

FILE LAYOUT – HISTORICAL QUOTATIONS

Chapter I – Historical Quotations File layout –
COTAHIST.AAAA.TXT

1 BASIC CONCEPTS

The COTAHIST.AAAA.TXT file contains the historical quotation data relative to the negotiation of all financial market papers during a one-year period, classified by the fields: Type of Register, Date of Exchange, BDI (Daily Information Bulletin) Code, Company Name and Negotiation Code. This subdivision can be modified according to the user's preferences / requirements, according to the equipment and software available.

The name of the file identifies the corresponding year. Ex.:
COTAHIST.1990.TXT, COTAHIST.1991.TXT, Etc.

2 FILE STRUCTURE

File Name: **COTAHIST.AAAA.TXT**

Types of Registers: Each file is composed of three types of registers.

- Register - 00 - Header
- Register - 01 – Daily paper quotations
- Register - 99 - Trailer Register Size: 245 bytes.

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3 FILE LAYOUT

3.1 REGISTER - 00 - HEADER

NAME OF FIELD / DESCRIPTION	CONTENT	TYPE & SIZE	INIT. POS.	FINAL POS.
TYPE OF REGISTER	FIXED "00"	N(02)	01	02
FILE NAME	FIXED "COTAHIST.YYYY"	X(13)	03	15
SOURCE CODE	FIXED "BOVESPA"	X(08)	16	23
FILE GENERATION DATE	FORMAT "YYYYMMDD"	N(08)	24	31
RESERVE	LEAVE BLANK	X(214)	32	245

3.2 REGISTER - 01 - HISTORICAL QUOTATIONS BY MARKET PAPER

NAME OF FIELD / DESCRIPTION	CONTENT	TYPE & SIZE	INIT. POS.	FINAL POS.
TIPREG – TYPE OF REGISTER	FIXED "01"	N(02)	01	02
DATE OF EXCHANGE	FORMAT "YYYYMMDD"	N(08)	03	10
CODBDI – BDI CODE	USED TO CLASSIFY THE PAPERS IN THE DAILY INFORMATION BULLETIN SEE ATTACHED TABLE	X(02)	11	12
CODNEG – PAPER NEGOTIATION CODE		X(12)	13	24
TPMERC – TYPE OF MARKET	CODE OF THE MARKET IN WHICH THE PAPER IS REGISTERED SEE ATTACHED TABLE	N(03)	25	27
NOMRES – ABBREVIATED NAME OF THE COMPANY THAT ISSUED THE PAPER		X(12)	28	39
ESPECI – PAPER SPECIFICATION	SEE ATTACHED TABLE	X(10)	40	49
PRAZOT – FORWARD MARKET TERM IN DAYS		X(03)	50	52
MODREF – REFERENCE CURRENCY	CURRENCY USED ON THE DATE OF NEGOTIATION	X(04)	53	56
PREABE – MARKET PAPER OPENING FLOOR PRICE		(11)V99	57	69

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NAME OF FIELD / DESCRIPTION	CONTENT	TYPE & SIZE	INIT. POS.	FINAL POS.
PREMAX – MARKET PAPER HIGHEST FLOOR PRICE		(11)V99	70	82
PREMIN – MARKET PAPER LOWEST FLOOR PRICE		(11)V99	83	95
PREMED – MARKET PAPER AVERAGE FLOOR PRICE		(11)V99	96	108
PREULT – MARKET PAPER LAST NEGOTIATED PRICE		(11)V99	109	121
PREOFC – MARKET PAPER BEST PURCHASE OFFER PRICE		(11)V99	122	134
PREOFV – MARKET PAPER BEST SALES OFFER PRICE		(11)V99	135	147
TOTNEG - NEG. – NUMBER OF TRADES CONDUCTED WITH THE MARKET PAPER		N(05)	148	152
QUATOT – TOTAL QUANTITY OF TITLES TRADED WITH THIS MARKET PAPER		N(18)	153	170
VOLTOT – TOTAL VOLUME OF TITLES NEGOTIATED WITH THIS MARKET PAPER		(16)V99	171	188
PREEXE – STRIKE PRICE FOR THE OPTIONS MARKET OR CONTRACT AMOUNT FOR THE SECONDARY FORWARD MARKET		(11)V99	189	201
INDOPC – STRIKE PRICE OR CONTRACT AMOUNT FOR OPTIONS OR SECONDARY FORWARD MARKETS CORRECTION INDICATOR	SEE ATTACHED TABLE	N(01)	202	202
DATVEN – MATURITY DATE FOR OPTIONS OR SECONDARY FORWARD MARKETS	FORMAT “YYYYMMDD”	N(08)	203	210
FATCOT – PAPER QUOTATION FACTOR	‘1’ = UNIT QUOTE ‘1000’ = QUOTE PER LOT OF ONE THOUSAND SHARES	N(07)	211	217

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NAME OF FIELD / DESCRIPTION	CONTENT	TYPE & SIZE	INIT. POS.	FINAL POS.
PTOEXE – STRIKE PRICE IN POINTS FOR OPTIONS REFERENCED IN US DOLLARS OR CONTRACT AMOUNT IN POINTS FOR SECONDARY FORWARD	FOR THOSE REFERENCED IN US DOLLARS, EACH POINT CORRESPONDS TO THE VALUE, IN CURRENCY, OF ONE ONE-HUNDREDTH OF THE INTERBANK COMMERCIAL DOLLAR'S AVERAGE CLOSING RATE OF THE PREVIOUS DAY, OR, IN OTHER WORDS, 1 POINT = 1/100 US\$	(07)V06	218	230
CODISI – PAPER CODE IN THE ISIN SYSTEM OR PAPER INTERNAL CODE	PAPER CODE IN THE ISIN SYSTEM AS OF 05-15-1995	X(12)	231	242
DISMES – PAPER DISTRIBUTION NUMBER	SEQUENTIAL NUMBER OF THE PAPER CORRESPONDING TO EFFECTIVE RULE OF LAW	9(03)	243	245

3.3 REGISTER - 99 - TRAILER

FIELD DESCRIPTION	CONTENT	TYPE & SIZE	INIT. POS.	FINAL POS.
TYPE OF REGISTER	FIXED "99"	N(02)	01	02
FILE NAME	FIXED "COTAHIST.AAAA"	X(13)	03	15
SOURCE CODE	FIXED "BOVESPA"	X(08)	16	23
FILE GENERATION DATE	FORMAT "YYYYMMDD"	N(08)	24	31
TOTAL REGISTERS	INCLUDE ALSO HEADER AND TRAILER	N(11)	32	42
RESERVE	LEAVE BLANK	X(203)	43	245

4 ATTACHED TABLES

COBBDI TABLE - LIST OF VALUES FOR BDI CODES

02	ROUND LOT
05	BMFBOVESPA REGULATIONS SANCTION
06	STOCKS OF COS. UNDER REORGANIZATION
07	EXTRAJUDICIAL RECOVERY
08	JUDICIAL RECOVERY
09	TEMPORARY ESPECIAL MANAGEMENT
10	RIGHTS AND RECEIPTS
11	INTERVENTION
12	REAL ESTATE FUNDS
14	INVESTMENT CERTIFICATES / DEBENTURES / PUBLIC DEBT SECURITIES
18	BONDS
22	BONUSES (PRIVATE)
26	POLICIES / BONUSES / PUBLIC SECURITIES
32	EXERCISE OF INDEX CALL OPTIONS
33	EXERCISE OF INDEX PUT OPTIONS
38	EXERCISE OF CALL OPTIONS
42	EXERCISE OF PUT OPTIONS
46	AUCTION OF NON-QUOTED SECURITIES
48	PRIVATIZATION AUCTION
49	AUCTION OF ECONOMICAL RECOVERY FUND OF ESPIRITO SANTO STATE
50	AUCTION
51	FINOR AUCTION
52	FINAM AUCTION
53	FISET AUCTION
54	AUCTION OF SHARES IN ARREARS
56	SALES BY COURT ORDER
58	OTHERS
60	SHARE SWAP
61	GOAL
62	TERM
66	DEBENTURES WITH MATURITY DATES OF UP TO 3 YEARS
68	DEBENTURES WITH MATURITY DATES GREATER THAN 3 YEARS
70	FORWARD WITH CONTINUOUS MOVEMENT
71	FORWARD WITH GAIN RETENTION
74	INDEX CALL OPTIONS
75	INDEX PUT OPTIONS
78	CALL OPTIONS
82	PUT OPTIONS
83	DEBENTURES AND PROMISSORY NOTES BOVESPAFIX
84	DEBENTURES AND PROMISSORY NOTES SOMAFIX
90	REGISTERED TERM VIEW
96	FACTIONARY
99	GRAND TOTAL

ESPECI TABLE - LIST OF VALUES FOR PAPER SPECIFICATION

BDR	BDR
BNS	SUBSCRIPTION BONUS FOR MISCELLANEOUS
BNS B/A	SUBSCRIPTION BONUS FOR PREFERRED SHARES
BNS ORD	SUBSCRIPTION BONUS FOR COMMON SHARES
BNS P/A	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS A
BNS P/B	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS B
BNS P/C	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS C
BNS P/D	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS D
BNS P/E	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS E
BNS P/F	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS F
BNS P/G	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS G
BNS P/H	SUBSCRIPTION BONUS FOR PREFERRED SHARES CLASS H
BNS PRE	SUBSCRIPTION BONUS FOR PREFERRED SHARES
CDA	COMMON SHARE DEPOSIT CERTIFICATE
CI	INVESTMENT FUND
CPA	ADDITIONAL CONSTRUCTION AND OPERATION POTENTIAL
DIR	SUBSCRIPTION RIGHTS – MISCELLANEOUS (BONUS, DEBENTURES, ETC)
DIR ORD	SUBSCRIPTION RIGHTS TO COMMON SHARES
DIR P/A	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS A
DIR P/B	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS B
DIR P/C	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS C
DIR P/D	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS D
DIR P/E	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS E
DIR P/F	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS F
DIR P/G	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS G
DIR P/H	SUBSCRIPTION RIGHTS TO PREFERRED SHARES CLASS H
DIR PR	SUBSCRIPTION RIGHTS TO REDEEMABLE PREF. SHARES
DIR PRA	SUBSCRIPTION RIGHTS TO REDEEMABLE PREF. SHARES CLASS A
DIR PRB	SUBSCRIPTION RIGHTS TO REDEEMABLE PREF. SHARES CLASS B
DIR PRC	SUBSCRIPTION RIGHTS TO REDEEMABLE PREF. SHARES CLASS C
DIR PRE	SUBSCRIPTION RIGHTS TO PREFERRED SHARES
LFT	FINANCIAL TREASURY BILL
M1 REC	RECEIPT OF SUBSCRIPTION TO MISCELLANEOUS
ON	NOMINATIVE COMMON SHARES
ON P	NOMINATIVE COMMON SHARES WITH DIFFERENTIATED RIGHTS
ON REC	RECEIPT OF SUBSCRIPTION FOR COMMON SHARES
OR	NOMINATIVE COMMON REDEEMABLE SHARES
OR P	NOMINATIVE COMMON REDEEMABLE SHARES W/ DIFFERENTIATED RIGHTS
PCD	CONSOLIDATED DEBT POSITION
PN	NOMINATIVE PREFERRED SHARES
PN P	NOMINATIVE PREFERRED SHARES WITH DIFFERENTIATED RIGHTS
PN REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES
PNA	NOMINATIVE PREFERRED SHARES CLASS A
PNA P	NOMINATIVE PREFERRED SHARES CLASS A W/ DIFFERENTIATED RIGHTS
PNA REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS A
PNB	NOMINATIVE PREFERRED SHARES CLASS B
PNB P	NOMINATIVE PREFERRED SHARES CLASS B W/ DIFFERENTIATED RIGHTS
PNB REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS B
PNC	NOMINATIVE PREFERRED SHARES CLASS C
PNC P	NOMINATIVE PREFERRED SHARES CLASS C W/ DIFFERENTIATED RIGHTS
PNC REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS C
PND	NOMINATIVE PREFERRED SHARES CLASS D
PND P	NOMINATIVE PREFERRED SHARES CLASS D W/ DIFFERENTIATED RIGHTS
PND	REC RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS D
PNE	NOMINATIVE PREFERRED SHARES CLASS
PNE P	NOMINATIVE PREFERRED SHARES CLASS E W/ DIFFERENTIATED RIGHTS
PNE	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS E
PNF	NOMINATIVE PREFERRED SHARES CLASS F
PNF P	NOMINATIVE PREFERRED SHARES CLASS F W/ DIFFERENTIATED RIGHTS
PNF REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS F
PNG	NOMINATIVE PREFERRED SHARES CLASS G

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PNG P	NOMINATIVE PREFERRED SHARES CLASS G W/ DIFFERENTIATED RIGHTS
PNG REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS G
PNH	NOMINATIVE PREFERRED SHARES CLASS H
PNH P	NOMINATIVE PREFERRED SHARES CLASS H W/ DIFFERENTIATED RIGHTS
PNH REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES CLASS H
PNR	NOMINATIVE PREFERRED REDEEMABLE SHARES
PNV	NOMINATIVE PREFERRED SHARES WITH VOTING RIGHTS
PNV P	NOMINATIVE PREFERRED SHARES CLASS V W/ DIFFERENTIATED RIGHTS
PNV REC	RECEIPT OF SUBSCRIPTION FOR PREFERRED SHARES W/VOTING RIGHTS
PR P	NOMINATIVE PREFERRED REDEEMABLE SHARES W/ DIFFERENTIATED RIGHTS
PRA	NOMINATIVE PREFERRED SHARES CLASS A REDEEMABLE
PRA P	NOMINATIVE PREFERRED SHARES CLASS A REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRA REC	RECEIPT OF SUBSCRIPTION RIGHTS TO REDEEMABLE SHARES CLASS A
PRB	NOMINATIVE PREFERRED SHARES CLASS B REDEEMABLE
PRB P	NOMINATIVE PREFERRED SHARES CLASS B REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRB REC	RECEIPT OF SUBSCRIPTION RIGHTS TO REDEEMABLE SHARES CLASS B
PRC	NOMINATIVE PREFERRED SHARES CLASS C REDEEMABLE
PRC P	NOMINATIVE PREFERRED SHARES CLASS C REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRC REC	RECEIPT OF SUBSCRIPTION RIGHTS TO REDEEMABLE SHARES CLASS C
PRD	NOMINATIVE PREFERRED SHARES CLASS D REDEEMABLE
PRD P	NOMINATIVE PREFERRED SHARES CLASS D REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRE	NOMINATIVE PREFERRED SHARES CLASS E REDEEMABLE
PRE P	NOMINATIVE PREFERRED SHARES CLASS E REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRF	NOMINATIVE PREFERRED SHARES CLASS F REDEEMABLE
PRF P	NOMINATIVE PREFERRED SHARES CLASS F REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRG	NOMINATIVE PREFERRED SHARES CLASS G REDEEMABLE
PRG P	NOMINATIVE PREFERRED SHARES CLASS G REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRH	NOMINATIVE PREFERRED SHARES CLASS H REDEEMABLE
PRH P	NOMINATIVE PREFERRED SHARES CLASS H REDEEMABLE W/ DIFFERENTIATED RIGHTS
PRV	NOMINATIVE PREFERRED SHARES WITH VOTING RIGHTS REDEEMABLE
PRV P	NOMINATIVE PREFERRED SHARES REDEEM. W/ DIFFERENTIATED RIGHTS AND VOTING RIGHTS
R	BASKET OF NOMINATIVE SHARES
REC	RECEIPT OF SUBSCRIPTION MISCELLANEOUS
REC PR	RECEIPT OF SUBSCRIPTION TO REDEEMABLE PREF. SHARES
RON	BASKET OF NOMINATIVE COMMON SHARES
TPR	PERPETUAL BONDS WITH VARIABLE INCOME BASED ON ROYALTIES
UNT	SHARE DEPOSIT CERTIFICATE – MISCELLANEOUS
UNT	UNITS
UP	ROGATORY LETTERS
WRT	DEBENTURE WARRANTS

INDOPC TABLE- LIST OF VALUES FOR CONTRACT CORRECTION

1	US\$	CORRECTION BY THE DOLLAR RATE
2	TJLP	CORRECTION BY THE TJLP
8	IGPM (PROTECTED)	CORRECTION BY THE IGP-M - PROTECTED OPTIONS
9	URV	CORRECTION BY THE URV

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TPMERC TABLE – LIST OF VALUES FOR TYPES OF MARKET

010	CASH
012	EXERCISE OF CALL OPTIONS
013	EXERCISE OF PUT OPTIONS
017	AUCTION
020	FACTIONARY
030	TERM
050	FORWARD WITH GAIN RETENTION
060	FORWARD WITH CONTINUOUS MOVEMENT
070	CALL OPTIONS
080	PUT OPTIONS