

# **BOVESPA OPTIONS REPORT**

**DATAWISE** Dashboards

B3.COM.BR



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#### **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.

# **BOVESPA Options Report**

DATAWISE DASHBOARDS

DATAWISE Relatório de Opções - Bovespa VALE - Perfil Investidor									
Último dia do Trimestre		Dias Negociados - (Mercadoria)	Medidas		Moeda			Últimos 3 meses: 5/5/2020 até 5/12/2020	
20 de May de 2020		670-(VALE)	Volume Financeir	o (mi)	• R\$	-			
	м	lar/20			Apr/20		Ν	/lay/20	
	R\$ (m	ni) 398.1		R\$ (mi) 966.5			R\$ (n	ni) 826.8	
	Perfil do Investidor - Volume Financeiro (mi)								
12 5 42 4 10.3 117 5 0 5 42 4 10.3 225 6 225 6 225 6 20 20 20 20 20 20 20 20 20 20 20 20 20			residente 🔲 Pessoa Fi	Pesso líria (dio Francetr)			133 1724 137 425 6		
			_	Volume	: Financeiro (mi)				
	🕞 Brasil		171.5	📀 Brasil		386.3	Brasil	401.2	
	Holanda		152.8	Holanda		369.7	Holanda	248.3	
8	Reino Unido	63.8		Reino Unido	163.6		Reino Unido	160.1	
•	Uruguai	6.5		GIL			Sale		
	Estados Unidos	3.5		Estados Unidos	39.4		Estados Unidos	17.2	
<	Malta	0.0		Urugual	7.6		Portugal	0.1	

#### **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 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

DATAWISE					
powered by 83					
án a tha tha tha tha tha tha tha tha tha t	Pire New deday, (New decis)	M. A.A.	11		Últimos 3 meses: 7/15/2019 até 8/19/2019
15 de September de 2019	(398 - (835A))	Volume Financeiro (mi)	R\$	•	
		Perfil do investidor	Volume Financeiro (mi)		
		Volumo E	nementus (mit)		

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. 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:

DATAWISE		Relatór	io de Opções - Bovespa				
DETRUTION DETRUTION DETRUTION							
						Últimos 2 meses: 1/21/2020.até 2/19/2020	
Último dia do Trimestre	Dias Negociados - (Mercadoria)	Medidas	Morda				
31 de March de 2020	670 - (PETR)	Volume Financeiro (mi)	• R\$	•			
	Jan/20		Feb/20			Mar/20	
	D\$ (mi) 141.6		D\$ (mi) 6 079 2			D\$ (mi) 6 274 2	
	K\$ (IIII) 141.0		K\$ (IIII) 0,070.2			K\$ (IIII) 0,274.2	
Ticker (Strike) Vencimento		Ticker (Strike) Vencimento		Ticker (Strike)	Vencimento		
PETRB290 (28.20) 2/17/2020	12.9	PETRC302 (29.70) 3/16/2020	134.2	PETRP393 (38.95)	4/20/2020	163.7	
PETRC303 (29.95) 3/16/2020	11.3	PETRB304 (29.70) 2/17/2020	104.3	PETRO282 (27.70)	3/16/2020	147.9	
PETRC285 (28.20) 3/16/2020	10.4	PETRC310 (30.70) 3/16/2020	92.4	PETRP277 (26.95)	4/20/2020	146.3	
PETRB297 (29.20) 2/17/2020	6.3	PETRC297 (29.20) 3/16/2020	90.5	PETRP283 (27.95)	4/20/2020	117.4	
PETRN290 (28.20) 2/17/2020	4.6	PETRC307 (30.20) 3/16/2020	84.3	PETRO262 (25.70)	3/16/2020	116.2	
PETRB304 (29.70) 2/17/2020	4.5	PETRB290 (28.20) 2/17/2020	82.8	PETRO27 (26.20)	3/16/2020	115.3	
PETRB590 (28.70) 2/17/2020	3.7	PETRB297 (29.20) 2/17/2020	80.6	PETRP249 (24.95)	4/20/2020	107.2	
PETRB31 (30.20) 2/17/2020	3.6	PETRP310 (31.00) 4/20/2020	71.9	PETRO34 (33.70)	3/16/2020	89.3	
PETRN294 (28.95) 2/17/2020	3.1	PETRC303 (29.95) 3/16/2020	70.9	PETRP254 (25.45)	4/20/2020	84.3	
PETRB282 (27.70) 2/17/2020	3.0	PETRB31 (30.20) 2/17/2020	62.2	PETRP265 (25.70)	4/20/2020	83.6	
PETRP280 (27.47) 4/19/2021	2.9	PETRO324 (31.95) 3/16/2020	53.9	PETRP281 (27.20)	4/20/2020	79.9	
PETR0296 (28.95) 3/16/2020	2.8	PETRC299 (29.45) 3/16/2020	48.7	PETRP301 (29.45)	4/20/2020	71.9	
PETRN286 (27.95) 2/17/2020	2.6	PETRB590 (28.70) 2/17/2020	46.2	PETRC282 (27.70)	3/16/2020	71.1	
PETRN298 (29.45) 2/17/2020	2.6	PETRC285 (28.20) 3/16/2020	45.4	PETRD147 (14.70)	4/20/2020	65.7	
PETRB294 (28.95) 2/17/2020	2.4	PETRB294 (28.95) 2/17/2020	45.2	PETRO302 (29.70)	3/16/2020	63.3	
PETRC292 (28.70) 3/16/2020	2.2	PETRO262 (25.70) 3/16/2020	44.7	PETRO308 (30.45)	3/16/2020	62.4	
BETB/1966/26 AEX 2/16/20136	21	BETRADAD 798 6E1 971E79A9A	44.0	DCTDD203730 700	4/20/2020	61.8	
		Maior	es Exercicios - Volume Financeiro (mi)				
		Ticker (Strike) Vencimento		Ticker (Strike)	Vencimento		
		PETRB297E (29.20) 2/17/2020	248.6	PETRE12E (12.22)	5/18/2020	0.0	
		PETRN304E (29.70) 2/17/2020	233.2				
		PETRN337E (32.95) 2/17/2020	164.5				
		PETRN323E (31.95) 2/17/2020	163.5				
		PETRB590E (28.70) 2/17/2020	128.3				
		PETRB290E (28.20) 2/17/2020	126.4				
		PETRN314E (30.95) 2/17/2020	124.6				
		PETRB294E (28.95) 2/17/2020	111.7				
		PETRN309E (30.45) 2/17/2020	99.6				
		PETRB298E (29.45) 2/17/2020	90.0				
		PETRN306E (29.95) 2/17/2020	86.2				
		PETRN330E (32.20) 2/17/2020	77.8				
		PETRN332E (32.70) 2/17/2020	70.9				
		PETRN328E (32,45) 2/17/2020	69.6				
		PETRN322E (31.45) 2/17/2020	47.6				
		PETRN364E (35.95) 2/17/2020	45.1				
		DETRUTTOE / 26 #E1 2/17/2020	A.A. 6.				

#### 8 SERVICE TEAMS

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

