GLOSSARY

PUBLIC DATA

Glossary PUBLIC DATA

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SUMMARY

INTRO

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

The following list contains definitions for the file DD-MM-AAAA_NEGOCIOSBTB (BTBTradeIntradayFile).

1   TERMS AND DEFINITIONS

#	Term PT	Term EN	Description
1	DataReferencia	ReportDate	Reference date of the information.
2	CodigoInstrumento	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	AcaoAtualizacao	UpdateAction	Reports the update action. The default value for the field is zero. The possible values for this field are: Domain: 0 - New 2 - Delete
4	TaxaJurosTermoNegocio	InterestRateTermTrade	Interest Rate of the Term Trade. Expressed in decimal form. For example, 1% points is expressed and sent as 0.01. One basis point is represented as 0.0001.
5	QuantidadeNegociada	TradeQuantity	Trade quantity.
6	HoraEntrada	EntryTime	Final time of the trade (UTC-3). Format: HHMMSSNNN
7	CodigoIdentificadorNegocio	TradeIdentification	Trade identification.
8	DataNegocio	TradeDate	Provides the trade date.
9	TipoSessaoPregao	TradingSessionIdentification	Identification of a specific execution time bracket code through its trading session name or description. Domain: 1=regular session 6=after hours
10	Mercado		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

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		Market	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 weremade in external spreadsheets to enable flexible maintenance in accordance with the requirements of the BM&FBOVESPA updates. In this case the external is ExternalMarketCode
11	CodigoParticipanteDoador	LenderParticipantCode	Lender Participant Code
12	CodigoParticipanteTomador	BorrowerParticipantCode	Borrower Participant Code

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Change Log:

Version	Item	Description	Purpose	Date
1	-	-	Initial version	November/2020
2	Field	Inclusion	Inclusion of fields: TradingSessionIdentification, LenderParticipantCode and BorrowerParticipantCode	February/2023

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