

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 MarginScenarioLiquidAssetsFile.

1 TERMS AND DEFINITIONS

#	Code	Term PT	Term EN	Description
1	RptDt	DataDoRelatório	ReportDate	Reference date of the information.
2	PRFNm	NomeFPR	PRFName	PRF name. In the case of Volatilities, the name of PRF + the delta. Example: Volatility VLPETR4 VLPETR41 = Volatility VLPETR4 + Delta 1 VLPETR499 = Volatility VLPETR4 + Delta 99
3	VrtxCd	CodigoVertice	VertexCode	Vertex code. Vertex / Distribution code. In the case of curves and volatility, the value refers to the vertex. In the case of a reference price, the value refers to the distribution code. In other cases, the value is zero. Example: Curve COUPON - Vertices: 1, 28, 58, 91, ... Reference Price PETR4: Distribution Code 196
4	Scnroid	IdCenario	Scenarioid	Identification of scenarios: - 9998: neutral scenario - 9999: high envelope scenario - 10000: low envelope scenario
5	PRFVal	ValorFPR	PRFValue	It is the value of the PRF with the shock already applied. Example PRF PETR4: Scenario 9998: Value: +0000000000281800 = 28.1800 Scenario 9999: Value: +0000000000352250 = 35.2250 Scenario 10000 : Value: +0000000000211349 = 21.1349 With Sign; 4 decimals
6	TpShck	TipoChoque	TypeShock	Type of Shock Domain: A - Additive M - Multiplicative

Change Log:

Version	Item	Description	Purpose	Date
1	-	-	Initial version	February/2020