

October 11, 2018 018/2018-VPC

# EXTERNAL COMMUNICATION

To: B3's Market Participants – BM&FBOVESPA, CETIP UTVM and CETIP UFIN Segments – Market Data Vendors, DMA Service Providers and Independent Software Vendors (ISVs)

# Re: **Postponement of Deactivation of FTP Server and BM&FBOVESPA and CETIP Portals**.

To assist the process of adaptation by the market to the new data platforms, we have decided to postpone until **July 31, 2019**, deactivation of the FTP server and the BM&FBOVESPA and CETIP portals, as per External Communication 011/2018-VPC (June 29, 2018).

Furthermore, access to UP2DATA will be free of charge until **December 31, 2019**, for market participants and asset managers who sign up for the service by end-March 2019: This exemption applies only to End-of-Day Data for the following data channels: equities, commodities, currencies, interest rates, indices, volatility surfaces, and yield curves.

Please also note the planned changes listed below, in addition to those announced in External Communication 011/2018-VPC.

- **Boletim Diário (BD)**. The current model will no longer be discontinued on November 30, 2018 but will remain unchanged. The new date for the current model to be changed will be announced in due course.
- FTP server (<u>ftp.bmf.com.br</u>). Publication of daily data will continue until July 31, 2019, when this means of access will be deactivated. Historical data will migrate to UP2DATA ON DEMAND on November 30, 2018.
- **BM&FBOVESPA Portal and CETIP Portal**. The content of these portals has already been integrated into <u>www.b3.com.br.</u> The portals themselves will remain available until July 31, 2019. See the Annex to this External Communication for a list of all the pages and files that will be affected.
- Secure Client. No change will be made to the data currently available. To facilitate the transition, the following files will also be delivered via this channel until July 31, 2019:



- o BVBG.044.01 Fee Daily Unit Cost
- o BVBG.043.01 Fee Unit Cost
- BVBG.026.01 Daily High Frequency Trader
- BVBG.072.01 Equities Fee Public Information
- o BVBG.024.01 Fee Variables
- Equities Market Equities Option Reference Premiums
- o Derivatives Market Economic and Agricultural Indicators Final
- Derivatives Market Volatility Transactions
- o Derivatives Market Option Reference Premiums
- Derivatives Market IDxUS Dollar Swap Mark to Market
- Market Data (UMDF PUMA 2.0 and UMDF PUMA Conflated) and MTA. These processes will not be affected by the changes described in this External Communication.

Further information can be obtained from Post-Trade Support by telephone on +55 11 2565-5000, option 3, or by email at <u>ssp@b3.com.br</u>.

José Ribeiro de Andrade Chief Product and Client Officer



# Annex to External Communication 018/2018-VPC

## Impacted webpages list – Data access review

Data File / Web content	Hyperlink	Action	Destination
	Search by		
<b>.</b>	Trading	Stays on B3	Current location
Standardized Instrument Groups	Session	portal	
	Search by	Will be	UP2DATA;
	Trading	removed from	Secure Client
BVBG.087.01 IndexReport	Session	B3 portal	
	Search by	Will be	UP2DATA;
BV/BC 096 01 DriggBongert	<u>Trading</u> Session	removed from	Secure Client
BVBG.086.01 PriceReport	Search by	B3 portal Will be	
	Trading	removed from	UP2DATA;
BVBG.028.02 Instruments File	Session	B3 portal	Secure Client
	Search by	Will be	
	Trading	removed from	UP2DATA;
BVBG.029.02 Instruments File	Session	B3 portal	Secure Client
	Search by		<b>0</b> 0" /
	Trading	Stays on B3	Secure Client;
BVBG.044.01 Fee Daily Unit Cost	Session	portal	Current location
	Search by	· · · · · · · · · · · · · · · · · · ·	Coours Client
	Trading	Stays on B3	Secure Client; Current location
BVBG.043.01 Fee Unit Cost	<u>Session</u>	portal	Current location
	Search by		
	<u>Trading</u>	Stays on B3	Current location
Primitive Risk Factors (FPRs)	Session	portal	
	Search by		
	Trading	Stays on B3	Current location
Risk Formulas	Session	portal	
	Search by		Secure Client;
BVBG.024.01 Fee Variables	Trading Session	Stays on B3	Current location
BVBG.024.01 Fee Vallables	Session Search by	portal	
	Trading	Stays on B3	Current location
Daily Liquidity Limit	Session	portal	Current location
	Search by	pontai	
	Trading	Stays on B3	Current location
Mapping of OTC Instrument Groups	Session	portal	ourientioudien
	Search by	I- 31.000	
Mapping of Standardized Instrument	Trading	Stays on B3	Current location
Groups	Session	portal	-
Maximum Theoretical Margin for Open	Search by		
Positions and the Minimum Value of	Trading	Stays on B3	Current location
Assets Pledged as Collateral	Session	portal	
	Search by	Will be	ΠΡ2ΠΔΤΔ·
Equities Market – Equities Option Reference Premiums	<u>Search by</u> <u>Trading</u> <u>Session</u>	Will be removed from B3 portal	UP2DATA; Secure Client



Data File / Web content	Hyperlink	Action	Destination
	Search by	Will be	
Equities Market – Equities Volatility	Trading	removed from	UP2DATA
Surface (Delta x Volatility)	Session	B3 portal	
FX Market – Traded Rates, Opening	Search by		
Parameters and Contracted	Trading	Stays on B3	Current location
Transactions	Session	portal	
	Search by	P =	
FX Market – Volume Settled on a Net	Trading	Stays on B3	Current location
Basis	Session	portal	
	Search by	p 01101	
Derivatives Market – Margin Scenarios	Trading	Stays on B3	Current location
for Liquid Assets	Session	portal	Current location
	Search by	Will be	
Derivatives Market – Standardized	Trading	removed from	UP2DATA
Option Deltas	Session	B3 portal	
Option Deltas		bs puttal	
Derivativas Markat CTSLiNa	Search by	Stave on P2	Current leastion
Derivatives Market – GTSLiNe –	Trading	Stays on B3	Current location
Consideration Factors	Session	portal	
Defective Medice Exception 1	Search by	Will be	UP2DATA;
Derivatives Market – Economic and	Trading	removed from	Secure Client
Agricultural Indicators – Final	Session	B3 portal	
	Search by	Will be	
Derivatives Market – Economic and	<u>Trading</u>	removed from	Discontinued
Agricultural Indicators – Partial	Session	B3 portal	
	<u>Search by</u>		
Derivatives Market – OTC Market	<u>Trading</u>	Stays on B3	Current location
Trades	Session	portal	
	Search by		
Derivatives Market – BACEN's Auction	Trading	Stays on B3	Current location
Registered Trades	Session	portal	
	Search by		UP2DATA;
Derivatives Market – Volatility	Trading	Stays on B3	Secure Client;
Transactions	Session	portal	Current location
	Search by		
Derivatives Market – Combined	Trading	Stays on B3	Current location
Positions	Session	portal	•••••••••••••••
	Search by	Will be	
Derivatives Market – Option Reference	Trading	removed from	UP2DATA;
Premiums	Session	B3 portal	Secure Client
- Tornamo	Search by	Do portar	
Derivatives Market – List of ISIN	Trading	Stays on B3	Current location
Numbers for CPPs	Specion		
Numbers for CPRs	Session Secret by	portal	
	Search by	·	Current lesstics
Derivatives Market – List of ISIN	Search by Trading	Stays on B3	Current location
	Search by Trading Session	·	Current location
Derivatives Market – List of ISIN Numbers for Derivatives Contracts	Search by Trading Session Search by	Stays on B3 portal	
Derivatives Market – List of ISIN Numbers for Derivatives Contracts Derivatives Market – List of ISIN	Search by Trading Session Search by Trading	Stays on B3 portal Stays on B3	
Derivatives Market – List of ISIN Numbers for Derivatives Contracts	Search by Trading Session Search by Trading Session	Stays on B3 portal Stays on B3 portal	Current location
Derivatives Market – List of ISIN Numbers for Derivatives Contracts Derivatives Market – List of ISIN Numbers for Swaps	Search by Trading Session Search by Trading Session Search by	Stays on B3 portal Stays on B3 portal Will be	Current location
Derivatives Market – List of ISIN Numbers for Derivatives Contracts Derivatives Market – List of ISIN	Search by Trading Session Search by Trading Session	Stays on B3 portal Stays on B3 portal	



Data File / Web content	Hyperlink	Action	Destination
	Search by	Will be	
Derivatives Market – Swap Market	Trading	removed from	UP2DATA
Rates	Session	B3 portal	
	Search by	Will be	
	Trading	removed from	Discontinued
Securities Market – Quotes	Session	B3 portal	
	Search by		
Securities Market – Government	Trading	Stays on B3	UP2DATA;
Securities Reference Prices	Session	portal	Current location
Securities Market – Price Range	Search by	Will be	
Variation for Repo Transactions (Basis	Trading	removed from	Discontinued
Points)	Session	B3 portal	Diocontinuou
Securities Market – Price Range	Search by	Will be	
Variation for Spot and Forward	Trading	removed from	Discontinued
•	Session		Discontinueu
Transactions (Basis Points)		B3 portal Will be	
Convertion Market Values Constracted	Search by		Discontinued
Securities Market – Volume Contracted	Trading	removed from	Discontinued
on a Gross Basis	Session	B3 portal	
	Search by	<b>0</b> / <b>D</b> 0	•
	Trading	Stays on B3	Current location
Instrument Group Parameters	Session	portal	
	Search by	Will be	
	<u>Trading</u>	removed from	UP2DATA
Fixed Income	Session	B3 portal	
	Search by		Secure Client;
BVBG.026.01 Daily High Frequency	<u>Trading</u>	Stays on B3	Current location
Trader	Session	portal	Current location
	Search by		Coouro Clionte
BVBG.072.01 Equities Fee Public	Trading	Stays on B3	Secure Client;
Information	Session	portal	Current location
	Search by		
	Trading	Stays on B3	Current location
Forward Curve Scenarios	Session	portal	
	Search by	portai	
	Trading	Stays on B3	Current location
Reference Price Scenarios	Session	portal	Current location
	Search by	pontai	
	Trading	Stays on B3	Current location
Surface Scenarios	Session	portal	Current location
Sunace Scenarios		portai	
	<u>Search by</u>	Stove on D2	Current lesstics
Cost Market Coopering	Trading	Stays on B3	Current location
Spot Market Scenarios	Session	portal	
	<u>Sistema de</u>	Will be	UP2DATA On
	<u>Recuperação</u>	removed from	Demand
Historical Data – Derivatives	de Informações	B3 portal	
		Will be	UP2DATA On
		removed from	Demand
Historical Data – Equities	Historical Data	B3 portal	Domana
		Stays on B3	UP2DATA;
		portal as	Current location
Open Positions – BTB	Equities	content-only	Guirentiocation
		-	



Data File / Web content	Hyperlink	Action	Destination
		Stays on B3	UP2DATA;
		portal as	Current location
Registered Lendings – BTB	<u>Equities</u>	content-only	Current location
		Stays on B3	
	Mercado à	portal as	Current location
Equities volatility (Portuguese Only)	<u>Vista</u>	content-only	
		Stays on B3	
	Mercado à	portal as	UP2DATA
Traded Securities	<u>Vista</u>	content-only	
		Stays on B3	
		portal as	Current location
ISIN Database	ISIN Code	content-only	
	D	Stays on B3	
	Posições em	portal as	UP2DATA
Companies Options	<u>aberto</u>	content-only	
	Desis	Stays on B3	
la deve Ontinue	Posições em	portal as	UP2DATA
Index Options	<u>aberto</u>	content-only	
	Deciaãos em	Stays on B3	
	Posições em	portal as	UP2DATA
Forward Markets	<u>aberto</u>	content-only	
Authorized Carias Ontions	Authorized	Stays on B3	UP2DATA;
Authorized Series – Options	<u>Series</u>	portal	Current location
Aivata da Dravantas - Onañas	Aiusta da	Stays on B3	
Ajuste de Proventos – Opções	<u>Ajuste de</u>	portal as	UP2DATA
(Portuguese Only)	proventos	content-only	
		Stays on B3	UP2DATA
Contracts Due – Forward Market	Contracts Due	portal as	UPZDATA
Contracts Due – Forward Market	Contracts Due	content-only Stays on B3	
Advance Settlements – Forward	Advance	portal as	UP2DATA
Markets	Settlements	content-only	UFZDATA
Markets	Semements	Stays on B3	
Lotes das Empresas Listadas	Lotes de	portal as	Current location
(Portuguese Only)	negociação	content-only	Current location
(i oliuguese oliiy)	negociação	Will be	
		displayed as	
	Dados de	content on B3	Current location
Dados de Mercado (Portuguese Only)	Mercado	portal	
Dades de mercade (r'ortagaese Orily)	<u></u>	Will be	
	Histórico de	displayed as	
Perfil dos Investidores (Portuguese	Pessoas	content on B3	Current location
Only)	<u>Físicas</u>	portal	
<i>j</i> /	Exercício de	Will be	
Exercício de Opções sobre Ações	opções sobre	removed from	UP2DATA On
(Portuguese Only)	<u>Ações</u>	B3 portal	Demand
	Exercício de	Will be	
Exercício de Opções sobre Índices	opções sobre	removed from	UP2DATA On
(Portuguese Only)	Índices	B3 portal	Demand
			I



Data File / Web content	Hyperlink	Action	Destination
BM&FBOVESPA Reference Rates	<u>Reference</u> Prices	Stays on B3 Portal as content-only	Current location
Market Value of Listed Companies	Stock Exchange	Will be displayed as content on B3 portal	Current location
Market Value of Listed Companies – Organized OTC	Organized OTC	Will be displayed as content on B3 portal	Current location
Participation of Investors	Total Volume	Will be displayed as content on B3 portal	Current location
Ofertas Públicas (Portuguese Only)	Estatísticas	Will be displayed as content on B3 portal	Current location
CRAs Listados (Portuguese Only)	CRAs Listados	Stays on B3 portal as content-only	Current location
CRIs Listados	CRIs Listados (Portuguese Only)	Stays on B3 portal as content-only	Current location
Debêntures Listadas (Portuguese Only)	<u>Debêntures</u> Listadas	Stays on B3 portal as content-only	Current location
Letras Financeiras Listadas (Portuguese Only)	<u>Letras</u> Financeiras Listadas	Stays on B3 portal	Current location
Authorized Securities	Margin account	Will be displayed as content on B3 portal	Current location
ICB Historical Data	Brazil Commodities Index - ICB	Stays on B3 portal as content-only	Current location
Retroactive by Period	Retroactive by period	Stays on B3 portal as content-only	Current location
Trading Session Settlements	Trading session settlements	Stays on B3 portal	Current location
Financial Indicators – Derivatives Market	Financial Indicators	Stays on B3 portal	Current location
Fechamento Diário – Debêntures (Portuguese Only)	Fechamento Diário	Stays on B3 portal	Current location
Preço de Referência de Fechamento – Renda Fixa (Portuguese Only)	Por emissor	Stays on B3 portal	Current location
Plantão de Notícias (Portuguese Only)	Plantão de Notícias	Stays on B3 portal	Current location



Data File / Web content	Hyperlink	Action	Destination
Collateral Acceptance Criteria	<u>Collateral</u>	Stays on B3 portal	Current location
Open Interest – Derivatives Market	Open Interest	Stays on B3 portal	Current location
Financial Contracts Maturity Calendar	<u>Financial</u> <u>contracts</u> <u>maturity</u>	Stays on B3 portal	Current location
About Listing Segments	Listing segments	Stays on B3 portal	Current location
Capital Social das Empresas (Portuguese Only)	Capital Social das empresas	Will be displayed as content on B3 portal	Current location
Estatísticas (Portuguese Only)	Resumo das Operações	Will be removed from B3 portal	Discontinued
Tick-by-tick Historical Market Data B3	FTP BM&FBOVESP A	Will be removed from B3 portal	Discontinued

## Legend

**Stays on B3 portal** – This content will stay on B3's portal and will remain the same as it is now.

Will be removed from B3 portal – This content will be removed from B3's portal.

**Will be displayed as content on B3 portal** – This content will no longer be downloadable in file format but will be displayed on B3's portal for viewing only.

This list may be altered at any time at B3's sole discretion.