



iMercado
IMBARQ011 File layout
OTC Market Information



Release

Update date	Version	Information
21/10/2022	1.0	English Version created.

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About the document

The purpose of this document is to introduce, the IMBARQ011 – OTC Market Information file layout with detailed description of its content (field names, format and position).

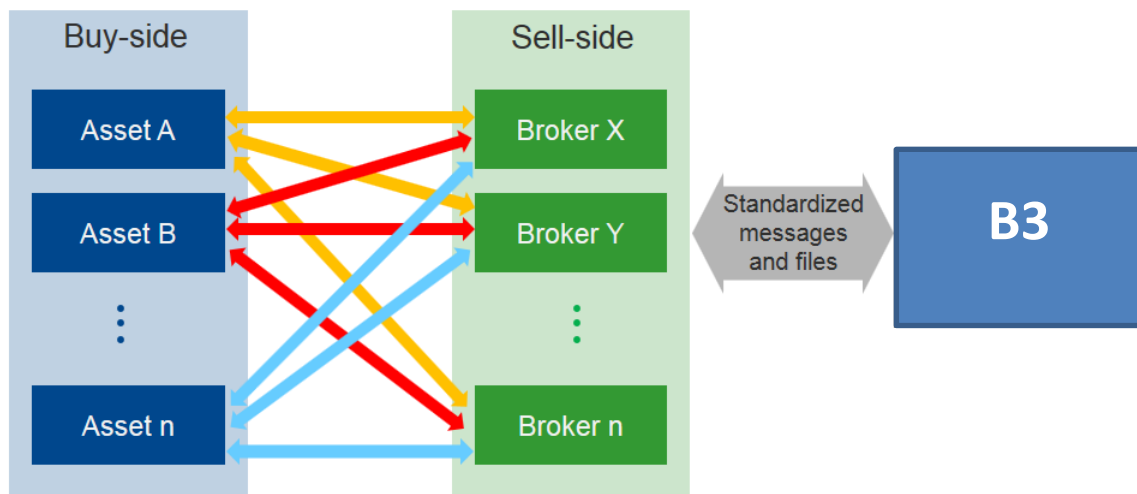
Find below the details that this document contains:

- Forward;
- Flexible Option;
- Flexible Option Barrier;
- Swap;
- Swap (SB1 and SB2) Details;
- Fixed Income Position.

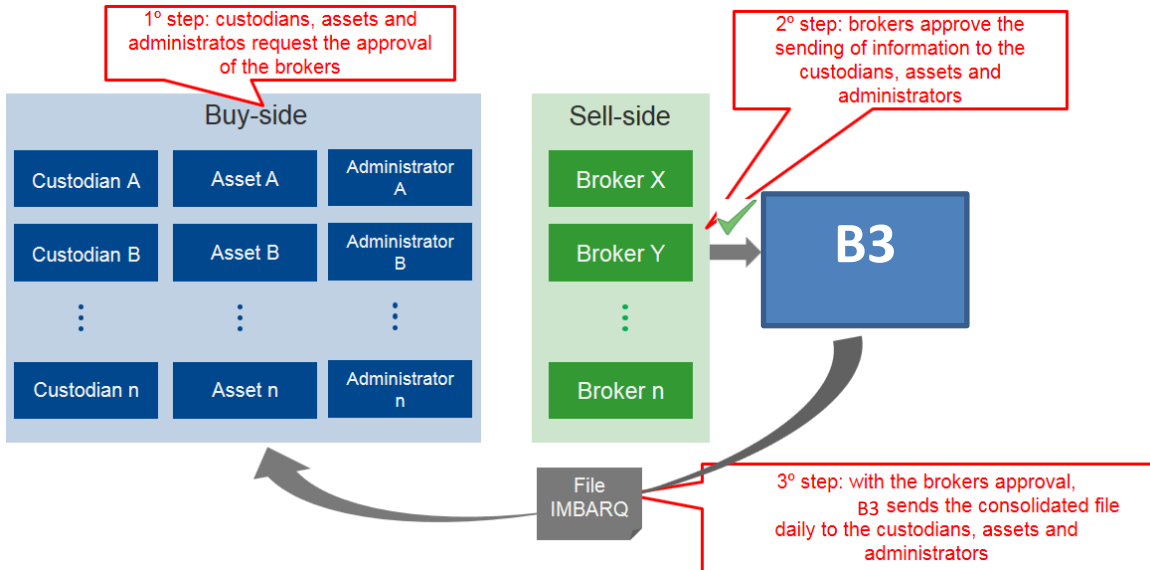
Proposal of iMercado's File

iMercado has the purpose of standardizing the exchange of information amongst different market participants (Custodians, Brokers, Asset Managers) Currently, the Sell-Side can exchange information with the Buy-Side in many ways and formats. iMercado File Module proposes to unify and provide standardized information directly from B3 Clearing House to iMercado's participant, as can be seen in the images below:

Current Model:



Model proposed by the iMercado - File Module:



IMBARQ011 Registers' Brief Table

Block Information	Registers	Information Type	Description
OTC Market	07	Forward	Contains details of the following markets: forward (84)
	08	Flexible Option	Contains details of the following markets: flexible put option (82) and flexible call option (83)
	09	Flexible Option's Barrier	Flexible options' parameters (82 and 83)
	10	Swap	Contains details of the following markets: Swaps traded on the OTC Market (81)
	11	Swap (SB1 and SB2) Details	Swap specific contracts' parameters (81)
	36	Fixed Income	Contains details of the fixed income position OTC from investment funds.



IMBARQ011 Register File Layout

Find below each field of IMBARQ011 File by register:

Header

Field Name	Notes	Format	Initial Position	Final Position
Register Type	Fixed "00"	N(02)	1	2
File Name	Bellow description	19		
File Code	Fixed "IMBARQ011"	X(09)	3	11
Participant Category Code		N(03)	12	14
Participant Code	Requester Participant Code	N(07)	15	21
Origin Code	Fixo "BVMF"	X(08)	22	29
Destiny Participant Code	Requester Participant Code	N(15)	30	44
Moviment Number	Sequential control number	N(09)	45	53
Creation Date	"YYYYMMDD"	N(08)	54	61
Moviment Date	"YYYYMMDD"	N(08)	62	69
Reserve	Blank space	X(931)	70	1000

Trailer

Field Name	Notes	Format	Initial Position	Final Position
Register Type	Fixed "99"	N(02)	1	2
File Name	Bellow description	19		
File Code	Fixed "IMBARQ011"	X(09)	3	11
Participant Category Code		N(03)	12	14
Participant Code	Requester Participant Code	N(07)	15	21
Origin Code	Fixed "BVMF"	X(08)	22	29
Destiny Participant Code	Requester Participant Code	N(15)	30	44
Moviment Number		N(09)	45	53
Creation Date	"YYYYMMDD"	N(08)	54	61
Total Number of Registers Generated at the File		N(09)	62	70
Moviment Date	"YYYYMMDD"	N(08)	71	78
Reserve	Blank space	X(922)	79	1000



OTC Market

Register 07 - Forward

Forward	Notes	Format	Initial Position	Final Position
Register Type	Fixed "07"	N(02)	1	2
Requester Participant Code		X(15)	3	17
Investor Code at the Requester Participant Code		X(15)	18	32
Requested Participant Code		X(15)	33	47
Investor Code at the Requested Participant Code		X(15)	48	62
Contract Number		X(35)	63	97
Registration Date	"YYYY-MM-DD"	X(10)	98	107
Register Date	"YYYY-MM-DD"	X(10)	108	117
Maturity Date	"YYYY-MM-DD"	X(10)	118	127
Traded Price		N(09)V07	128	143
Underlying Asset	Examples: DOL - Dólar comercial REU - Tx. de reais/EUR YDO - JPY X USD	X(12)	144	155
Underlying Asset Description	Check notes from the field above	X(60)	156	215
Information Source	Examples: T1 - PTAX800 venda T2 - PTAX800 compra	X(02)	216	217
Information Source Description	Check notes from the field above	X(60)	218	277
Notional value		N(15)V02	278	294
Position Side	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document - spread sheet: Side	X(01)	295	295
Collateral Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document - spread sheet: CollateralIndicator	X(01)	296	296
Counterparty Participant Code		X(15)	297	311
Counterparty's Collateral Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document - spread sheet: CollateralIndicator	X(01)	312	312
Contract Code	Examples: TMC - Termo tx.cambio TMM - Termo de metal	X(06)	313	318
Reserve	Blank space	X(682)	319	1000

Register 08 - Flexible Option

Flexible Option	Notes	Format	Initial Position	Final Position
Register Type	Fixed "08"	N(02)	1	2
Requester Participant Code		X(15)	3	17
Investor Code at the Requester Participant Code		X(15)	18	32
Requested Participant Code		X(15)	33	47

Flexible Option	Notes	Format	Initial Position	Final Position
Investor Code at the Requested Participant Code		X(15)	48	62
Contract Number		X(35)	63	97
Trade Date	"YYYY-MM-DD"	X(10)	98	107
Registration Date	"YYYY-MM-DD"	X(10)	108	117
Maturity Date	"YYYY-MM-DD"	X(10)	118	127
Underlying Asset	Examples: DOL - Dólar comercial IBV - Ind. BOVESPA IDI - Ind. Taxa DI1	X(12)	128	139
Underlying Asset Description	Check notes from the field above	X(60)	140	199
Contract Code	Examples: FBC - OPC FLEX CP BOV FBP - OPC FLEX VD BOV OFC - OPCA FLEX COMP OFV - OPCA FLEX VEND	X(06)	200	205
Contract Code Description	Check notes from the field above	X(60)	206	265
Information Source	Examples: PF - PCO Fechamento PL - PCO Liquidação PM - PCO Médio T1 - PTAX800 venda T2 - PTAX800 compra T3 - PTAX800 media	X(02)	266	267
Information Source Description	Check notes from the field above	X(60)	268	327
Option Style	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: OptionStyle	X(01)	328	328
Strike Price		N(15)V07	329	350
Strike Price Description	Check notes from the field "Exercise Price Type"	X(60)	351	410
Notional value		N(15)V02	411	427
Position Side	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: Side	X(01)	428	428
Counterparty Participant Code		X(15)	429	443
Unit premium		N(15)V07	444	465
Barrier Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: BarrierIndicator	X(01)	466	466
Exercise Price Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: ExercisePriceType	X(01)	467	467
Collateral Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: CollateralIndicator	X(01)	468	468
Unit Rebate		N(15)V07	469	490
Barrier Monitor	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: BarrierMonitor	X(01)	491	491
Reserve	Blank space	X(509)	492	1000

Register 09 - Flexible Option's Barrier

Flexible Option's Barrier	Notes	Format	Initial Position	Final Position
Register Type	Fixed "09"	N(02)	1	2
Requester Participant Code		X(15)	3	17
Investor Code at the Requester Participant Code		X(15)	18	32
Requested Participant Code		X(15)	33	47
Investor Code at the Requested Participant Code		X(15)	48	62
Contract Number		X(35)	63	97
Position Side	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: Side	X(01)	98	98
Barrier Code	ID – KNOCK IN N DOWN IU – KNOCK IN AND UP OD – KNOCK OUT N DOW OU – KNOCK OUT N UP PB – Barreira limite	X(05)	99	103
Barrier Description	Check notes from the field above	X(60)	104	163
Barrier Price		N(15)V07	164	185
Activation Barrier Date (*)	"YYYY-MM-DD"	X(10)	186	195
Reserve	Blank space	X(805)	196	1000

(*) Displayed only when a barrier is activated.

Register 10 - Swap

Swap	Notes	Format	Initial Position	Final Position
Register Type	Fixed "10"	N(02)	1	2
Requester Participant Code		X(15)	3	17
Investor Code at the Requester Participant Code		X(15)	18	32
Requested Participant Code – Cp1		X(15)	33	47
Investor Code at the Requested Participant Code – Cp1		X(15)	48	62
Contract Number		X(35)	63	97
Trade Date	"YYYY-MM-DD"	X(10)	98	107
Registration Date	"YYYY-MM-DD"	X(10)	108	117
Initial Date	"YYYY-MM-DD"	X(10)	118	127
Maturity Date	"YYYY-MM-DD"	X(10)	128	137
Information Source – Cp1	Examples: PF - PCO Fechamento PL - PCO Liquidação PM - PCO Médio T1 - PTAX800 venda T2 - PTAX800 compra T3 - PTAX800 media	X(02)	138	139
Information Source Description – Cp1	Check notes from the field above	X(60)	140	199
Underlying Asset – Cp1	Examples: DI1 - Taxa do CDI DOL - Dólar comercial IGM - IGP-M	X(12)	200	211
Underlying Asset Description – Cp1	Check notes from the field above	X(60)	212	271

Swap	Notes	Format	Initial Position	Final Position
Underlying Asset Percentage – Cp1		N(04)V07	272	282
Notional value – Cp1	0	N(15)V02	283	299
Current contract value – Cp1		N(15)V02	300	316
Current contract value – Cp2		N(15)V02	317	333
Information Source – Cp2	Examples: PF - PCO FECHAMENTO PL - PCO LIQUIDACAO PM - PCO MEDIO T1 - PTAX800 VENDA T2 - PTAX800 COMPRA T3 - PTAX800 MEDIA	X(02)	334	335
Information Source Description – Cp2	Check notes from the field above	X(60)	336	395
Underlying Asset – Cp2	Examples: DI1 - Taxa do CDI DOL - Dólar comercial FGV - FGV 100	X(12)	396	407
Underlying Asset Description – Cp2	Check notes from the field above	X(60)	408	467
Underlying Asset Percentage – Cp2		N(04)V07	468	478
Counterparty Participant Code – Cp2		X(15)	479	493
Sign	+ / -	X(01)	494	494
Interest rate – Cp1		N(06)V07	495	507
Collateral Indicator – Cp1	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: CollateralIndicator	X(01)	508	508
Collateral Indicator – Cp2	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: CollateralIndicator	X(01)	509	509
Sign	+ / -	X(01)	510	510
MtM Fair Value	Only Swap contracts are value	N(15)V02	511	527
Contract Code	Examples: "SCP" - DOL X PRE "SDC" - DI1 X DOL "SDP" - DI1 X PRE	X(06)	528	533
Sign	+ / -	X(01)	534	534
Interest rate – Cp2		N(06)V07	535	547
Initial Quotation – Cp1		N(06)V07	548	560
Initial Quotation – Cp2		N(06)V07	561	573
Quotation Date – Cp1	For exchange rate, the field value can be "D-1". Accordingly with was informed by the participant when registering the contract	X(03)	574	576
Quotation Date – Cp2	For exchange rate, the field value can be "D-1". Accordingly with was informed by the participant when registering the contract	X(03)	577	579
Reserve	Blank space	X(421)	580	1000

Register 11 - Swap (SB1 and SB2) Details

Swap (SB1 and SB2) Details	Notes	Format	Initial Position	Final Position
Register Type	Fixed "11"	N(02)	1	2
Requester Participant Code		X(15)	3	17
Investor Code at the Requester Participant Code		X(15)	18	32
Requested Participant Code – Cp1		X(15)	33	47
Investor Code at the Requested Participant Code – Cp1		X(15)	48	62
Contract Number		N(35)	63	97
Underlying Asset	Examples: DI1 - Taxa do CDI DOL - Dólar comercial IGM - IGP-M	X(12)	98	109
Underlying Asset Description	Check notes from the field above	X(60)	110	169
Ticker Symbol		X(12)	170	181
Percentage Equity Participation on the Sub Account		N(10)V02	182	193
Updated Equity Quantity		N(22)	195	216
Reserve	Blank space	X(785)	217	1000

Register 36 - Fixed-Income Position

Fixed-Income Position - OTC	Notes	Format	Initial Position	Final Position
Register Type	Fixed "36"	N(02)	1	2
Requester Participant Code		X(15)	3	17
Requested Information/Participante Code Number		X(15)	18	32
Short Name		X(20)	33	52
System	Fixed "21"	X(02)	53	54
Financial Instrument Type		X(05)	55	59
Financial Instrument		X(20)	60	79
ISIN Code		X(12)	80	91
Issuer / Registrar		X(40)	92	131
Date of Issue	"YYYY-MM-DD"	X(10)	132	141
Expiration Date	"YYYY-MM-DD"	X(10)	142	151
No available information	Fixed "000000"	X(06)	152	157
FIR		X(11)	158	168
OTC Custody Position Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: OTCCustodyPositionType	X(03)	169	171
Quantity		N(19)V10	172	200
Nominal Value		N(19)V10	201	229
Unit Price Curve		N(19)V10	230	258
Curve Date	"YYYY-MM-DD"	X(10)	259	268
Non paid expired interest		N(19)V10	269	297
Interest pro rata		N(19)V10	298	326
Redemption Date	"YYYY-MM-DD"	X(10)	327	336
Early Redemption Condition	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: EarlyRedemptionCondition	X(01)	337	337
Initial Early Redemption Date	"YYYY-MM-DD"	X(10)	338	347

Fixed-Income Position - OTC	Notes	Format	Initial Position	Final Position
Regime Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: RegimeType	X(01)	348	348
Attended Events by CETIP	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: YesOrNoIndicator	X(01)	349	349
Resource Destination (Law 12.431)*	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: YesOrNoIndicator	X(01)	350	350
Article Law 12.431	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: TypeOfArticle	X(01)	351	351
Type os Issue	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: CreationType	X(01)	352	352
Reserve	Blank space	X(648)	353	1000

[B]³

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