



iMercado
IMBARQ013 File layout
Securities Lending Book Offers
Information



Release

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

Summary

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About the document

The purpose of this document is to introduce, the IMBARQ013 - Securities Lending Book Offers Information file layout with detailed description of its content (field names, format and position).

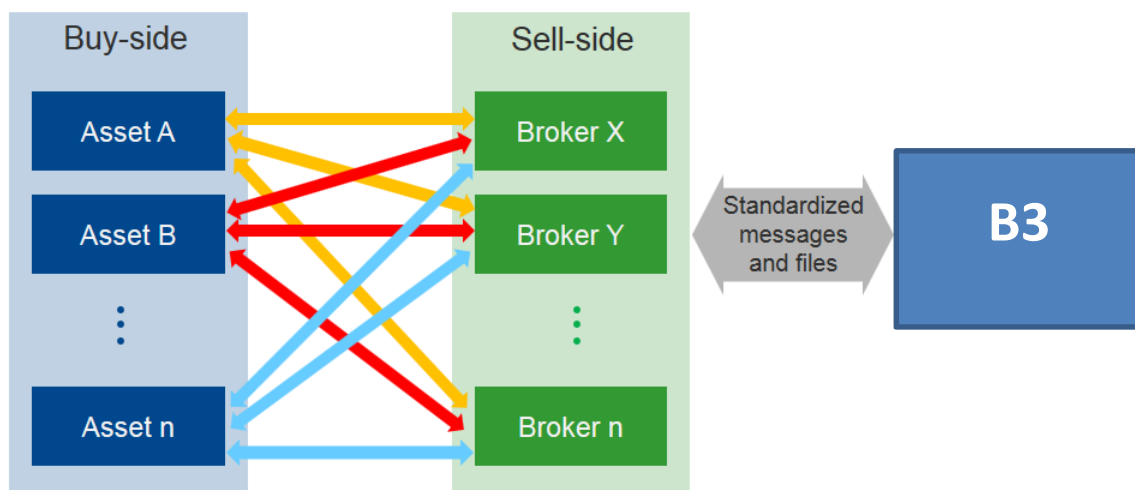
Find below the details that this document contains:

- Securities Lending Book Offers.

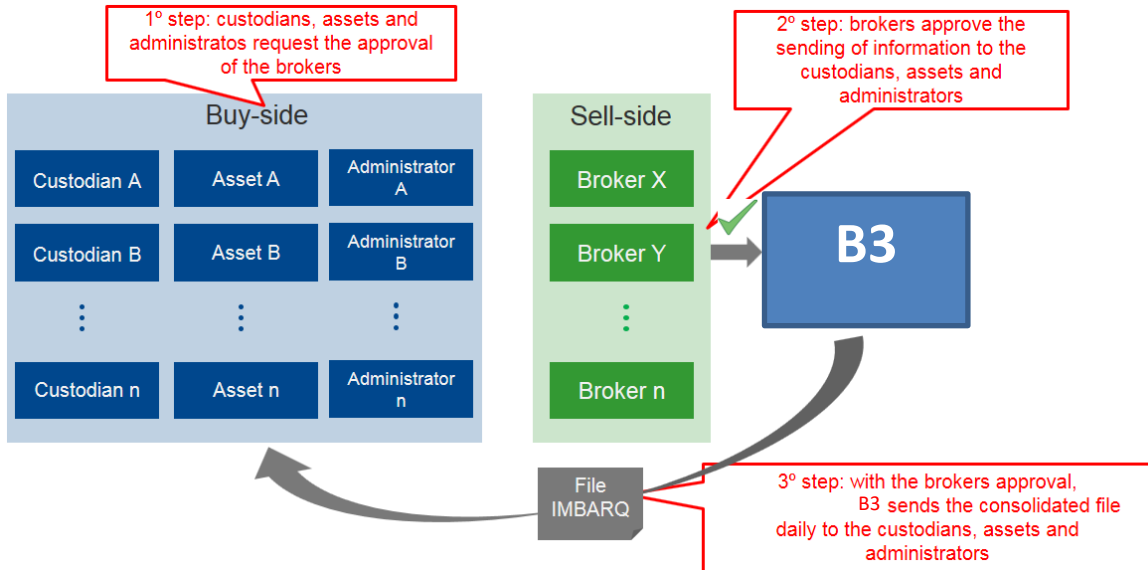
Proposal of iMercado's File

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:



IMBARQ013 Registers' Brief Table

Block Information	Register	Information Type	Description
Securities Lending Book Offer	20	Book Offer	Contains Certificated Security Lending Opening Offer Details

IMBARQ013 Register File Layout

Find below each field of IMBARQ001 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 "IMBARQ013"	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 "IMBARQ013"	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

Security Lending Details

Register 20 – Open Offer

Securities Lending Orders	Notes	Size	Initial Position	Final Position
Register Type	Fixed "20"	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
Order Number		N(19)	63	81
Order Status	The codes of this field can be found at ExternalCodeList_iMercado_MóduloArquivos.xls - Spreadsheet: SecLendingOfferStatus	N(02)	82	83
Order Side	The codes of this field can be found at ExternalCodeList_iMercado_MóduloArquivos.xls - Spreadsheet: Side	N(02)	84	85
Order Creation Date	Format = "YYYY-MM-DD"	X(10)	86	95
Lender Participant Code		X(07)	96	102
Investor Code at the Lender Participant Code		X(15)	103	117
Lender Custodian Code		X(07)	118	124
Investor Code at the Lender Custodian Code		X(15)	125	139
Borrower Execution Participant Code		X(07)	140	146
Investor Code at the Borrower Execution Participant Code		X(15)	147	161
Borrower Custodian Code		X(07)	162	168
Investor Code at the Borrower Custodian Code		X(15)	169	183
Carrying Participant Code		X(7)	184	190
Investor Code at the Carrying Participant Code		X(15)	191	205
Underlying Instrument Code	Underlying Security ID	X(35)	206	240
Underlying Instrument Identification Type	Underlying Security Source	X(35)	241	275
Underlying Stock Exchange Code	Underlying Security Exchange	X(04)	276	279
Underlying ISIN Code		X(12)	280	291
Underlying Distribution Code Identification		N(04)	292	295
Underlying Ticker Symbol		X(12)	296	307
Original Quantity		N(19)	308	326
Available Quantity		N(19)	327	345
Lender or Borrower Sub Account Code		N(05)	346	350
Rate		N(06)V05	351	361
Minimum Date for Call Back	Format = "YYYY-MM-DD"	X(10)	362	371
Expiration Date	Format = "YYYY-MM-DD"	X(10)	372	381
Early Closing Indicator	The codes of this field can be found at ExternalCodeList_iMercado_	X(01)	382	382

	MóduloArquivos.xls - Spreadsheet: YesOrNoIndicator			
Tender Offer Early Settlement Indicator	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: YesOrNoIndicator	X(01)	383	383
Non Standard Indicator	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: YesOrNoIndicator	X(01)	384	384
Close Participant Code		X(07)	385	391
Settlement Type (gross or net)	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: SettlementType	X(01)	392	392
Settlement Term	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: SettlementTime	X(01)	393	393
Buy Side Indicator	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: YesOrNoIndicator	X(01)	394	394
Certified Indicator	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: YesOrNoIndicator	X(01)	395	395
Early Settlement Permission Indicator by Borrower	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: YesOrNoIndicator	X(01)	396	396
Market	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: MarketType	N(03)	397	399
Correction Index	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: IndexTypeCode	N(02)	400	401
Correction Code Percentage		N(12)V04	402	417
Correction Type	The codes of this field can be found at ExternalCodeList_iMercado_ MóduloArquivos.xls - Spreadsheet: CorrectionTypeCode	X(01)	418	418
Traded Volume		N(19)V07	419	444
Reserve	Blank space	X(556)	445	1000

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