BOVESPA OPTIONS REPORT

DATAWISE Dashboards

01/12/2021

BOVESPA Options Report
DATAWISE DASHBOARDS

SUMÁRIO

BOVESPA Options Report
DATAWISE DASHBOARDS

[B]³

1   PRODUCT DESCRIPTION WITHIN THE DATAWISE SERVICE

The DATAWISE product was created by B3 with the aim of helping its clients in strategic decisions consolidating various reliable and/or sensitive data in the form of interactive dashboards (DATAWISE Dashboard) and reports (DATAWISE Reports). It should be noted that as stated in the Commercial Policy, the DATAWISE service does not allow the distribution or redistribution of data.

Each of these modules can be contracted separately as well as their products (individual dashboards and reports), according to the client's intention. Through the interactive panels it's possible analyze the behavior of stocks (BOVESPA), derivatives and stock futures (BMF) and rental of stocks (BTB) with DATAWISE Dashboards. Already in DATAWISE Reports you can analyze trading and post-trade asset data, mainly from the OTC market thought reports with raw data (Data Report) or worked reports (Market Report).

In this manual we will show the BOVESPA Options Report dashboard layout, data and filters contained in the DATAWISE Dashboard module.

2   DASHBOARDS DESCRIPTION

The "Stock Options Report" is the dashboard with the highest level of detail on option operations, whether they are buy (call) or sell (put).

This dashboard is divided into three panels (Times Series, Investor Profile and Ranking) with details, by ticker, of the main options made for each stock available on the trading floor. If there are no options traded for a certain stock, it will not be available for analysis.

In one of the filters, it is possible to observe the number of days traded with options from that ticker and if the volume of options is low, it is possible that parts of the panel end up being blank due to lack of data.
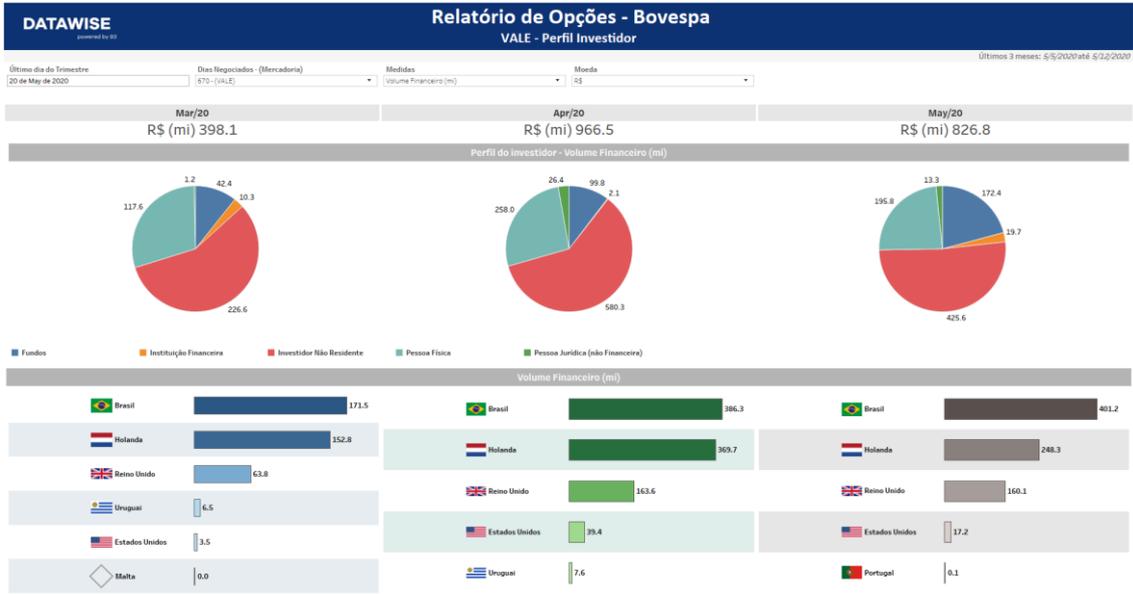
3 TIME SERIES

View the overview of options trading performance by financial volume, by selecting the start and end period, previously stipulated by the user.

With the timeline presentation, you can view the financial volume of options vs. quote, in addition to traded exercises and Top 10 of the last three months, by type of underlying asset (Commodity) previously chosen in the filter.
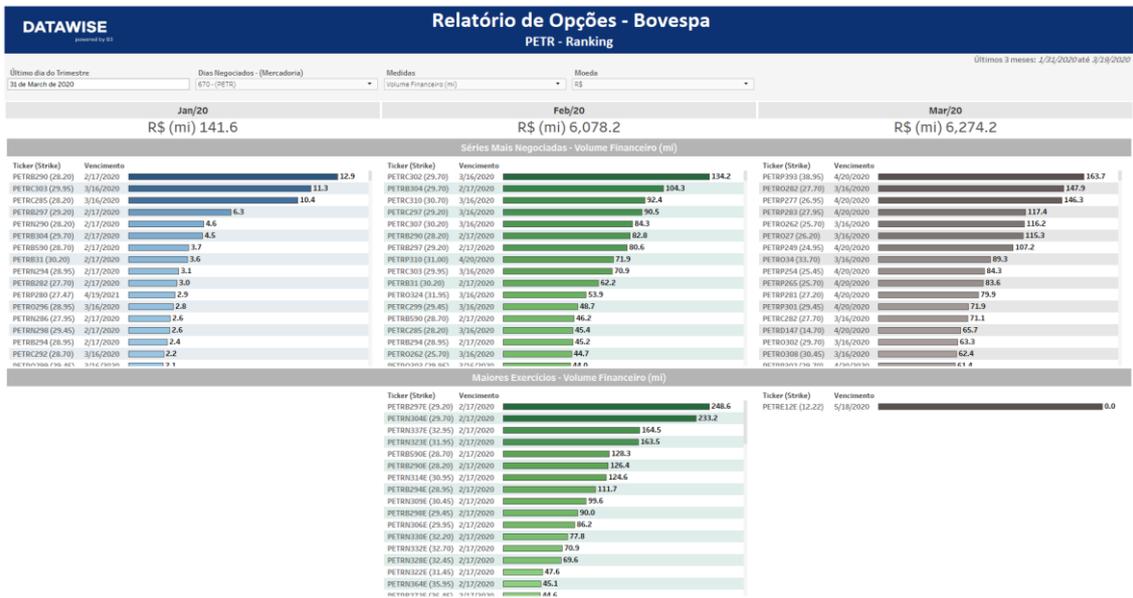

4 INVESTOR PROFILE

In this panel, you can check, from graphics, the comparison of the last quarter, in relation to the date previously selected in the filter, based on the investor's appetite worldwide, in terms of the financial value invested.

5 PAINEL RANKING

See the top/down classification of the biggest movements in the last quarter, showing the performance of financial volume by commodity maturity.

6 FILTERS

6.1 Last Day of the Quarter

Last Day of the Quarter

15 de setembro de 2019

Last Day of Quarter – Select the day that will be used to perform analysis for the last 3 months. Usually analysis is available in D-2.

6.2   Traded Days – (Stock)

Traded Days - (Stock)
(398 - (B3SA))

Traded Days (Stocks) - Select the goods to be analyzed. If there are no options for the ticker, the selection will not be available. The number, on the side, are the days of analysis.
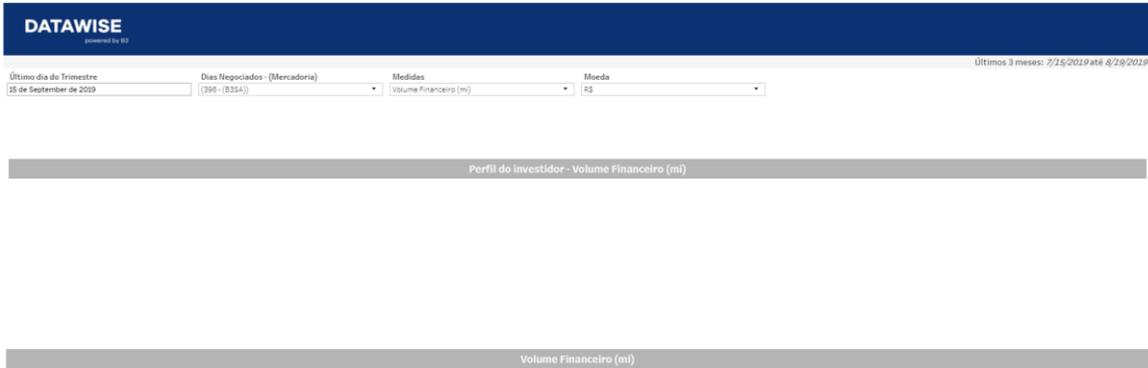
6.3   Metrics

Metrics
Financial Volume

Metrics – Financial Volume and Stock Quantity are the metrics available for viewing the dashboard.
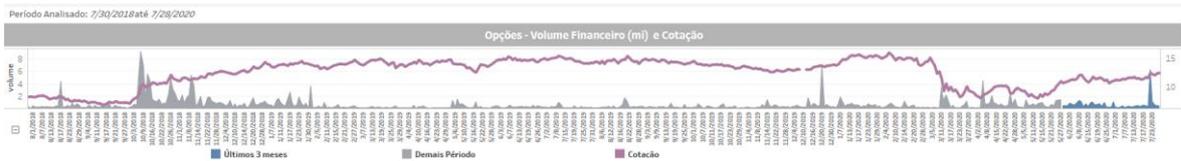
6.4   Currency

Currency
R$

Currency –possibility to choose, in the available views, the currency, with the options being BRL or USD. The quotation is the closing date for the observed day.

7   ADICIONALS

On first access, the dashboard may be blank. In this case, just select any merchandise/ticker that the page will load.

When selecting the stock, the chart will assemble the stock quote and options trading data for each day. When there are no options available for that day, the data will be blank.
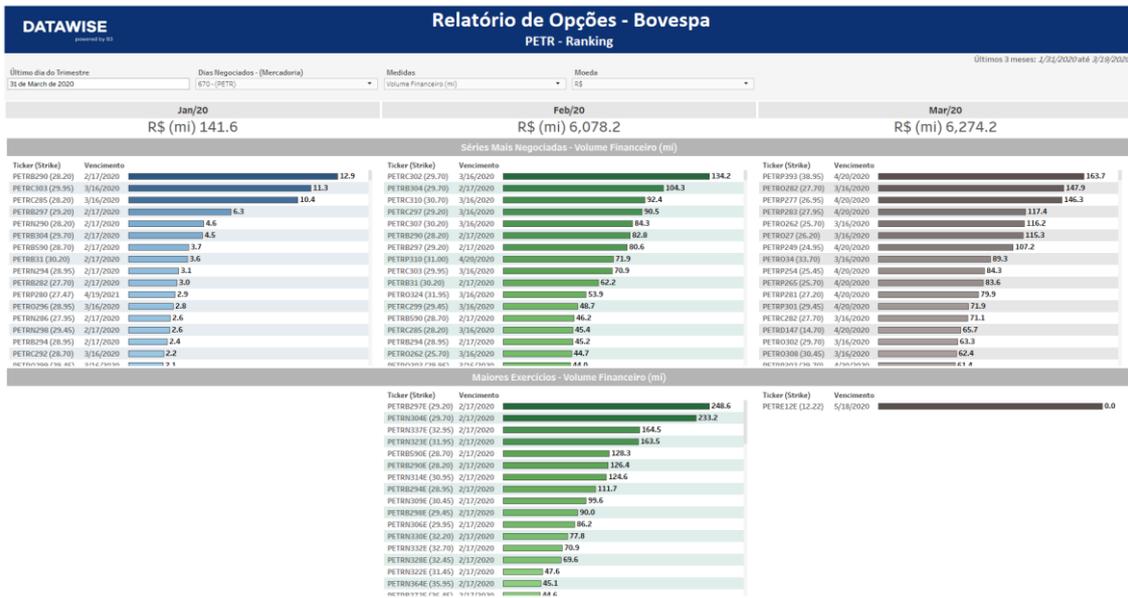

The chart below will highlight the days that had the option exercised, normally close to the middle of the month.

By selecting the date (last day of the quarter), the dashboard will load with the entire retroactive period of the last three months. Here you can find out if any options were traded for the selected ticker, which options, which type of option, strike price and expiration date.

BOVESPA Options Report
DATAWISE DASHBOARDS

If any option was exercised in the same period, the ticker referring to that exercise, its expiration date, exercise price and financial volume that was exercised will also be shown, as you can see below:

8   SERVICE TEAMS

Take a major step and optimize your decision making. Explore our products. If you have any query, talk to our team.

Any query? Talk to us

DATAWISE Sale: produtosdedados@b3.com.br
Contracting: contratacao@b3.com.br
Technical Support: dataservices@b3.com.br

INFORMAÇÃO INTERNA – INTERNAL INFORMATION
B3.COM.BR