



iMercado  
IMBARQ014 File layout  
Collateral Management 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 IMBARQ014 - Collateral Management Information file layout with detailed description of its content (field names, format and position).

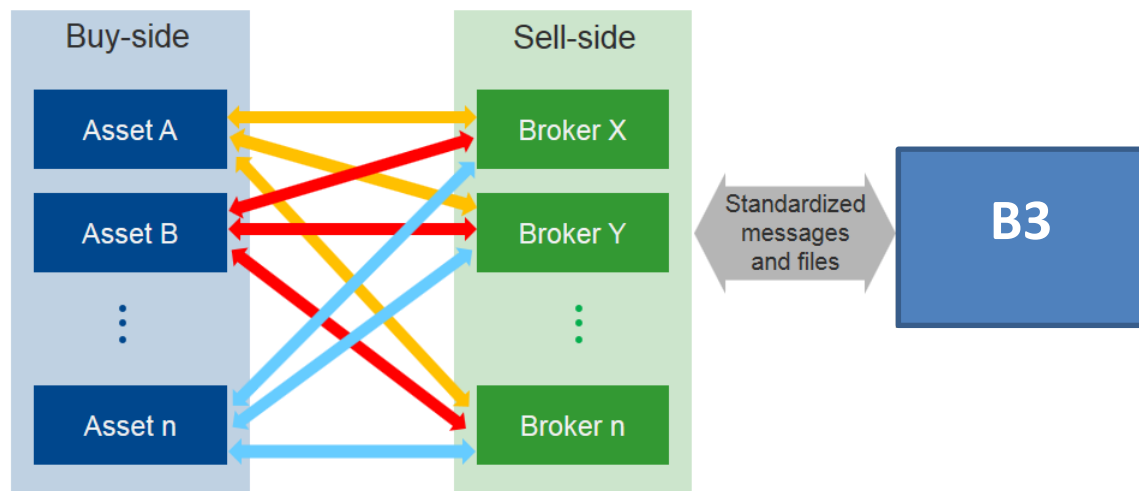
Find below the details that this document contains:

- Collateral Valuation;
- Collateral Sub Account Details at Custodian Participants;
- Collateral Margin.

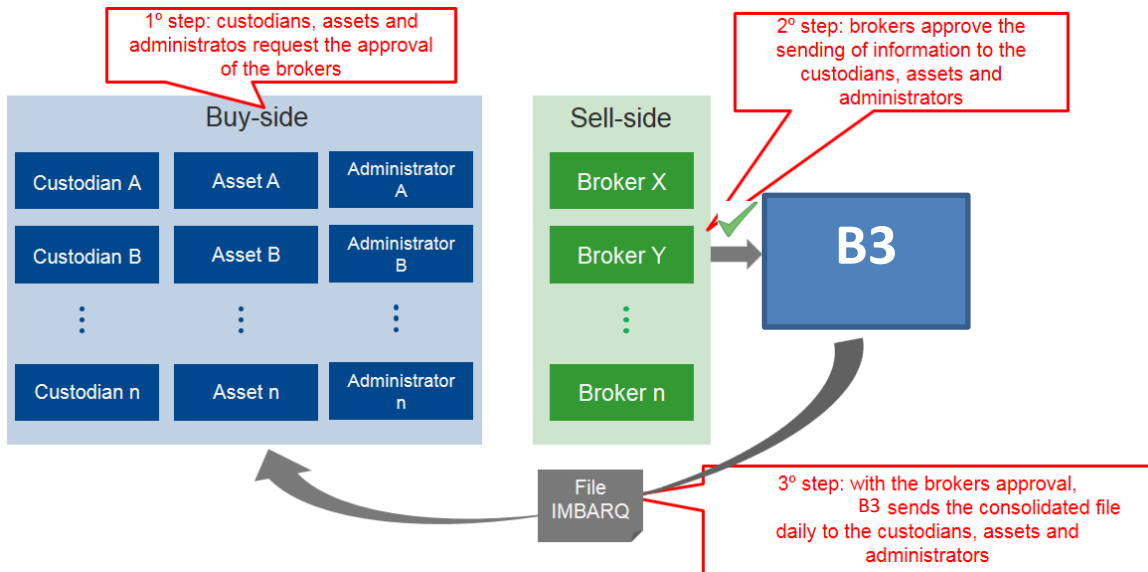
## Proposal of iMercado's File

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:



**IMBARQ014 Registers' Brief Table**

Block Information	Registers	Information Type	Description
Collateral Management	18	Collateral Valuation	Contains collateral valuation information on the TP/DP
	19	Collateral Margin	Provides the collateral margin information on a TP/DP
	31	Collateral Subaccount (Equity Cash and Gold Spot)	Informs Equity Cash and Gold Spot in collateral subaccount on CST Participant

## IMBARQ014 Register File Layout

Find below each field of IMBARQ014 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 "IMBARQ014"	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 "IMBARQ014"	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

## Collateral Management

## Register 18 - Collateral Valuation

Collateral Valuation	Notes	Format	Initial Position	Final Position
Register Type	Fixed "18"	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	This field contains the Trading Participant or Direct Participant Code information	X(15)	33	47
Investor Code at the Requested Participant Code	This field contains the Investor Code at the Trading Participant or Direct Participant Code information	X(15)	48	62
Reference Date	"YYYY-MM-DD"	X(10)	63	72
Collateral Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>CollateralType</b>	X(04)	73	76
Instrument Code	Security ID	X(35)	77	111
Instrument Identification Type	Security Source	X(35)	112	146
Stock Exchange Code	Security Exchange	X(04)	147	150
Collateral Coverage Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>CollateralCoverageType</b>	N(04)	151	154
Collateral Client Category	"CL"	X(04)	155	158
Collateral Reference		X(20)	159	178
Collateral Asset Number		N(19)	179	197
Coverage Margin Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>YesOrNoIndicator</b>	X(01)	198	198
Holder Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>YesOrNoIndicator</b>	X(01)	199	199
Expiration Date	"YYYY-MM-DD"	X(10)	200	209
Deposited Quantity		N(18)V10	210	237
Accept Quantity		N(18)V10	238	265
Valued Quantity		N(09)V10	266	284
Delivery Quantity		N(09)V10	285	303
Blocked Quantity		N(09)V10	304	322
ISIN Code		X(12)	323	334
Sub Account Code		X(10)	335	344
Collateral Value		N(19)V02	345	365
Withdrawal Blocked Value		N(11)V10	366	386
Custodian Code		X(15)	387	401
Investor Code at Custodian		X(15)	402	416
Reserve	Blank space	X(584)	417	1000



## Register 31 - Collateral Sub Account Details at Custodian Participants

Collateral Sub Account Details	Notes	Format	Initial Position	Final Position
Register Type	Fixed "31"	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	This field contains the Custodian Code information	X(15)	33	47
Investor Code at the Requested Participant Code	This field contains the Investor Code at the Custodian Code information	X(15)	48	62
Movement Date	"YYYY-MM-DD"	X(10)	63	72
Collateral Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>CollateralType</b>	X(04)	73	76
Instrument Code	Security ID	X(35)	77	111
Instrument Identification Type	Security Source	X(35)	112	146
Stock Exchange Code	Security Exchange	X(04)	147	150
Collateral Coverage Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>CollateralCoverageType</b>	N(04)	151	154
Collateral Client Category	"CL"	X(04)	155	158
Collateral Reference		X(20)	159	178
Collateral Asset Number		N(19)	179	197
Coverage Margin Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>YesOrNoIndicator</b>	X(01)	198	198
Holder Indicator	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>YesOrNoIndicator</b>	X(01)	199	199
Expiration Date	"YYYY-MM-DD"	X(10)	200	209
Deposited Quantity		N(18)V10	210	237
Accepted Quantity		N(18)V10	238	265
Valued Quantity		N(09)V10	266	284
Delivery Quantity		N(09)V10	285	303
Blocked Quantity		N(09)V10	304	322
ISIN Code		X(12)	323	334
Sub Account Code		X(10)	335	344
Collateral Value		N(19)V02	345	365
Withdrawal Blocked Value		N(11)V10	366	386
Trading Participant or Direct Participant Code		X(15)	387	401
Investor Code at the Trading Participant or Direct Participant Code		X(15)	402	416
Reserve	Blank space	X(584)	417	1000

## Register 19 - Collateral Margin

Collateral Margin	Notes	Format	Initial Position	Final Position
Register Type	Fixed "19"	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
Movement Date	"YYYY-MM-DD"	X(10)	63	72
Collateral Coverage Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_MóduloArquivos.xls document – spread sheet: <b>CollateralCoverageType</b>	N(04)	73	76
Sign	+/-	X(01)	77	77
Risk Exposure without Collaterals		N(17)V02	78	96
Margin Call		N(17)V02	97	115
Additional Margin Call		N(19)V07	116	141
Total Value of Collateral		N(17)V02	142	160
Permanent Loss		N(19)V07	161	186
Transient Loss		N(19)V07	187	212
Sign	+/-	X(01)	213	213
Collateral Balance		N(17)V02	214	232
Reserve	Blank space	X(768)	233	1000

**[B]<sup>3</sup>**

# Contact us

[produtoimercado@b3.com.br](mailto:produtoimercado@b3.com.br) or [liquidacao.imercado@b3.com.br](mailto:liquidacao.imercado@b3.com.br)

