



Security Definition Report

Message Reference – JSON and CSV

Version: 1.0.1
Last modified: Oct 14, 2024

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1 Description

This document is intended to describe the Security Definition Report – a file containing the definitions of the securities traded at B3, in JSON and CSV formats.

1.1 Benefits

The Security Definition Report will provide the same information as the Instrument Definition market data feed but updated daily and using a simpler infrastructure.

2 Contact Information

- Contact Services Department: handles all requests for connectivity setup and general exchange supported services.
 - contratacao@b3.com.br
 - +55 11 2565-5081
- Certification and Testing Center: performs certification of all software solutions applying for Order Entry and Market Data connectivity.
 - tradingcertification@b3.com.br
 - +55 11 2565-5029
- Trading Support Department (TSG): provides real time connectivity monitoring and troubleshooting.
 - tradingsupport@b3.com.br
 - +55 11 2565-5021

3 Change Log

Date	Version	Description
May 2 nd , 2024	1.0.0	- First version
October 14 th , 2024	1.0.1	- Updated format for tags 200 (MaturityMonthYear) and 667 (ContractSettlMonth)

4 Security Definition Report

The Security Definition Report is a file containing one security definition for each line. The file is supplied in two different formats:

Acronym	Format	Description
CSV	Comma-separated values	- The first line contains the field names, separated by commas; - The following lines contain the field values for each security definition, separated by commas.
JSON	JavaScript Object Notation	The file represents an array of JSON objects, each one representing a single security definition.

4.1 Accessing the Security Definition Report

The security definition report is generated for every trading session, before 8AM.

The current day and historical reports can be accessed through the B3 website, referenced as “Tradable Security List” at B3 Website: Market data and indices, Data services, Historical data, Daily bulletins, Previous trading sessions. URL: https://www.b3.com.br/en_us/market-data-and-indices/data-services/market-data/historical-data/newsletters/search-by-trading-session/search-by-trading-session/.

5 Data Dictionary

The fields are described below.

The FIX Tag is given just to help correlating the value to the corresponding value in the FIX/FAST SecurityList or SBE SecurityDefinition market data messages.

All the fields, except the Symbol and SecurityID, are optional.

Missing optional fields do not appear in the JSON file.

Missing fields appear as “” in the CSV file.

All fields are represented as strings in the JSON and CSV files.

FIX Tag	Tag Name	Data Type	Comment	Examples
55	Symbol	String(32)	Instrument's ticker symbol.	B3SA3 UD:IBOVBX950016 INEP-DCA61L1
48	SecurityID	Integer	Security ID as defined by B3	200001186242
22	SecurityIDSource	String(1)	Identifies the class of the SecurityID	8
207	SecurityExchange	String(4)	Exchange Code	BVMF
1351	NoApplIDs	NumInGroup	Specifies the number of the application ID occurrences (number of channels).	3
→ 1180	ApplID	String	Identifies the channel for FIX/FAST broadcast. It follows the convention: type + number. Type may have the following values: MBO, MBP and TOB. Example: MBP101.	MBP169
37037	ClearingHouseID	Integer	Clearing house/organization ID.	
37026	ISINNumber	String(12)	ISIN Number.	BRB3SAACNOR6

FIX Tag	Tag Name	Data Type	Comment	Examples
711	NoUnderlyings	NumInGroup (Integer)	Number of underlying instruments.	
→ 311	UnderlyingSymbol	String(32)	Underlying instrument's ticker symbol.	RTDI1
→ 309	UnderlyingSecurityID	Integer	Underlying instrument's security identifier.	9800334
→ 305	UnderlyingSecurityID Source	String(1)	Qualifier for underlying instrument's security identifier. Value issued by BVMF: 4 = ISIN code 8 = Exchange Symbol (BVMF security identification).	8
→ 308	UnderlyingSecurity Exchange	String(4)	Exchange code the underlying security belongs to. Value issued by BVMF: BVMF: BVMF (equities, derivatives, FX) The default value is "BVMF".	BVMF
→ 6919	IndexPct	Percentage	Required if this is an equity index instrument. Indicates the percentage that this underlying composes the index.	3.2199270
→ 37021	IndexTheoreticalQty	Double	The theoretical quantity of this underlying composing the index. This tag is only used for index instruments.	1420949112
1144	ImpliedMarketIndicator	Integer	Indicates that an implied order can be created for the instrument. Valid values: 0 = Not implied (default) 1 = Implied	
870	NoInstrAttribs	NumInGroup (Integer)	Number of repeating InstrAttribType entries.	
→ 871	InstrAttribType	Integer	Code to represent the type of instrument attributes. Valid values: 24 = Trade type eligibility details for security. 34 = Eligibility for GTD/GTC	24
→ 872	InstrAttribValue	Integer	Attribute value appropriate to the InstrAttribType (871) field. Valid values for 871=24: 1 = Electronic Match Eligible 3 = Block Trade Eligible 17 = Negotiated Quote Eligible Valid values for 871=34: 1 = GTD/GTC Eligible	1
1205	NoTickRules	Integer	Number of tick rules. This block specifies the rules for determining how a security ticks, i.e. the price increments which it can be quoted and traded, depending on the current price of the security For future use.	
→ 1206	StartTickPriceRange	Price	Starting price range for specified tick increment For future use.	
→ 1207	EndTickPriceRange	Price	Ending price range for the specified tick increment For future use.	
→ 1208	TickIncrement	Price	Tick increment for stated price range. Specifies the valid price increments which a security can be quoted and traded For future use.	
→ 1209	TickRuleType	Integer	Specifies the type of tick rule which is being described For future use.	
555	NoLegs	NumInGroup (Integer)	Number of instrument legs.	
→ 600	LegSymbol	String(32)	Leg symbol.	IBOVV130

FIX Tag	Tag Name	Data Type	Comment	Examples
→ 602	LegSecurityID	Integer	Unique identifier for instrument leg as per tag <i>LegSecurityIDSource</i> .	200001036772
→ 603	LegSecurityIDSource	String(1)	Qualifier for leg identifier (<i>LegSecurityID</i>). Value issued by BVMF: 8 = Exchange Symbol (BVMF security identification).	8
→ 616	LegSecurityExchange	String(4)	Exchange code the leg security belongs to. Value issued by BVMF: BVMF: BVMF (equities, derivatives, FX) The default value is "BVMF" .	BVMF
→ 609	LegSecurityType	String	Indicates the type of the individual leg Valid values (corporate fixed income): - CORP (Corporate Fixed Income) - ETF (Exchange Traded Fund) Valid values (derivatives): - FUT (Futures) - SPOT (Spot Market) - SOPT (Spot Options) - FOPT (Future Options) - DTERM (Derivative Forward markets, or "Termo") Valid values (equities): - CS (Common Stock) - PS (Preferred Stock) - CASH (rights, BDRs, etc) - FORWARD (Equity Forward or "Termo") - ETF (Exchange Traded Fund) - OPT (Option) - INDEX (Non Tradable index) - OPTEXER (Option Exercise) - MLEG (Multileg Instrument or User-defined Strategies) - SECLOAN (Security loan, or BTB) - INDEXOPT (Option on Index)	INDEXOPT
→ 623	LegRatioQty	Double	The ratio of quantity for this individual leg relative to the entire multileg security.	-1
→ 624	LegSide	Integer	The side of this individual leg (multileg security). Valid values: 1 – Buy 2 – Sell	2
1234	NoLotTypeRules	NumInGroup (Integer)	Number of Lot Type Rules for the instrument Only one rule can be defined (this tag is always set to 1). This group is only used for equities segment.	
→ 1093	LotType	Integer	Defines the lot type for the instruments. Used for the equities segment. Valid values: 1 = Odd Lot 2 = Round Lot 3 = Block Lot	2
→ 1231	MinLotSize	Qty	Minimum lot size allowed based on lot type specified in LotType(1093). Used for the equities segment.	5
562	MinTradeVol	Qty	The minimum trading volume for the security.	
969	MinPriceIncrement	Price	Number of minimum tick increments.	0.01
5151	TickSizeDenominator	Integer	Number of decimals used for pricing this instrument, e.g. for price increment of 0.001, the number of decimals is 3.	3
9749	MinOrderQty	Qty	Minimum quantity of an order for the security.	1
9748	MaxOrderQty	Qty	Maximum quantity of an order for the security.	50000

FIX Tag	Tag Name	Data Type	Comment	Examples
1377	MultiLegModel	Integer	Defines whether the security is pre-defined or user-defined. Used for multileg security only. Valid values: 0 = Predefined Multileg Security 1 = User-Defined Multileg Security	1
1378	MultiLegPriceMethod	Integer	Defines the method used when applying the multileg price to the legs. When this tag is set, it indicates spreads that have leg prices generated by the trading engine. Valid values: 3 = Individual	3
15	Currency	Currency	Currency used for the price.	BRL
460	Product	Integer	Indicates the type of product the security is associated with. Valid values: 2 = COMMODITY 3 = CORPORATE 4 = CURRENCY 5 = EQUITY 6 = GOVERNMENT 7 = INDEX 15 = ECONOMIC INDICATOR 16 = MULTILEG	5
167	SecurityType	String(32)	Indicates the type of the security. Valid values (corporate fixed income): - ETF (Exchange Traded Fund) - CORP (Corporate Fixed Income) Valid values (derivatives/fx): - FUT (Futures) - SPOT (Spot Market) - SOPT (Spot Options) - FOPT (Future Options) - DTERM (Derivative Forward or "Termo") - OPTEXER (Option Exercise) - MLEG (Multileg Instrument, Future use) Valid Values (equities): - CASH (rights, etc) - OPT (Option) - FORWARD (Equity Forward or "Termo") - ETF (Exchange Traded Fund) - INDEX (Non-Tradable index) - OPTEXER (Option Exercise) - MLEG (Multileg Instrument, UDS) - CS (Common Stock) - PS (Preferred Stock) - SECLOAN (Security loan, or BTB) - INDEXOPT (Option on Index)	CS
762	SecuritySubType	String(32)	The sub type of the instrument. <i>The following list is not comprehensive and can be updated without notice.</i> Values for derivatives/FX 4 - FX spot 10 - Gold 20 - Index 30 - Interest rate 40 - FX rate 50 - Foreign debt 60 - Agricultural 70 - Energy 80 - Economic Indicator	1003

FIX Tag	Tag Name	Data Type	Comment	Examples
			90 – Strategy 91 – Strategy Spot Dollar 92 – Strategy Interest Rate 100 - Future-style Option 110 - Volatility 120 - Swap 130 - MiniContract 140 - Financial RollOver 141 - Agricultural RollOver 142 – Stock RollOver 150 – Target Rate 190 - Carbon credit 1003 - Common Shares (ON) 1004 - Preferred Shares (PN) 1005 - Class A preferred shares (PNA) 1006 - Class B preferred shares (PNB) 1007 - Class C preferred shares (PNC) 1008 - Class D preferred shares (PND) 1116 - UNIT 1117 - Class E Preferred Share (PNE) 1118 - Class F Preferred Share (PNF) 1119 - Class G Preferred Share (PNG) 1999 – Others Values for equities: 1001 - Ordinary Rights (DO) 1002 - Preferred Rights (DP) 1003 - Common Shares (ON) 1004 - Preferred Shares (PN) 1005 - Class A preferred shares (PNA) 1006 - Class B preferred shares (PNB) 1007 - Class C preferred shares (PNC) 1008 - Class D preferred shares (PND) 1009 - Ordinary Receipts (ON REC) 1010 - Preferred Receipts (PN REC) 1020 - Trade at Close (TAC) 1021 - Trade at Average (TAA) 1022 - Midpoint 1023 - Block Book Trade (BBT) 1024 - Request for Quote (RFQ) 1100 - Common Forward 1101 - Flexible Forward 1102 - Dollar Forward 1103 - Index Points Forward 1104 - Non-tradable ETF Index 1105 - Predefined Covered Spread 1106 - Tradable ETF 1107 - Non-tradable Index 1108 - User defined spread 1109 - Exchange defined spread (not currently in use) 1110 - Security Loan 1111 - Tradable Index 1112 - Brazilian Depositary Receipt 1113 - Fund 1114 - Other Receipt 1115 - Other Right 1116 - UNIT 1117 - Class E Preferred Share (PNE) 1118 - Class F Preferred Share (PNF) 1119 - Class G Preferred Share (PNG) 1120 - Warrant 1122 - Non-tradable Security Lending 1123 - Foreign Index ETF 1125 - Government ETF 1126 - IPO or Follow on 1127 - Gross Auction 1128 - Net Auction 1129 - Tradable Index in Partnership	

FIX Tag	Tag Name	Data Type	Comment	Examples
			1130 - Non-tradable Index in Partnership 1135 – Tradable ETF Real Estate 1136 – Non Tradable ETF Real Estate Index 1137 – Cryptocurrency ETF 1138 – Currency ETF 1139 – Foreign Fixed Income 1150 – BDR Equity ETF 1151 – BDR Commodity ETF 1152 – BDR Fixed Income ETF 1153 – BDR Debt 1154 – BDR Currency ETF 1999 – Others 4000 – Infrastructure Investment Fund 4001 – Multimarket Investment Fund 4002 – Fixed Income Investment Fund 4003 – Currency Investment Fund 4004 – Agro Investment Fund (FII) 4005 – Agro Investment Fund (FIDC) 4006 – Agro Investment Fund (FIP) Values for corporate fixed income: 1106 - Tradable ETF 1124 - Fixed Income ETF 1131 - Nontradable Fixed Income ETF 1300 - Outright purchase 1301 - Specific collateral repo 1302 - Debenture 1303 - Real State Receivable Certificate 1304 - Agribusiness Receivable Certificate 1305 - Promissory Note 1306 - Letra Financeira 1307 - American Depositary Receipt 1308 - Unit Investment Fund 1309 - Receivable Investment Fund 1310 - Outright T+1 1311 - Repo T+1 1312 - Non-tradable gross settlement 1313 - Non-tradable net settlement 1314 - ETF Primary Market 1316 - Shares Primary Market 1317 - Rights Primary Market 1318 - Unit Primary Market 1319 - Fund Primary Market 1320 - Foreign Index ETF Primary Market 1321 - Warrant Primary Market 1322 - Receipt Primary Market 2002 - German Public Debts	
7534	SecurityStrategyType	String	Strategy type definition. Required for strategy instruments.	BX
6937	Asset	String(10)	Asset associated with the security, such as DOL, BGI, OZ1, WDL, CNI, etc.	DI1
107	SecurityDesc	String(1000)	Descriptive string of the security (e.g. "dollar futures" or "gold futures").	B3 ON NM IT NOW IDIV CI OURO 250 GRAMAS
541	MaturityDate	LocalMktDate	Date of instrument maturity.	2029-01-02 9999-12-31
200	MaturityMonthYear	MonthYear	Month and year of the maturity (for futures and options). For weekly options, this tag contains the calendar month and week indicator reflected in the instrument symbol. Format YYYYMMW.	202407 (For futures and options) 2024074 (For weekly options, it means the 4th week options of july 2024)
202	StrikePrice	Price	Strike price of option.	4350 30.16
947	StrikeCurrency	Currency	Currency of option's strike price.	BRL USD

FIX Tag	Tag Name	Data Type	Comment	Examples
1194	ExerciseStyle	Integer	Type of exercise of a derivatives security. Valid values: 0 – European 1 – American	1
201	PutOrCall	Integer	Indicates whether an option contract is a put or call. Valid values: 0 – Put 1 – Call	1
231	ContractMultiplier	Double	Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc).	50
37012	PriceDivisor	Integer/Double	Value that divides the Price field to produce the actual order price (based on Step of Quotation). (e.g. 1, 100, 1000, etc). Default value is "1". Also used for index instruments to disseminate the index reducer (in this case it's a Double), in this case, there is no default value.	1 5900000.00000
667	ContractSettlMonth	MonthYear	Specifies when the contract will settle.	202403 209912 999912
461	CFIcode	String(6)	Classification of Financial Instruments (CFI code) values, which indicate the type of security using the ISO 10962 standard.	CECGBU RWSTCA
470	CountryOfIssue	Country	ISO country code of instrument issue.	BR US
225	IssueDate	LocalMktDate	The date on which the security is issued/activated.	1972-01-01 2023-09-15
873	DatedDate	LocalMktDate	The date of the security activation, if different from the IssueDate.	2016-01-01
916	StartDate	LocalMktDate	Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral	
917	EndDate	LocalMktDate	End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral.	
63	SettlType	String(4)	Indicates order settlement period . (e.g. 0, D1, D2, D3, D60, D120 etc.) If present, SettlDate (64) overrides this field. The default value SettlType (63) is 0 (Regular).	D0 D1 D2
64	SettlDate	LocalMktDate	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.	2023-09-11 9999-12-31
120	SettlCurrency	Currency	Currency used for the settlement	BRL USD EUR
423	PriceType	Integer	The valid values are: 1 – Percentage 2 – Per unit (i.e. per share or contract) 3 – Fixed amount (absolute value) Absence of this field denotes that the instrument trades in decimals.	
6938	SecurityValidity Timestamp	UTCTimestamp	Indicates the UTC timestamp when trading for this security expires, i.e. when it is not eligible to trade anymore. Different from MaturityDate.	2023-09-14 22:15:00.000 9999-12-31 23:59:59.000
1151	SecurityGroup	String(15)	Indicates the group this instrument belongs to.	01 5A C0 ZX
7595	NoSharesIssued	Integer	Stock Capital – Total number of shares issued for Cash Equity Instrument	999696720
1300	MarketSegmentID	Integer	Identifies the market segment. Required for all tradable instruments. Not present in equity indexes, ETF indexes, BTB and Option Exercise. Identifies the channel for Binary Market Data (SBE).	80
37011	GovernanceIndicator	String	Corporative governance level indicator. Required for cash equities.	M2 No

FIX Tag	Tag Name	Data Type	Comment	Examples
			Valid values: N1 = Level 1 N2 = Level 2 N3 = Level 3 NM = New Market MA = MAIS Market MB = SOMA Market M2 = MAIS 2 Market No = Not specified	
37010	CorporateActionEventID	Integer	Unique numeric identifier for a corporate action event associated with the security. The identifier is unique within the security. Note. This tag does not represent the type of the Corporate Action. Required for cash equities.	271
37015	SecurityMatchType	Integer	Type of matching that occurred. Required for Special Auctions Valid values: 8 = Issuing/Buy Back Auction	8
35561	MinCrossQty	Qty	Minimum quantity of a cross order for the security.	20000

6 Q&A

In this session, some of the main questions regarding the security definition report are presented.

6.1 Differences from SecurityDefinition (SBE) and SecurityList (FIX/FAST) messages

- Control fields (like SecurityUpdateAction, TotNoRelatedSym, NoRelatedSym) are not used;
- The fields ClearingHouseID and ISINNumber (present in SBE market data) are used instead of using the NoSecurityAltIDs repeating group (present in FIX/FAST market data).

6.2 CSV and JSON

6.2.1 How are dates and times represented?

Dates and times are represented in the following formats:

Data Type	Format	Example
Date	yyyy-mm-dd or yyyy-mm	2024-03-23 or 2024-03
Time	hh:mm:ss.sss	20:30:40.567
Timestamp	yyyy-mm-dd hh:mm:ss.sss	2024-03-23 20:30:40.567
Month-Year	yyyymm or yyyymmww	202403 or 2024032

Timestamps are UTC, and dates are local (referred to Brasilia Standard Time).

6.2.2 What is “9999-12-31”, “999912” or “9999-12-31 23:59:59.000”?

When the instrument does not expire or the date is very far in the future, dates are specified as “9999-12-31”, month-years are specified as “999912” and timestamps are specified with the date component “9999-12-31” (like “9999-12-31 23:59:59.999” or “9999-12-31 23:59:59.000” or maybe “9999-12-31 00:00:00.000”)

6.3 CSV

6.3.1 How are “repeating groups” represented in CSV?

The tags with type “NumInGroup” (for instance, “NoApplIDs”, “NoUnderlyings”...) represent the number of repetitions. The tags included in the repeating group contain the values, separated by slashes. For instance, the repeating group “NoApplIDs”, whose component is “ApplID”:

```
..., "NoApplIDs", "ApplID", ...
..., "3", "MBO4/MBP104/TOB204", ...
```

6.3.2 How are missing fields represented in CSV?

Missing fields are represented by “”.

6.4 JSON

6.4.1 How is the data represented in JSON?

It is an array of JSON objects, each one representing an instrument. Each field of the JSON object is a field of security definition.

6.4.2 How are missing fields represented in JSON?

Missing fields do not appear in the JSON object.

6.4.3 How are “repeating groups” represented in JSON?

For instance, the repeating group “NoApplIDs” is represented as a JSON array containing one JSON object for each underlying instrument.

```
"NoApplIDs": [
  {
    "ApplID": "MBO53"
  },
  {
    "ApplID": "MBP153"
  },
  {
    "ApplID": "TOB253"
  }
]
```

7 Examples

7.1 Entire CSV file

```
"Symbol","SecurityID","SecurityIDSource","SecurityExchange","NoApplIDs","ApplID","PutOrCall","Product","CFICod
e","SecurityGroup","SecurityType","SecuritySubType","MaturityMonthYear","MaturityDate","IssueDate","CountryOfIs
sue","StrikePrice","StrikeCurrency","ExerciseStyle","ContractMultiplier","SecurityDesc","ContractSettlMonth","Dated
Date","SettlType","SettlDate","PriceDivisor","MinPriceIncrement","TickSizeDenominator","MinOrderQty","MaxOrderQ
ty","MultiLegModel","MultiLegPriceMethod","IndexPct","NoInstrAttrib","InstrAttribType","InstrAttribValue","StartDate",
"EndDate","NoUnderlyings","UnderlyingSymbol","UnderlyingSecurityID","UnderlyingSecurityIDSource","UnderlyingS
ecurityExchange","IndexTheoreticalQty","Currency","SettlCurrency","SecurityStrategyType","Asset","NoSharesIssu
e","SecurityValidityTimestamp","MarketSegmentID","GovernanceIndicator","CorporateActionEventID","SecurityMatc
hType","NoLegs","LegSymbol","LegSecurityID","LegSecurityIDSource","LegSecurityType","LegSecurityExchange","
LegRatioQty","LegSide","NoTickRules","NoLotTypeRules","LotType","MinLotSize","ImpliedMarketIndicator","MinCro
ssQty","ISINNumber","ClearingHouseID"
"IDIF21P351000","92550","8","BVMF","3","MBO4/MBP104/TOB204","0","2","OPEFCS","E0","SOPT","30","202101","
2021-01-04","2014-02-14","BR","351000","BRL","0","1","INDICE IDI","202101","","D1","2021-01-
05","","0.01","2","1","50000","","","2","34/24","1/1","","","1","IDID","900018","8","BVMF","","BRL","BRL","","ID","","2
021-01-04 23:00:59.000","72","","","0","","","1","1","1","","","BRBMEFVIFKQ8","009255"
...
"DS4D","400000031577","8","BVMF","3","MBO1/MBP101/TOB201","","2","MMXXX","A4","SPOT","40","9999-
12","9999-12-31","2019-02-22","BR","","","50","DOLAR COMERCIAL SEMANA 4","999912","","D1","9999-12-
31","","0.001","3","1","99999","","","0","","","1","RTDOLT1","9800342","8","BVMF","","BRL","BRL","","DS4","","9
999-12-31 03:00:00.000","74","","","0","","","1","1","1","","",""
```

7.2 Entire JSON file

```
[
{
  "Symbol": "IDIF21P351000", "SecurityID": "92550", "SecurityIDSource": "8", "SecurityExchange": "BVMF", "NoApplIDs": [
    { "ApplID": "MBO4" }, { "ApplID": "MBP104" }, { "ApplID": "TOB204" } ], "PutOrCall": "0", "Product": "2", "CFICode": "OPEFCS", "S
ecurityGroup": "E0", "SecurityType": "SOPT", "SecuritySubType": "30", "MaturityMonthYear": "202101", "MaturityDate": "2
021-01-04", "IssueDate": "2014-02-
14", "CountryOfIssue": "BR", "StrikePrice": "351000", "StrikeCurrency": "BRL", "ExerciseStyle": "0", "ContractMultiplier": "1"
, "SecurityDesc": "INDICE IDI", "ContractSettlMonth": "202101", "SettlType": "D1", "SettlDate": "2021-01-
05", "MinPriceIncrement": "0.01", "TickSizeDenominator": "2", "MinOrderQty": "1", "MaxOrderQty": "50000", "NoInstrAttrib"
: [ { "InstrAttribType": "34", "InstrAttribValue": "1" }, { "InstrAttribType": "24", "InstrAttribValue": "1" } ], "NoUnderlyings": [ { "Underl
yingSymbol": "IDID", "UnderlyingSecurityID": "900018", "UnderlyingSecurityIDSource": "8", "UnderlyingSecurityExchang
e": "BVMF" }, { "Currency": "BRL", "SettlCurrency": "BRL", "Asset": "IDI", "SecurityValidityTimestamp": "2021-01-04
23:00:59.000", "MarketSegmentID": "72", "NoLotTypeRules": [ { "LotType": "1", "MinLotSize": "1" } ], "ClearingHouseID": "009
255", "ISINNumber": "BRBMEFVIFKQ8" } ],
{
  "Symbol": "IDIF21C411000", "SecurityID": "92774", "SecurityIDSource": "8", "SecurityExchange": "BVMF", "NoApplIDs": [
    { "ApplID": "MBO4" }, { "ApplID": "MBP104" }, { "ApplID": "TOB204" } ], "PutOrCall": "1", "Product": "2", "CFICode": "OCEFC", "S
ecurityGroup": "E0", "SecurityType": "SOPT", "SecuritySubType": "30", "MaturityMonthYear": "202101", "MaturityDate": "
2021-01-04", "IssueDate": "2014-02-
14", "CountryOfIssue": "BR", "StrikePrice": "411000", "StrikeCurrency": "BRL", "ExerciseStyle": "0", "ContractMultiplier": "1"
, "SecurityDesc": "INDICE IDI", "ContractSettlMonth": "202101", "SettlType": "D1", "SettlDate": "2021-01-
```

```

05","MinPriceIncrement":"0.01","TickSizeDenominator":"2","MinOrderQty":"1","MaxOrderQty":"50000","NoInstrAttrib":
:[{"InstrAttribType":"34","InstrAttribValue":"1"},{"InstrAttribType":"24","InstrAttribValue":"1"}],"NoUnderlyings":[{"Underl
yingSymbol":"IDID","UnderlyingSecurityID":"900018","UnderlyingSecurityIDSource":"8","UnderlyingSecurityExchang
e":"BVMF"}],"Currency":"BRL","SettlCurrency":"BRL","Asset":"IDI","SecurityValidityTimestamp":"2021-01-04
23:00:59.000","MarketSegmentID":"72","NoLotTypeRules":[{"LotType":"1","MinLotSize":"1"}],"ClearingHouseID":"009
277","ISINNumber":"BRBMEFCIFKW6"}
...
,{"Symbol":"DS4D","SecurityID":"400000031577","SecurityIDSource":"8","SecurityExchange":"BVMF","NoApplIDs":[{"
ApplID":"MBO1"},{"ApplID":"MBP101"},{"ApplID":"TOB201"}],"Product":"2","CFICode":"MMXXXX","SecurityGroup":"
A4","SecurityType":"SPOT","SecuritySubType":"40","MaturityMonthYear":"999912","MaturityDate":"9999-12-
31","IssueDate":"2019-02-22","CountryOfIssue":"BR","ContractMultiplier":"50","SecurityDesc":"DOLAR COMERCIAL
SEMANA 4","ContractSettlMonth":"999912","SettlType":"D1","SettlDate":"9999-12-
31","MinPriceIncrement":"0.001","TickSizeDenominator":"3","MinOrderQty":"1","MaxOrderQty":"99999","NoUnderlyin
gs":[{"UnderlyingSymbol":"RTDOLT1","UnderlyingSecurityID":"9800342","UnderlyingSecurityIDSource":"8","Underlyi
ngSecurityExchange":"BVMF"}],"Currency":"BRL","SettlCurrency":"BRL","Asset":"DS4","SecurityValidityTimestamp":
"9999-12-31 03:00:00.000","MarketSegmentID":"74","NoLotTypeRules":[{"LotType":"1","MinLotSize":"1"}]}
]

```

7.3 Security Definition Samples

7.3.1 Common Stock (B3SA3)

7.3.1.1 CSV

```

"B3SA3","200001186242","8","BVMF","3","MBO69/MBP169/TOB269","","5","ESVUFR","4H","CS","1003","9999-
12","9999-12-31","2023-06-28","BR","","","1","B3      ON      NM","9999-12","","D2","9999-12-
31","","0.01","2","100","581900000","","","2","34/24","1/1","","0","","","BRL","BRL","","B3SA","5819000000","
9999-12-31 23:59:59.000","92","NM","128","","0","","","1","2","100","","10000","BRB3SAACNOR6",""

```

7.3.1.2 JSON

The following JSON object was formatted in order to better show its structure.

```

{
  "Symbol": "B3SA3",
  "SecurityID": "200001186242",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO69"
    },
    {
      "ApplID": "MBP169"
    },
    {
      "ApplID": "TOB269"
    }
  ]
}

```

```

"Product": "5",
"CFIcode": "ESVUFR",
"SecurityGroup": "4H",
"SecurityType": "CS",
"SecuritySubType": "1003",
"MaturityMonthYear": "999912",
"MaturityDate": "9999-12-31",
"IssueDate": "2023-06-28",
"CountryOfIssue": "BR",
"ContractMultiplier": "1",
"SecurityDesc": "B3      ON      NM",
"ContractSettlMonth": "999912",
"SettlType": "D2",
"SettlDate": "9999-12-31",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "100",
"MaxOrderQty": "58190000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "34",
    "InstrAttribValue": "1"
  },
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "B3SA",
"NoSharesIssued": "5819000000",
"SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
"MarketSegmentID": "92",
"GovernanceIndicator": "NM",
"CorporateActionEventID": "128",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "100"
  }
],
"MinCrossQty": "10000",
"ISINNumber": "BRB3SAACNOR6"
}

```

7.3.2 Equities Futures (B3SAOU23)

7.3.2.1 CSV

```
"B3SAOU23","100000203148","8","BVMF","3","MBO7/MBP107/TOB207","","2","FFSCSX","A6","FUT","1003","2023-09","2023-09-15","2023-07-17","BR","","","1","FUTURO DE B3SA3","2023-09","","D1","2023-09-13","","0.01","2","100","1100000","","","1","24","1","","","1","B3SA3","200001186242","8","BVMF","","BRL","BRL","","B3SAO","","2023-09-15 22:15:35.000","70","","","0","","","1","2","100","","10000","BRB3SA390047",""
```

7.3.2.2 JSON

```
{
  "Symbol": "B3SAOU23",
  "SecurityID": "100000203148",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO7"
    },
    {
      "ApplID": "MBP107"
    },
    {
      "ApplID": "TOB207"
    }
  ],
  "Product": "2",
  "CFICode": "FFSCSX",
  "SecurityGroup": "A6",
  "SecurityType": "FUT",
  "SecuritySubType": "1003",
  "MaturityMonthYear": "202309",
  "MaturityDate": "2023-09-15",
  "IssueDate": "2023-07-17",
  "CountryOfIssue": "BR",
  "ContractMultiplier": "1",
  "SecurityDesc": "FUTURO DE B3SA3",
  "ContractSettlMonth": "202309",
  "SettlType": "D1",
  "SettlDate": "2023-09-13",
  "MinPriceIncrement": "0.01",
  "TickSizeDenominator": "2",
  "MinOrderQty": "100",
  "MaxOrderQty": "1100000",
  "NoInstrAttrib": [
    {
      "InstrAttribType": "24",
      "InstrAttribValue": "1"
    }
  ],
  "NoUnderlyings": [
```

```
{
  "UnderlyingSymbol": "B3SA3",
  "UnderlyingSecurityID": "200001186242",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF"
},
{
  "Currency": "BRL",
  "SettlCurrency": "BRL",
  "Asset": "B3SAO",
  "SecurityValidityTimestamp": "2023-09-15 22:15:35.000",
  "MarketSegmentID": "70",
  "NoLotTypeRules": [
    {
      "LotType": "2",
      "MinLotSize": "100"
    }
  ],
  "MinCrossQty": "10000",
  "ISINNumber": "BRB3SA390047"
}
```

7.3.3 Equities Options (B3SAK16)

7.3.3.1 CSV

```
"B3SAK16","200000715642","8","BVMF","3","MBO70/MBP170/TOB270","1","5","OCASPS","6H","OPT","1003","2023-11","2023-11-17","2021-10-28","BR","15.18","BRL","1","1","B3SA ON 15.18","2023-11","D1","2023-11-17","","0.01","2","100","58190000","","","2","34/24","1/1","","","1","B3SA3","200001186242","8","BVMF","","BRL","BRL","","B3SA","","2023-11-17 23:59:59.000","92","NM","118","","0","","","1","2","100","","20000","BRB3SA3K0612", ""
```

7.3.3.2 JSON

```
{
  "Symbol": "B3SAK16",
  "SecurityID": "200000715642",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO70"
    },
    {
      "ApplID": "MBP170"
    },
    {
      "ApplID": "TOB270"
    }
  ],
}
```

```

"PutOrCall": "1",
"Product": "5",
"CFIcode": "OCASPS",
"SecurityGroup": "6H",
"SecurityType": "OPT",
"SecuritySubType": "1003",
"MaturityMonthYear": "202311",
"MaturityDate": "2023-11-17",
"IssueDate": "2021-10-28",
"CountryOfIssue": "BR",
"StrikePrice": "15.18",
"StrikeCurrency": "BRL",
"ExerciseStyle": "1",
"ContractMultiplier": "1",
"SecurityDesc": "B3SA      ON  15,18",
"ContractSettlMonth": "202311",
"SettlType": "D1",
"SettlDate": "2023-11-17",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "100",
"MaxOrderQty": "58190000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "34",
    "InstrAttribValue": "1"
  },
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"NoUnderlyings": [
  {
    "UnderlyingSymbol": "B3SA3",
    "UnderlyingSecurityID": "200001186242",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "B3SA",
"SecurityValidityTimestamp": "2023-11-17 23:59:59.000",
"MarketSegmentID": "92",
"GovernanceIndicator": "NM",
"CorporateActionEventID": "118",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "100"
  }
],

```

```

"MinCrossQty": "20000",
"ISINNumber": "BRB3SA3K0612"
}

```

7.3.4 Equities Weekly Options (B3SAJ100W4)

7.3.4.1 CSV

```

"B3SAJ100W4","200001640650","8","BVMF","3","MBO070/MBP170/TOB270","1","5","OCASPS","6H","OPT","1003",
"2024104","2024-10-25","2024-09-09","BR","9.91","BRL","1","1","B3SA      ON  9,91","202410","","D1","2024-10-
25","","0.01","2","100","54265000","","","2","34/24","1/1","","","1","B3SA3","200001667913","8","BVMF","","BRL","B
RL","","B3SA","","2024-10-25
23:59:59.000","92","NM","133","","0","","","","","","","1","2","100","","20000","BRB3SA3J0DS7",""

```

7.3.4.2 JSON

```

{
  "Symbol": "B3SAJ100W4",
  "SecurityID": "200001640650",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO070"
    },
    {
      "ApplID": "MBP170"
    },
    {
      "ApplID": "TOB270"
    }
  ],
  "PutOrCall": "1",
  "Product": "5",
  "CFICode": "OCASPS",
  "SecurityGroup": "6H",
  "SecurityType": "OPT",
  "SecuritySubType": "1003",
  "MaturityMonthYear": "2024104",
  "MaturityDate": "2024-10-25",
  "IssueDate": "2024-09-09",
  "CountryOfIssue": "BR",
  "StrikePrice": "9.91",
  "StrikeCurrency": "BRL",
  "ExerciseStyle": "1",
  "ContractMultiplier": "1",
  "SecurityDesc": "B3SA      ON  9,91",
  "ContractSettlMonth": "202410",
  "SettlType": "D1",
  "SettlDate": "2024-10-25",

```

```

"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "100",
"MaxOrderQty": "54265000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "34",
    "InstrAttribValue": "1"
  },
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"NoUnderlyings": [
  {
    "UnderlyingSymbol": "B3SA3",
    "UnderlyingSecurityID": "200001667913",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "B3SA",
"SecurityValidityTimestamp": "2024-10-25 23:59:59.000",
"MarketSegmentID": "92",
"GovernanceIndicator": "NM",
"CorporateActionEventID": "133",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "100"
  }
],
"MinCrossQty": "20000",
"ISINNumber": "BRB3SA3J0DS7"
}

```

7.3.5 Equities “Termo” (Forward) (B3SA3T)

7.3.5.1 CSV

```

"B3SA3T","200000169487","8","BVMF","3","MBO69/MBP169/TOB269","","5","JESXFP","7T","FORWARD","1100","9
999-12","9999-12-31","2018-03-26","BR","","","1","B3      ON  NM","9999-12","","D2","9999-12-
31","","0.01","2","1","58190000","","","1","24","17","","","1","B3SA3","200001186242","8","BVMF","","BRL","BRL","","
"B3SA","","9999-12-31 23:59:59.000","92","NM","128","","0","","","1","2","1","","","BRB3SATNO008",""

```

7.3.5.2 JSON

```

{
  "Symbol": "B3SA3T",
  "SecurityID": "200000169487",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO69"
    },
    {
      "ApplID": "MBP169"
    },
    {
      "ApplID": "TOB269"
    }
  ],
  "Product": "5",
  "CFICode": "JESXFP",
  "SecurityGroup": "7T",
  "SecurityType": "FORWARD",
  "SecuritySubType": "1100",
  "MaturityMonthYear": "999912",
  "MaturityDate": "9999-12-31",
  "IssueDate": "2018-03-26",
  "CountryOfIssue": "BR",
  "ContractMultiplier": "1",
  "SecurityDesc": "B3      ON      NM",
  "ContractSettlMonth": "999912",
  "SettlType": "D2",
  "SettlDate": "9999-12-31",
  "MinPriceIncrement": "0.01",
  "TickSizeDenominator": "2",
  "MinOrderQty": "1",
  "MaxOrderQty": "58190000",
  "NoInstrAttrib": [
    {
      "InstrAttribType": "24",
      "InstrAttribValue": "17"
    }
  ],
  "NoUnderlyings": [
    {
      "UnderlyingSymbol": "B3SA3",
      "UnderlyingSecurityID": "200001186242",
      "UnderlyingSecurityIDSource": "8",
      "UnderlyingSecurityExchange": "BVMF"
    }
  ],
  "Currency": "BRL",
  "SettlCurrency": "BRL",
  "Asset": "B3SA",

```

```

"SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
"MarketSegmentID": "92",
"GovernanceIndicator": "NM",
"CorporateActionEventID": "128",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "1"
  }
],
"ISINNumber": "BRB3SATNO008"
}

```

7.3.6 Equities – Security Lending (a.k.a. BTB) (B3SA3SL93)

7.3.6.1 CSV

```

"B3SA3SL93","120009410","8","BVMF","1","MBO061","","5","ESVUFR","1B","SECLOAN","1110","","","2023-06-28","BR","","","SECLOAN B3      ON NM","","1","2","","0","","1","B3SA3","200001186242","8","BVMF","","BRL","BRL","","B3SA","","9999-12-31 23:59:59.000","","0","","1","2","100","",""

```

7.3.6.2 JSON

```

{
  "Symbol": "B3SA3SL93",
  "SecurityID": "120009410",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO061"
    }
  ],
  "Product": "5",
  "CFICode": "ESVUFR",
  "SecurityGroup": "1B",
  "SecurityType": "SECLOAN",
  "SecuritySubType": "1110",
  "IssueDate": "2023-06-28",
  "CountryOfIssue": "BR",
  "SecurityDesc": "SECLOAN B3      ON  NM",
  "PriceDivisor": "1",
  "TickSizeDenominator": "2",
  "NoUnderlyings": [
    {
      "UnderlyingSymbol": "B3SA3",
      "UnderlyingSecurityID": "200001186242",
      "UnderlyingSecurityIDSource": "8",
      "UnderlyingSecurityExchange": "BVMF"
    }
  ]
}

```

```

    }
  ],
  "Currency": "BRL",
  "SettlCurrency": "BRL",
  "Asset": "B3SA",
  "SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
  "NoLotTypeRules": [
    {
      "LotType": "2",
      "MinLotSize": "100"
    }
  ]
}

```

7.3.7 Equities – Rollover (B3SARU23V23)

7.3.7.1 CSV

```

"B3SARU23V23","100000204523","8","BVMF","3","MBO7/MBP107/TOB207","","2","FFSCSX","A8","FUT","142","20
23-09","2023-09-15","2023-08-14","BR","","","1","ROLAGEM DE B3SA3","2023-09","","D1","2023-09-
11","","0.01","2","100","2000000","","","1","24","1","","","0","","","BRL","BRL","","B3SAR","","2023-09-15
22:15:42.000","70","","","2","B3SAOV23/B3SAOU23","100000204504/100000203148","8/8","FUT/FUT","BVMF/BV
MF","1/-1","1/2","","1","2","100","","","BRB3SAR301M5","

```

7.3.7.2 JSON

```

{
  "Symbol": "B3SARU23V23",
  "SecurityID": "100000204523",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO7"
    },
    {
      "ApplID": "MBP107"
    },
    {
      "ApplID": "TOB207"
    }
  ],
  "Product": "2",
  "CFIcode": "FFSCSX",
  "SecurityGroup": "A8",
  "SecurityType": "FUT",
  "SecuritySubType": "142",
  "MaturityMonthYear": "202309",
  "MaturityDate": "2023-09-15",

```

```

"IssueDate": "2023-08-14",
"CountryOfIssue": "BR",
"ContractMultiplier": "1",
"SecurityDesc": "ROLAGEM DE B3SA3",
"ContractSettlMonth": "202309",
"SettlType": "D1",
"SettlDate": "2023-09-11",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "100",
"MaxOrderQty": "2000000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "B3SAR",
"SecurityValidityTimestamp": "2023-09-15 22:15:42.000",
"MarketSegmentID": "70",
"NoLegs": [
  {
    "LegSymbol": "B3SAOV23",
    "LegSecurityID": "100000204504",
    "LegSecurityIDSource": "8",
    "LegSecurityType": "FUT",
    "LegSecurityExchange": "BVMF",
    "LegRatioQty": "1",
    "LegSide": "1"
  },
  {
    "LegSymbol": "B3SAOU23",
    "LegSecurityID": "100000203148",
    "LegSecurityIDSource": "8",
    "LegSecurityType": "FUT",
    "LegSecurityExchange": "BVMF",
    "LegRatioQty": "-1",
    "LegSide": "2"
  }
],
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "100"
  }
],
"ISINNumber": "BRB3SAR301M5"
}

```

7.3.8 User-Defined Strategies (UD:IBOVBX950015)

7.3.8.1 CSV

```
"UD:IBOVBX950015","950015","8","BVMF","3","MBO68/MBP168/TOB268","","16","MCMUXX","90","MLEG","1108","2023-10","2023-10-18","2023-09-06","BR","","","IBOVE",,"IBO
85.000","","","1","2","1","1000000000","1","3","","2","34/24","1/1","","","0","","","BRL","","BX","","","2023-09-15
22:30:00.000","88","","","4","IBOVJ850/IBOVV850/IBOVV130/IBOVJ130","200001117414/200001116993/200001036772/200001036768","8/8/8/8","INDEXOPT/INDEXOPT/INDEXOPT/INDEXOPT","BVMF/BVMF/BVMF/BVMF","1/-1/1-1","1/2/1/2","","1","2","1","","",""
```

7.3.8.2 JSON

```
{
  "Symbol": "UD:IBOVBX950015",
  "SecurityID": "950015",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO68"
    },
    {
      "ApplID": "MBP168"
    },
    {
      "ApplID": "TOB268"
    }
  ],
  "Product": "16",
  "CFICode": "MCMUXX",
  "SecurityGroup": "90",
  "SecurityType": "MLEG",
  "SecuritySubType": "1108",
  "MaturityMonthYear": "202310",
  "MaturityDate": "2023-10-18",
  "IssueDate": "2023-09-06",
  "CountryOfIssue": "BR",
  "SecurityDesc": "IBOVE", "IBO", "85.000",
  "MinPriceIncrement": "1",
  "TickSizeDenominator": "2",
  "MinOrderQty": "1",
  "MaxOrderQty": "1000000000",
  "MultiLegModel": "1",
  "MultiLegPriceMethod": "3",
  "NoInstrAttrib": [
    {
      "InstrAttribType": "34",
      "InstrAttribValue": "1"
    }
  ],
}
```

```

    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  },
  ],
  "Currency": "BRL",
  "SecurityStrategyType": "BX",
  "SecurityValidityTimestamp": "2023-09-15 22:30:00.000",
  "MarketSegmentID": "88",
  "NoLegs": [
    {
      "LegSymbol": "IBOVJ850",
      "LegSecurityID": "200001117414",
      "LegSecurityIDSource": "8",
      "LegSecurityType": "INDEXOPT",
      "LegSecurityExchange": "BVMF",
      "LegRatioQty": "1",
      "LegSide": "1"
    },
    {
      "LegSymbol": "IBOVV850",
      "LegSecurityID": "200001116993",
      "LegSecurityIDSource": "8",
      "LegSecurityType": "INDEXOPT",
      "LegSecurityExchange": "BVMF",
      "LegRatioQty": "-1",
      "LegSide": "2"
    },
    {
      "LegSymbol": "IBOVV130",
      "LegSecurityID": "200001036772",
      "LegSecurityIDSource": "8",
      "LegSecurityType": "INDEXOPT",
      "LegSecurityExchange": "BVMF",
      "LegRatioQty": "1",
      "LegSide": "1"
    },
    {
      "LegSymbol": "IBOVJ130",
      "LegSecurityID": "200001036768",
      "LegSecurityIDSource": "8",
      "LegSecurityType": "INDEXOPT",
      "LegSecurityExchange": "BVMF",
      "LegRatioQty": "-1",
      "LegSide": "2"
    }
  ],
  "NoLotTypeRules": [
    {
      "LotType": "2",
      "MinLotSize": "1"
    }
  ]
}

```



```

    "UnderlyingSecurityID": "200001025863",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "593814436"
  },
  {
    "IndexPct": "1.5812537",
    "UnderlyingSymbol": "DXCO3",
    "UnderlyingSecurityID": "200001028425",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "303055637"
  },
  {
    "IndexPct": "2.4723221",
    "UnderlyingSymbol": "UNIP6",
    "UnderlyingSecurityID": "200001132729",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "45770287"
  },
  {
    "IndexPct": "0.5756693",
    "UnderlyingSymbol": "CBAV3",
    "UnderlyingSecurityID": "200001137400",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "191350000"
  },
  {
    "IndexPct": "3.8506965",
    "UnderlyingSymbol": "BRAP4",
    "UnderlyingSecurityID": "200001137465",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "251003438"
  },
  {
    "IndexPct": "2.3095051",
    "UnderlyingSymbol": "USIM5",
    "UnderlyingSecurityID": "200001137746",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "515117391"
  },
  {
    "IndexPct": "4.8764447",
    "UnderlyingSymbol": "CSNA3",
    "UnderlyingSecurityID": "200001138654",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "600865451"
  },
  },

```

```
{
  "IndexPct": "3.1967533",
  "UnderlyingSymbol": "CMIN3",
  "UnderlyingSecurityID": "200001143273",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF",
  "IndexTheoreticalQty": "1110559345"
},
{
  "IndexPct": "10.4749782",
  "UnderlyingSymbol": "KLBN11",
  "UnderlyingSecurityID": "200001219785",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF",
  "IndexTheoreticalQty": "706747385"
},
{
  "IndexPct": "0.8092868",
  "UnderlyingSymbol": "RANI3",
  "UnderlyingSecurityID": "200001220923",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF",
  "IndexTheoreticalQty": "102762865"
},
{
  "IndexPct": "21.1639484",
  "UnderlyingSymbol": "VALE3",
  "UnderlyingSecurityID": "200001223350",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF",
  "IndexTheoreticalQty": "464505814"
},
{
  "IndexPct": "18.6421884",
  "UnderlyingSymbol": "GGBR4",
  "UnderlyingSecurityID": "200001237078",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF",
  "IndexTheoreticalQty": "1118525506"
},
{
  "IndexPct": "5.0979376",
  "UnderlyingSymbol": "GOAU4",
  "UnderlyingSecurityID": "200001237225",
  "UnderlyingSecurityIDSource": "8",
  "UnderlyingSecurityExchange": "BVMF",
  "IndexTheoreticalQty": "660411219"
},
{
  "IndexPct": "1.2801149",
  "UnderlyingSymbol": "FESA4",
  "UnderlyingSecurityID": "200001249153",
  "UnderlyingSecurityIDSource": "8",
```

```

    "UnderlyingSecurityExchange": "BVMF",
    "IndexTheoreticalQty": "40495100"
  },
  "SecurityValidityTimestamp": "9999-12-31 23:59:59.000"
}

```

7.3.10 Derivatives Futures (WINV23)

7.3.10.1 CSV

```

"WINV23","100000157108","8","BVMF","3","MBO10/MBP110/TOB210","","2","FFICSX","W1","FUT","130","2023-
10","2023-10-18","2021-08-26","BR","","","0.2","IBOVESPA MINI","2023-10","","D1","2023-09-
13","","5","0","1","10000","","","1","24","1","","","1","INDV23","100000157107","8","BVMF","","BRL","BRL","","WIN","
","2023-10-18 22:15:00.000","72","","","0","","","","","1","1","1","","500","BRBMEFWIN361",""

```

7.3.10.2 JSON

```

{
  "Symbol": "WINV23",
  "SecurityID": "100000157108",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO10"
    },
    {
      "ApplID": "MBP110"
    },
    {
      "ApplID": "TOB210"
    }
  ],
  "Product": "2",
  "CFIcode": "FFICSX",
  "SecurityGroup": "W1",
  "SecurityType": "FUT",
  "SecuritySubType": "130",
  "MaturityMonthYear": "202310",
  "MaturityDate": "2023-10-18",
  "IssueDate": "2021-08-26",
  "CountryOfIssue": "BR",
  "ContractMultiplier": "0.2",
  "SecurityDesc": "IBOVESPA MINI",
  "ContractSettlMonth": "202310",
  "SettlType": "D1",
  "SettlDate": "2023-09-13",
  "MinPriceIncrement": "5",

```

```

"TickSizeDenominator": "0",
"MinOrderQty": "1",
"MaxOrderQty": "10000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"NoUnderlyings": [
  {
    "UnderlyingSymbol": "INDV23",
    "UnderlyingSecurityID": "100000157107",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "WIN",
"SecurityValidityTimestamp": "2023-10-18 22:15:00.000",
"MarketSegmentID": "72",
"NoLotTypeRules": [
  {
    "LotType": "1",
    "MinLotSize": "1"
  }
],
"MinCrossQty": "500",
"ISINNumber": "BRBMEFWIN361"
}

```

7.3.11 Derivatives Future Options (D13F24C000800)

7.3.11.1 CSV

```

"D13F24C000800","100000205521","8","BVMF","3","MBO4/MBP104/TOB204","1","2","OCEIPS","D0","FOPT","30","
2024-01","2024-01-02","2023-09-08","BR","8","BRL","0","1","DI1 - TIPO 3","2024-01","","D1","2023-09-
11","","0.01","2","5","10000","","","1","24","1","","","1","DI1F25","701770","8","BVMF","","BRL","BRL","","D13","","20
24-01-02 23:00:00.000","76","","","0","","","1","2","5","","5","BRBMEFCD3YD1",""

```

7.3.11.2 JSON

```

{
  "Symbol": "D13F24C000800",
  "SecurityID": "100000205521",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {

```

```

    "ApplID": "MBO4"
  },
  {
    "ApplID": "MBP104"
  },
  {
    "ApplID": "TOB204"
  }
],
"PutOrCall": "1",
"Product": "2",
"CFIcode": "OCEIPS",
"SecurityGroup": "D0",
"SecurityType": "FOPT",
"SecuritySubType": "30",
"MaturityMonthYear": "202401",
"MaturityDate": "2024-01-02",
"IssueDate": "2023-09-08",
"CountryOfIssue": "BR",
"StrikePrice": "8",
"StrikeCurrency": "BRL",
"ExerciseStyle": "0",
"ContractMultiplier": "1",
"SecurityDesc": "DI1 - TIPO 3",
"ContractSettlMonth": "202401",
"SettlType": "D1",
"SettlDate": "2023-09-11",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "5",
"MaxOrderQty": "10000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"NoUnderlyings": [
  {
    "UnderlyingSymbol": "DI1F25",
    "UnderlyingSecurityID": "701770",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "D13",
"SecurityValidityTimestamp": "2024-01-02 23:00:00.000",
"MarketSegmentID": "76",
"NoLotTypeRules": [
  {
    "LotType": "2",

```

```

    "MinLotSize": "5"
  }
],
"MinCrossQty": "5",
"ISINNumber": "BRBMEFCD3YD1"
}

```

7.3.12 BDR (GOGL35)

7.3.12.1 CSV

```

"GOGL35","200000933830","8","BVMF","3","MBO71/MBP171/TOB271","","5","EDSXP","1R","CASH","1112","9999-12","9999-12-31","2022-08-29","BR","","","1","ALPHABET DRN C","9999-12","","D2","9999-12-31","","0.01","2","1","1408080000","","","2","34/24","1/1","","0","","","BRL","BRL","","GOGL","14080800000","9999-12-31 23:59:59.000","94","No","103","","0","","","1","2","1","","10000","BRGOGLBDR019",""

```

7.3.12.2 JSON

```

{
  "Symbol": "GOGL35",
  "SecurityID": "200000933830",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO71"
    },
    {
      "ApplID": "MBP171"
    },
    {
      "ApplID": "TOB271"
    }
  ],
  "Product": "5",
  "CFIcode": "EDSXP",
  "SecurityGroup": "1R",
  "SecurityType": "CASH",
  "SecuritySubType": "1112",
  "MaturityMonthYear": "999912",
  "MaturityDate": "9999-12-31",
  "IssueDate": "2022-08-29",
  "CountryOfIssue": "BR",
  "ContractMultiplier": "1",
  "SecurityDesc": "ALPHABET DRN C",
  "ContractSettlMonth": "999912",
  "SettlType": "D2",
  "SettlDate": "9999-12-31",
  "MinPriceIncrement": "0.01",

```

```

"TickSizeDenominator": "2",
"MinOrderQty": "1",
"MaxOrderQty": "1408080000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "34",
    "InstrAttribValue": "1"
  },
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "GOGL",
"NoSharesIssued": "140808000000",
"SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
"MarketSegmentID": "94",
"GovernanceIndicator": "No",
"CorporateActionEventID": "103",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "1"
  }
],
"MinCrossQty": "10000",
"ISINNumber": "BRGOGLBDR019"
}

```

7.3.13 Corporate Fixed Income

7.3.13.1 CSV

```

"PLSC-
CRI1CB0","200000011388","8","BVMF","3","MBO57/MBP157/TOB257","","3","MMXXX","0B","CORP","1300","999
9-12","9999-12-31","2014-07-14","BR","","","1","POLO CAP SECC1C","9999-12","","D0","9999-12-
31","","0.01","2","1","2","","","2","34/24","1/1","","","0","","","BRL","BRL","","PLSC","166","9999-12-31
23:59:59.000","84","No","101","","0","","","1","2","1","","","BRPLSCCRI041",""

```

7.3.13.2 JSON

```

{
  "Symbol": "PLSC-CRI1CB0",
  "SecurityID": "200000011388",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [

```

```

{
  "ApplID": "MBO57"
},
{
  "ApplID": "MBP157"
},
{
  "ApplID": "TOB257"
}
],
"Product": "3",
"CFIcode": "MMXXXX",
"SecurityGroup": "0B",
"SecurityType": "CORP",
"SecuritySubType": "1300",
"MaturityMonthYear": "999912",
"MaturityDate": "9999-12-31",
"IssueDate": "2014-07-14",
"CountryOfIssue": "BR",
"ContractMultiplier": "1",
"SecurityDesc": "POLO CAP SECC1C",
"ContractSettlMonth": "999912",
"SettlType": "D0",
"SettlDate": "9999-12-31",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "1",
"MaxOrderQty": "2",
"NoInstrAttrib": [
  {
    "InstrAttribType": "34",
    "InstrAttribValue": "1"
  },
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "PLSC",
"NoSharesIssued": "166",
"SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
"MarketSegmentID": "84",
"GovernanceIndicator": "No",
"CorporateActionEventID": "101",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "1"
  }
],

```

```
{
  "ISINNumber": "BRPLSCCRI041"
}
```

7.3.14 ETF (BOVA11)

7.3.14.1 CSV

```
"BOVA11","200001030760","8","BVMF","3","MBO67/MBP167/TOB267","","5","CEOGES","9A","ETF","1106","9999-12","9999-12-31","2022-12-26","BR","","","1","ISHARES BOVACI","9999-12","","D2","9999-12-31","","0.01","2","1","88150595","","","2","34/24","1/1","","0","","","BRL","BRL","","BOVA","","9999-12-31 23:59:59.000","88","No","107","","0","","","1","2","1","","7500","BRBOVACTF003",""
```

7.3.14.2 JSON

```
{
  "Symbol": "BOVA11",
  "SecurityID": "200001030760",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO67"
    },
    {
      "ApplID": "MBP167"
    },
    {
      "ApplID": "TOB267"
    }
  ],
  "Product": "5",
  "CFICode": "CEOGES",
  "SecurityGroup": "9A",
  "SecurityType": "ETF",
  "SecuritySubType": "1106",
  "MaturityMonthYear": "999912",
  "MaturityDate": "9999-12-31",
  "IssueDate": "2022-12-26",
  "CountryOfIssue": "BR",
  "ContractMultiplier": "1",
  "SecurityDesc": "ISHARES BOVACI",
  "ContractSettlMonth": "999912",
  "SettlType": "D2",
  "SettlDate": "9999-12-31",
  "MinPriceIncrement": "0.01",
  "TickSizeDenominator": "2",
  "MinOrderQty": "1",
  "MaxOrderQty": "88150595",
  "NoInstrAttrib": [
```

```
{
  "InstrAttribType": "34",
  "InstrAttribValue": "1"
},
{
  "InstrAttribType": "24",
  "InstrAttribValue": "1"
}
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "BOVA",
"SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
"MarketSegmentID": "88",
"GovernanceIndicator": "No",
"CorporateActionEventID": "107",
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "1"
  }
],
"MinCrossQty": "7500",
"ISINNumber": "BRBOVACTF003"
}
```

7.3.15 Volatilities (VF3F24C000800)

7.3.15.1 CSV

```
"VF3F24C000800","100000205557","8","BVMF","3","MBO4/MBP104/TOB204","","2","OCEICS","V1","FOPT","110","
2024-01","2024-01-02","2023-09-08","BR","0","","","1","VOLAT DE DI1 - TIPO 3","2024-01","","D1","2024-01-
03","","0.01","2","100","10000","","","1","24","1","","","0","","","BRL","BRL","","VF3","","2023-12-28
23:10:00.000","76","","","3","DI1F24/DI1F25/D13F24C000800","701820/701770/100000205521","8/8/8","FUT/FUT
/FOPT","BVMF/BVMF/BVMF","1/-1/1","1/2/1","","1","2","5","","","BRBMEFCF3S57",""
```

7.3.15.2 JSON

```
{
  "Symbol": "VF3F24C000800",
  "SecurityID": "100000205557",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO4"
    }
  ]
}
```

```

    "ApplID": "MBP104"
  },
  {
    "ApplID": "TOB204"
  }
],
"Product": "2",
"CFICode": "OCEICS",
"SecurityGroup": "V1",
"SecurityType": "FOPT",
"SecuritySubType": "110",
"MaturityMonthYear": "202401",
"MaturityDate": "2024-01-02",
"IssueDate": "2023-09-08",
"CountryOfIssue": "BR",
"StrikePrice": "0",
"ContractMultiplier": "1",
"SecurityDesc": "VOLAT DE DI1 - TIPO 3",
"ContractSettlMonth": "202401",
"SettlType": "D1",
"SettlDate": "2024-01-03",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "100",
"MaxOrderQty": "10000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "VF3",
"SecurityValidityTimestamp": "2023-12-28 23:10:00.000",
"MarketSegmentID": "76",
"NoLegs": [
  {
    "LegSymbol": "DI1F24",
    "LegSecurityID": "701820",
    "LegSecurityIDSource": "8",
    "LegSecurityType": "FUT",
    "LegSecurityExchange": "BVMF",
    "LegRatioQty": "1",
    "LegSide": "1"
  },
  {
    "LegSymbol": "DI1F25",
    "LegSecurityID": "701770",
    "LegSecurityIDSource": "8",
    "LegSecurityType": "FUT",
    "LegSecurityExchange": "BVMF",
    "LegRatioQty": "-1",

```

```

    "LegSide": "2"
  },
  {
    "LegSymbol": "D13F24C000800",
    "LegSecurityID": "100000205521",
    "LegSecurityIDSource": "8",
    "LegSecurityType": "FOPT",
    "LegSecurityExchange": "BVMF",
    "LegRatioQty": "1",
    "LegSide": "1"
  }
],
"NoLotTypeRules": [
  {
    "LotType": "2",
    "MinLotSize": "5"
  }
],
"ISINNumber": "BRBMEFCF3S57"
}

```

7.3.16 Block Trade Instruments (B3SA3M)

7.3.16.1 CSV

```

"B3SA3M","200001443973","8","BVMF","3","MBO069/MBP169/TOB269","","5","ESVUFR","70Q","CS","1022","9999-12","9999-12-31","2024-03-27","BR","","","1","B3      ON      NM","9999-12","","D2","9999-12-31","","0.01","2","536800","112930000","","","2","24/24","1/3","","","1","B3SA3","200001443358","8","BVMF","","BR L","BRL","","B3SA","5646500000","9999-12-31 23:59:59.000","92","NM","132","","0","","","1","3","536800","","","BRB3SAACNOR6",""

```

7.3.16.2 JSON

```

{
  "Symbol": "B3SA3M",
  "SecurityID": "200001443973",
  "SecurityIDSource": "8",
  "SecurityExchange": "BVMF",
  "NoApplIDs": [
    {
      "ApplID": "MBO069"
    },
    {
      "ApplID": "MBP169"
    },
    {
      "ApplID": "TOB269"
    }
  ],
  "Product": "5",

```

```

"CFIcode": "ESVUFR",
"SecurityGroup": "70Q",
"SecurityType": "CS",
"SecuritySubType": "1022",
"MaturityMonthYear": "999912",
"MaturityDate": "9999-12-31",
"IssueDate": "2024-03-27",
"CountryOfIssue": "BR",
"ContractMultiplier": "1",
"SecurityDesc": "B3      ON      NM",
"ContractSettlMonth": "999912",
"SettlType": "D2",
"SettlDate": "9999-12-31",
"MinPriceIncrement": "0.01",
"TickSizeDenominator": "2",
"MinOrderQty": "536800",
"MaxOrderQty": "112930000",
"NoInstrAttrib": [
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "1"
  },
  {
    "InstrAttribType": "24",
    "InstrAttribValue": "3"
  }
],
"NoUnderlyings": [
  {
    "UnderlyingSymbol": "B3SA3",
    "UnderlyingSecurityID": "200001443358",
    "UnderlyingSecurityIDSource": "8",
    "UnderlyingSecurityExchange": "BVMF"
  }
],
"Currency": "BRL",
"SettlCurrency": "BRL",
"Asset": "B3SA",
"NoSharesIssued": "5646500000",
"SecurityValidityTimestamp": "9999-12-31 23:59:59.000",
"MarketSegmentID": "92",
"GovernanceIndicator": "NM",
"CorporateActionEventID": "132",
"NoLotTypeRules": [
  {
    "LotType": "3",
    "MinLotSize": "536800"
  }
],
"ISINNumber": "BRB3SAACNOR6"
}

```