterest	OpnIntrst	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	string maxLength = 30 minLength = 1	Quantity of open contracts.
1.10	VariationOpenInterest	VartnOpnIntrst	[0..1]	RestrictedBVMFActiveAnd8DecimalQuantity	decimal totalDigits = 28 fractionDigits = 8	Variation in the number of open contracts from one day to the next.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	SpecificationCode	SpcfctnCd	[0..1]	Max10Text	string maxLength = 10 minLength = 1	Code for specification of the stock e.g.: ON, PN.
1.7	CorporationName	CrpnNm	[1..1]	Max250Text	string maxLength = 250 minLength = 1	This field provides the corporation name.
1.8	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 maxLength = 30 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 totalDigits = 28 fractionDigits = 8	Quantity of open contracts.
1.11	CurrentQuantity	CurQty	[1..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	Current quantity.
1.12	ForwardPrice	FwdPric	[1..1]	RestrictedBVMF2ActiveOrHistoricCurrencyAnd4DecimalAmount	decimal fractionDigits = 4 totalDigits = 19	Price of the forward contract.

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 maxLength = 35 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 maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (SecurityExchange)
1.6	ISIN	ISIN	[0..1]	ISINIdentifier	string 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 maxLength = 30 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 Code that identifies the asset version. 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 fractionDigits = 14 totalDigits = 14	Provides the covered quantity.
1.10	TotalBlockedPosition	TtlBlckdPos	[0..1]	RestrictedFINDecimalNumber	decimal fractionDigits = 14 totalDigits = 14	Provides the total blocked positions.
1.11	UncoveredQuantity	UcvrdQty	[0..1]	RestrictedFINDecimalNumber	decimal fractionDigits = 14 totalDigits = 14	Provides the uncovered quantity.
1.12	TotalPosition	TtlPos	[0..1]	RestrictedFINDecimalNumber	decimal fractionDigits = 14 totalDigits = 14	Provides the total positions.
1.13	BorrowerQuantity	BrrwrQty	[1..1]	RestrictedBVMFActiveAnd6DecimalQuantity	decimal totalDigits = 19 fractionDigits = 6	Provides the quantity of borrower clients.
1.14	LenderQuantity	LndrQty	[1..1]	RestrictedBVMFActiveAnd6DecimalQuantity	decimal totalDigits = 19 fractionDigits = 6	Provides the quantity of lender clients.

PortfolioCompositionFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	PortfolioComposition	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 maxLength = 35 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 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 maxLength = 250 minLength = 1	This field provides the corporation name.
1.5	SpecificationCode	SpcfctnCd	[0..1]	Max10Text	string maxLength = 10 minLength = 1	Code of stock specification e.g.: ON, PN.
1.6	TheorticalQuantity	ThrlQty	[1..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	Instrument theortical quantity
1.7	LastPrice	LastPric	[0..1]	RestrictedBVMFActiveOrHistoricCurrencyAnd12DecimalAmount	decimal totalDigits = 28 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	StockParticipationPercent	StockPrtcptnPct	[1..1]	int	int	This field contains the fluctuations by individual instruments in defining the total index.

PortfolioCompositionPerQuarterFile

INDEX	Message Item	Tag	Mult.	Data Type	Data Type Details	Description
1.0	PortfolioComposition	PrtflCmpn	[0..*]	+		Contais the Portfolio Composition
1.1	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 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. Coluna: CÓD.
1.2	CorporationName	CrpnNm	[1..1]	Max250Text	string maxLength = 250 minLength = 1	This field provides the corporation name. Coluna: AÇÃO

1.3	SpecificationCode	SpcfctnCd	[0..1]	Max10Text	string maxLength = 10 minLength = 1	Code of stock specification e.g.: ON, PN. Coluna: TIPO
1.4	TheorticalQuantity	ThrlQty	[1..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	Instrument theortical quantity Coluna: QTDE. TEÓRICA
1.5	StockParticipationPercent	StockPrtcptnPct	[1..1]	int	int	This field contains the fluctuations by individual instruments in defining the total index Coluna : PART. %(1)

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 maxLength = 250 minLength = 1	This field provides the corporation name.
1.4	SpecificationCode	SpcfctnCd	[0..1]	Max10Text	string maxLength = 10 minLength = 1	Code for specification ofthe stock e.g.: ON, PN.
1.5	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 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 maxLength = 100 minLength = 0	Commodity description.

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.
1.2	Asset	Asst	[0..1]	Max30Text	string maxLength = 30 minLength = 1	Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, etc.

1.3	AssetDescription	AsstDesc	[1..*]	Max100Text	string maxLength = 100 minLength = 0	Commodity description.
1.4	SecurityIdentification	SctyId	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Single numeric code used to identify the instrument in the B3 trading environment.
1.5	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualifier of the instrument. Valid value for this field is “8”.
1.6	MarketIdentifierCod e	MktIdrCd	[1..1]	MICIdentifier	string 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 BVMF instrument. Default Value = “BVMF”. (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 maxLength = 4 minLength = 1	Expiration code of a Futures or an Option. E.g: If Futures: MYY: M : Month Code YY: Year Code (Two last digits of year) If Option: MYOA: M: Month Code, Y: Year Code, O: Option Type 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]	RestrictedBVMFActi veOrHistoricCurrenc yAnd7DecimalAmou nt	decimal fractionDigits = 7 totalDigits = 19	Delta value.
1.12	VolatilityValue	VoltlyVal	[0..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	Implied volatility.

IndexesStructuredOperationInstrumentFile

ÍNDICE	Campo	Abreviação do Campo	Card.	Tipo de Dado	Detalhe do Tipo de Dado	Descrição
1.0	IndexesStructuredOperationInstrument	IndxsStrdOprnInstrm	[0..*]	+		Este arquivo contém o cadastro de índices de instrumento de estratégia.
1.1	ReportDate	RptDt	[1..1]	ISODate	date	Data de referência da informação.
1.2	TickerSymbol	TckrSymb	[1..1]	TickerIdentifier	string maxLength = 35 minLength = 1	Código que identifica um instrumento negociado/registrado em bolsa de valores. O símbolo é uma forma curta e conveniente de identificar um instrumento.
1.3	SecurityIdentification	SctyId	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Código numérico único usado para identificar o instrumento dentro do ambiente de negociação B3.
1.4	SecuritySource	SctySrc	[1..1]	Max35Text	string maxLength = 35 minLength = 1	Qualificador do instrumento. O valor válido para o campo é "8".
1.5	MarketIdentifierCode	MktIdrCd	[1..1]	MICIdentifier	string pattern = [A-Z0-9]{4,4}	Código identificador da bolsa em que o instrumento está listado. Identificação do mercado financeiro, conforme estipulado na norma ISO 10383. Default = "BVMF".
1.6	Asset	Asst	[1..1]	Max30Text	string maxLength = 30 minLength = 1	Mercadoria associada ao instrumento. Exemplos: DOL, BGI, OZ1, WDL, CNI, ICF, CCM, etc.
1.7	AssetDescription	AsstDesc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Descrição da mercadoria
1.8	Segment	Sgmt	[1..1]	ExternalSegmentCode	int	Segmento representa o primeiro nível da classificação de mercado no processo de pós-negociação. Exemplos: 1 - Ações – Vista 2 - Ações – Derivativos 3 - Renda fixa privada 4 - Agronegócio 5 - Financeiro 6 - Metais 7 - Energia elétrica 8 - Títulos públicos 9 - Câmbio Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de

						atualizações da B3. Neste caso, o externo é ExternalSegmentCode no arquivo ExternalCodeLists_BVMF.xls.
1.9	Market	Mkt	[1..1]	ExternalMarketCode	int	Representa o segundo nível da classificação de mercado no processo de pós-negociação. Exemplo: 1 - MERCADO DISPONÍVEL 2 - MERCADO FUTURO 3 - OPÇÕES SOBRE DISPONÍVEL 4 - OPÇÕES SOBRE FUTURO 5 - MERCADO TERMO 10 - Vista 12 - Exercício de opções de compra 13 - Exercício de opções de venda 17 - Leilão 20 - Fracionário 30 - Termo 70 - OPC 80 - OPV Este campo requer uma lista de código externo. Esses códigos e os valores foram criados em uma planilha externa para permitir uma manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalMarketCode no arquivo ExternalCodeLists_BVMF.xls.
1.10	Description	Desc	[1..1]	Max100Text	string maxLength = 100 minLength = 0	Descrição do instrumento no sistema de negociação (Trade System), por exemplo, Opção sobre Ação, Opção sobre Índice, Ouro, Futuro de Dólar, Swap Cambial, Rolagem de Soja, Pontos FWD DOL e assim por diante.
1.11	SecurityCategory	SctyCtgy	[0..1]	ExternalSecurityCategoryCode	int	A categoria de instrumento representa o terceiro nível de classificação de mercado no processo de pós-negociação. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalSecurityCategoryCode no arquivo ExternalCodeLists_BVMF.xls.
1.12	ExpirationDate	XprtnDt	[1..1]	ISODate	date	Este atributo contém a data de vencimento do instrumento.

1.13	ExpirationCode	XprtnCd	[1..1]	Max4Text	string maxLength = 4 minLength = 1	Código de expiração do contrato. Este atributo possui dois formatos: Formato: MYY M = Código do mês Y = Código do ano Formato: MYOA onde: M = Código do mês Y = Código do ano O = Código da opção A = Código sequencial alfanumérico
1.14	TradingStartDate	TradgStartDt	[1..1]	ISODate	date	Data de início da negociação do instrumento financeiro.
1.15	TradingEndDate	TradgEndDt	[1..1]	ISODate	date	Data da conclusão da negociação do instrumento financeiro.
1.16	ISIN	ISIN	[0..1]	ISINIdentifier	string pattern = [A-Z0-9]{12,12}	INTERNATIONAL SECURITIES IDENTIFICATION NUMBER – É uma padronização internacional na codificação de títulos financeiros, atribuindo a cada ativo um código único de identificação. O código para os títulos e valores mobiliários brasileiros apresenta a estrutura BR AAAA BBB CC 7, onde: a) os dois primeiros caracteres (BR) identificam o código do BRASIL; b) os quatro caracteres (AAAA) são alfanuméricos e identificam o emissor; c) os três caracteres (BBB) são alfanuméricos e identificam o tipo de ativo, podendo ter sequência automática na segunda posição (sequência 1) e na terceira posição (sequência 2) ou não ter qualquer sequência; d) os dois caracteres (CC) são alfanuméricos e identificam a espécie, quando se tratar de ações, ou representam uma sequência automática, para identificar cada emissão de título e valor mobiliário, quando se tratar de outras categorias; e e) o último caractere (7) é o dígito de controle.
1.17	CFICode	CFICd	[0..1]	Max6Text	string minLength = 1 maxLength = 6	Código usado para classificar um instrumento.
1.18	ContractMultiplier	CtrctMltplr	[0..1]	DecimalNumber	decimal fractionDigits = 17 totalDigits = 18	É a razão entre o tamanho do contrato e a quantidade de cotação da mercadoria. Por exemplo, o contrato futuro de boi (BGI) é composto de 330 arrobas, mas o preço de negociação é baseado em 1 arroba. Logo, para calcular o

						valor financeiro de uma operação, é necessário multiplicar o valor negociado por 330 (multiplicador do contrato). Outro exemplo são os contratos de dólar, definidos em US$ 50.000, mas cujo preço negociado refere-se a US$ 1.000. Para contratos negociados em taxa ao invés de preço, este atributo representa a razão entre os pontos no vencimento e o tamanho do contrato.
1.19	AllocationRoundLot	AllcnRndLot	[0..1]	int	int	Tamanho de lote pre-definido para fins de alocação.
1.20	TradingCurrency	TradgCcy	[1..1]	ExternalActiveOrHistoricCurrencyCode	string length = 3	Este atributo possui o código da moeda de negociação. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção flexível de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalActiveOrHistoricCurrencyCode no arquivo ExternalCodeLists_BVMF.xls.
1.21	ValueTypeCode	ValTpCd	[1..1]	ExternalValueTypeCode	int	Código que define o tipo de valor do instrumento, por exemplo, preço ou taxa. Exemplos: 0 – Rate 1 – Price Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalValueTypeCode no arquivo ExternalCodeLists_BVMF.xls.
1.22	RolloverBasePriceCode	RlvrBasePricCd	[0..1]	ExternalRolloverBasePriceCode	int	Código que define o preço base para calcular o valor total da estratégia. Para SecurityCategory igual a "ROLLOVER", indica que o preço é usado como preço base para a "perna" mais líquida. Se SecurityClassification não é igual ao "ROLLOVER", o conteúdo do campo é irrelevante. "ROLLOVER" é o processo pelo qual um instrumento financeiro é reinvestido na maturidade.

						Exemplos: 1- Last Price 2- Settlement price Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalRolloverBasePriceCode no arquivo ExternalCodeLists_BVMF.xls.
1.23	OpeningFuturePositionDay	OpngFutrPosDay	[0..1]	int	int	Quantidade de dias para abrir posição futura. Para classificação "Forward Points", este atributo indica o número de dias entre o comércio de estratégia e da abertura posição de futuros, por exemplo: 0, 1, 2.
1.24	SideTypeCode1	SdTpCd1	[0..1]	Side1Code	string	Código que indica, ao comprar uma estratégia, se a "perna" da estratégia deve ser comprada ou vendida. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalSideTypeCode no arquivo ExternalCodeLists_BVMF.xls.
1.25	UnderlyingTickerSymbol1	UndrlygTckrSymb1	[0..1]	TickerIdentifier	string maxLength = 35 minLength = 1	Código que identifica o ativo objeto (Código de negociação) negociado/registrado em bolsa de valores. O símbolo é uma forma curta e conveniente de identificar um instrumento.
1.26	SideTypeCode2	SdTpCd2	[0..1]	Side1Code	string	Código que indica, ao comprar uma estratégia, se a "perna" da estratégia deve ser comprada ou vendida. Este campo requer uma lista de código externo. Esses códigos e valores foram feitos em planilhas externas para permitir a manutenção de acordo com os requisitos de atualizações da B3. Neste caso, o externo é ExternalSideTypeCode no arquivo ExternalCodeLists_BVMF.xls.
1.27	UnderlyingTickerSymbol2	UndrlygTckrSymb2	[0..1]	TickerIdentifier	string maxLength = 35 minLength = 1	Código que identifica o ativo objeto (código de negociação) negociado/registrado em bolsa de valores. O símbolo é uma forma curta e conveniente de identificar um instrumento.
1.28	DataStatus	DataSts	[0..1]	Max1Text	string maxLength = 1 minLength = 1	Este campo indica se houve atualização de dados de determinado registro. Os status validos para o registro são: I = Incluído (a linha não existia na publicação anterior). Todas as primeiras publicações do dia terão esse status; U = Atualizado (a linha já existia na publicação anterior e sofreu uma atualização em qualquer campo); D = Deletado (a linha deve ser excluída). Será mostrada uma única vez no arquivo divulgado, em seguida será realizada a

						exclusão. Se um novo arquivo for gerado após esse status, a informação não será mais exibida no campo; e N = Nenhum (a linha já existia na publicação anterior e não sofreu nenhuma atualização em qualquer campo).