GLOSSARY

Public Data

SUMMARY

1 TERMS AND DEFINITIONS 2

Intro

This glossary is a document that represents the terms, codes and definitions applicable to the data service files provided by B3.

The following list contains definitions for the file InstrumentsConsolidatedFileV2.

1 TERMS AND DEFINITIONS

#	Code	Term- PT	Term - EN	Description
1	RptDt	DataDoRelatório	ReportDate	Reference date of the information.
2	TckrSymb	Simbolo	TickerSymbol	Ticker that identifies a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock.
3	Asst	Ativo	Asset	Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, ICF, CCM, PETR etc.
4	AsstDesc	DescriçãoDoAtivo	AssetDescription	Commodity description.
5	SgmtNm	Segmento	SegmentName	A Segment represents the first level of market classification in the post trade process.
6	MktNm	Mercado	MarketName	A Market represents the Second level of market classification in the post trade process.
7	SctyCtgyNm		SecurityCategoryName	A Security Category represents the third level of market classification in the post trade process.
8	XprtnDt	DataDeExpiração	ExpirationDate	This attribute is the maturity date of the instrument.
9	XprtnCd	CodigoDeExpiração	ExpirationCode	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
10	TradgStartDt	DataInicioNegócio	TradingStartDate	Start date of the financial instrument trading.
11	TradgEndDt	DataFimNegócio	TradingEndDate	Completion date of the financial instrument trading.
12	BaseCd	CódigoBase	BaseCode	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.

13	ConvsCritNm	CritérioDeConversão	ConversionCriteriaName	Type of criteria of conversion, e.g., linear, exponential, non available.
14	MtrtyDtTrgtPt	DataDeMaturidadeAlvo	MaturityDateTargetPoint	Contract value in points. This field is used along with the Base Code and Conversion Criteria Type to allow conversion from rate to price.
15	ReqrdConvsInd	IndicadorDeConversão	RequiredConversionIndicator	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.
16	ISIN	ISIN	ISIN	International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organization for Standardization (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.
17	CFICd	CodigoCFI	CFICode	Code that classifies the instrument.
18	DlvryNtceStartDt	DataInicioAvisoDeEntrega	DeliveryNoticeStartDate	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.
19	DlvryNtceEndDt	DataFimAvisoDeEntrega	DeliveryNoticeEndDate	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.
20	OptnTp	TipoDeOpção	OptionType	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).
21	CtrctMltplr	MultiplicadorDoContrato	ContractMultiplier	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.
22	AsstQtnQty	QuantidadeDeAtivos	AssetQuotationQuantity	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.
23	AllcnRndLot	TamanhoLotePadrão	AllocationRoundLot	Pre-defined lot size for allocation purposes.
24	TradgCcy	MoedaNegociada	TradingCurrency	This attribute has the code of the trading currency.
25	DlvryTpNm	TipoDeEntrega	DeliveryTypeName	Code that identifies the type of delivery at maturity,e.g., Physical Delivery, Financial Delivery.
26	WdrwlDays	DiasDeSaque	WithdrawalDays	Provides the the number of days of withdrawal, considering the date of the trading session until the contract expiration date (inclusive).
27	WrkgDays	DiasÚteis	WorkingDays	Provides the number of business days, considering the date of the trading session until the date of contract expiration (inclusive).
28	ClnrDays	DiasCorridos	CalendarDays	Provides the number of calendar days, considering the date of the trading session until the date of contract expiration (inclusive).
29	RlvrBasePricNm	PreçoBaseValorEstrategia	RolloverBasePriceName	Defines the base price to calculate the full value of the strategy.
30	OpngFutrPosDay	DiasParaPosiçãoFutura	OpeningFuturePositionDay	Days to open future position. For SecurityClassification "Forward Points", it indicates the number of days between the strategy trade and the opening futures position, e.g., 0, 1, 2.

31	SdTpCd1	CodigoTipoEstratégia1	SideTypeCode1	Code that indicates, when buying a strategy, whether the leg of the strategy instrument must be bought or sold. Domain values: BUYI = Buy SELL = Sell
32	UndrlygTckrSymb1	SímboloSubjacente1	UnderlyingTickerSymbol1	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.
33	SdTpCd2	CodigoTipoEstratégia2	SideTypeCode2	Code that indicates, when buying a strategy, whether the leg of the strategy instrument must be bought or sold. Domain values: BUYI = Buy SELL = Sell
34	UndrlygTckrSymb2	SímboloSubjacente2	UnderlyingTickerSymbol2	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.
35	PureGoldWght	PesoDeOutroPuro	PureGoldWeight	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.
36	ExrcPric	PreçoDeExercício	ExercisePrice	Preset price at which the holder of a derivative will buy or sell the underlying instrument.
37	OptnStyle	EstiloDeOpção	OptionStyle	Specifies how an option can be exercised (American, European)
38	ValTpNm	TipoDeValor	ValueTypeName	Value that identifies how the economic indicator value is expressed, e.g., price or rate.
39	PrmUpfrntInd	IndicadorDePremioAntecipado	PremiumUpfrontIndicator	Indicates whether the option on equities have its premium paid upfront or not.
40	OpngPosLmtDt	DataLimitePosiçõesEmAberto	OpeningPositionLimitDate	Deadline for open positions.
41	DstrbtnId	IdentificadorDaDistribuição	DistributionIdentification	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.
42	PricFctr	FatorDePreço	PriceFactor	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.
43	DaysToSttlm	DiasParaLiquidação	DaysToSettlement	Indicates the number of days to settlement.
44	SrsTpNm	TipoDeSérie	SeriesTypeName	Type of series related to strike price updates.
45	PrtcnFlg	IndicadorDeProteção	ProtectionFlag	Indicates that the option is protected against corporate events. That is, in the case of events, the option price can be adjusted.
46	AutomtcExrcInd	ExercícioAutomatico	AutomaticExerciseIndicator	Defines whether the option is automatically exercised.
47	SpcfctnCd	CodigoDeEspecificação	SpecificationCode	Code for specification of the stock e.g.: ON, PN.
48	CrpnNm	NomeDaInstituição	CorporationName	This field provides the corporation name.
49	CorpActnStartDt	DataInicioDeEventoCorporativo	CorporateActionStartDate	Starting date of Corporate Action (dividends or bonuses distributed to shareholders by the company).
50	CtdyTrtmntTpNm	TipoDeTratamentoDeCustódia	CustodyTreatmentTypeName	Provides the custody treatment type.
51	MktCptlstn	CapitalSocial	MarketCapitalisation	Share capital value of the legal entity (resident, non resident or non resident with CVM).

52	CorpGovnLvlNm	NivelDeGovernanca Corporativa	CorporateGovernance LevelName	This field indicates the name of governance level. The corporate governance level is 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.
53	StdTradgLot	LotePadraoDeNegociacao	StandardTradingLot	Indicates the instrument trading lot

Change Log:

Version	Item	Description	Purpose	Date
1	-	-	Initial version	October/2019
2	-	StandardTrandingLot implemented	Version 2	April/2020