iMercado:
Intraday IMBARQ002 File Layout – Net Settlement Result Details

Release

Update date	Version	Information
02/02/2018	1.0	English Version.

	IMBARQ002 – File Layout
	Date: 02/02/2018

Summary

| | IMBARQ002 – File Layout |
| | Date: 02/02/2018 |

About the document

The purpose of this document is to introduce, the IMBARQ002 file layout with detailed description of its content (field names, format and position).
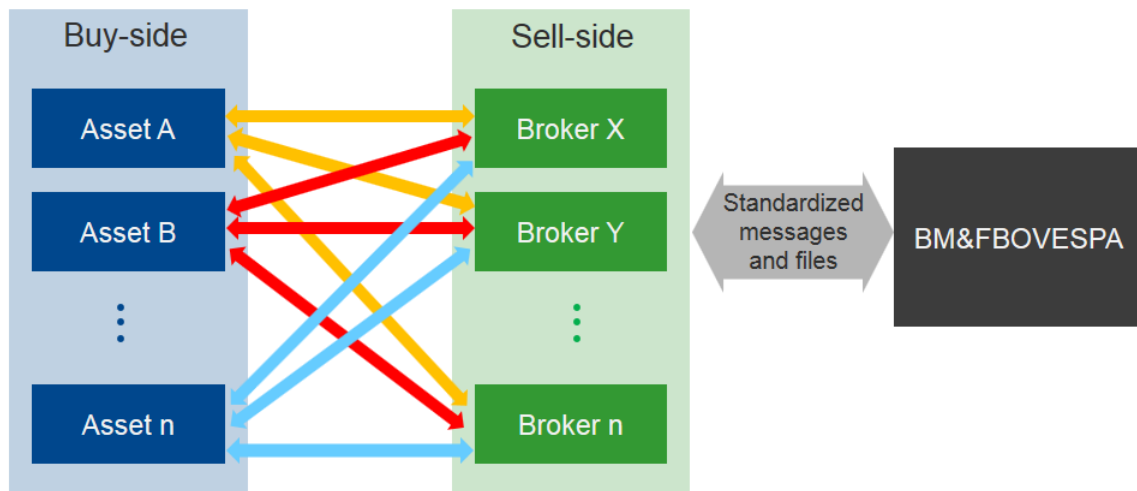
Basically, IMBARQ002 file presents consolidated information about net settlement result details after debit and credit process on client level and it´s generated on daily basis by BM&FBOVESPA Clearing House. iMercado participants will be able to receive this information in a standardized and consolidated way making possible to have updated information of its client's settlement management in several markets.
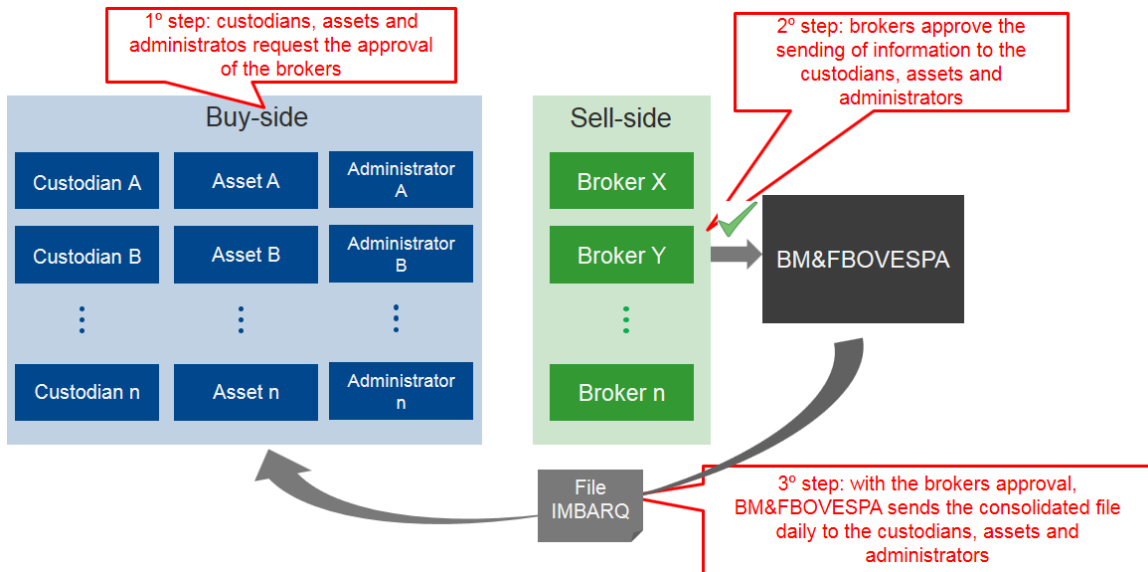
Proposal of iMercado's File

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 different ways and formats. iMercado File Module proposes to unify and provide standardized information directly from BM&FBOVESPA Clearing House to iMercado's participant, as can be seen in the images below.

This file contents the update net Settlement result details and is send after gold and fixed income debit process.
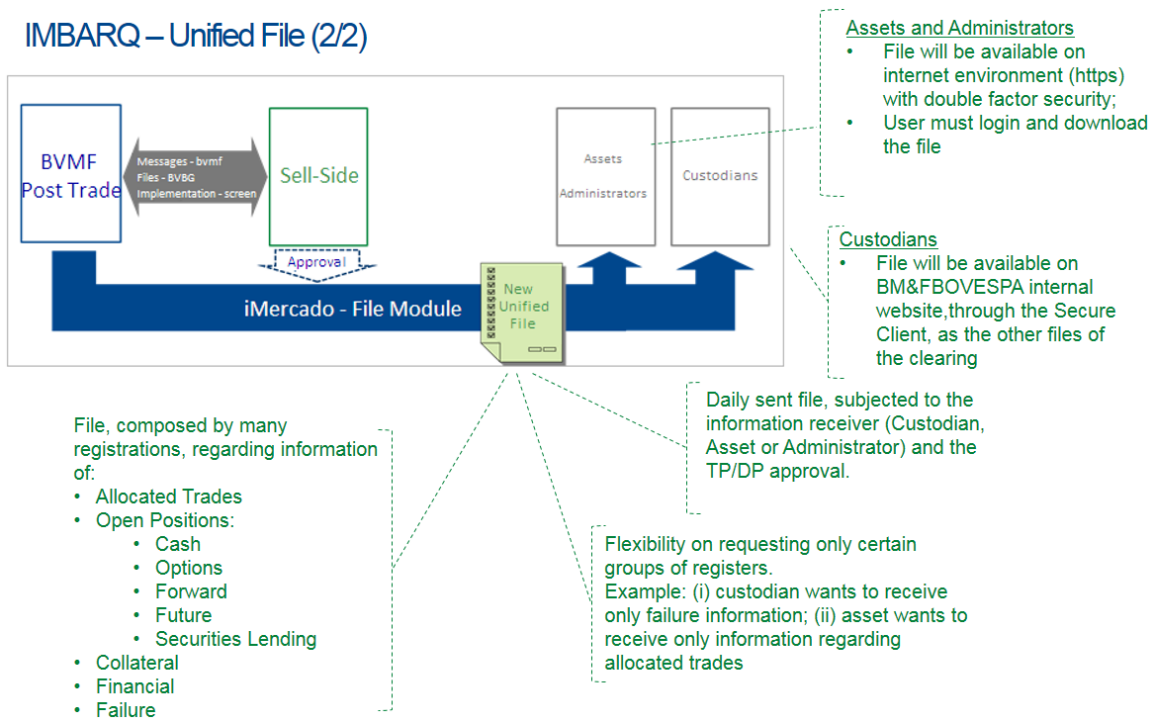
Current Model:

New model proposed by the iMercado - File Module:

1º step: custodians, assets and administratos request the approval of the brokers

2º step: brokers approve the sending of information to the custodians, assets and administrators

3º step: with the brokers approval, BM&FBOVESPA sends the consolidated file daily to the custodians, assets and administrators

Find bellow the details that this document contains:

- Settlement Management;

IMBARQ – Unified File (2/2)

Assets and Administrators
• File will be available on internet environment (https) with double factor security;
• User must login and download the file

Custodians
• File will be available on BM&FBOVESPA internal website, through the Secure Client, as the other files of the clearing

Daily sent file, subjected to the information receiver (Custodian, Asset or Administrator) and the TP/DP approval.

File, composed by many registrations, regarding information of:
• Allocated Trades
• Open Positions:
  • Cash
  • Options
  • Forward
  • Future
  • Securities Lending
• Collateral
• Financial
• Failure

Flexibility on requesting only certain groups of registers.
Example: (i) custodian wants to receive only failure information; (ii) asset wants to receive only information regarding allocated trades

IMBARQ002 Register File Layout – Intraday Net Settlement Result

Find bellow each field of IMBARQ002 File by register:

Header

Field Name	Notes	Format	Initial Position	Final Position
Register Type	Fixed "00"	N(02)	1	2
File Name	Bellow description	17		
File Code	Fixed **"IMBARQ002"**	X(09)	3	11
Participant Category Code		N(03)	12	14
Participant Code	Requester Participant Code	N(05)	15	19
Origin Code	Fixo "BVMF"	X(08)	20	27
Destiny Participant Code	Requester Participant Code	N(15)	28	42
Moviment Number	Sequential control number	N(09)	43	51
Creation Date	"YYYYMMDD"	N(08)	52	59
Moviment Date	"YYYYMMDD"	N(08)	60	67
Reserve	Blank space	X(933)	68	1000

Trailer

Field Name	Notes	Format	Initial Position	Final Position
Register Type	Fixed "99"	N(02)	1	2
File Name	Bellow description	17		
File Code	Fixed **"IMBARQ002"**	X(09)	3	11
Participant Category Code		N(03)	12	14
Participant Code	Requester Participant Code	N(05)	15	19
Origin Code	Fixed "BVMF"	X(08)	20	27
Destiny Participant Code	Requester Participant Code	N(15)	28	42
Moviment Number		N(09)	43	51
Creation Date	"YYYYMMDD"	N(08)	52	59
Total Number of Registers Generated at the File		N(09)	60	68
Moviment Date	"YYYYMMDD"	N(08)	69	70
Reserve	Blank space	X(930)	71	1000

Settlement Management

Register 50 – Net Settlement Result Details

Field Name	Notes	Format	Initial Position	Final Position
Register Type	Fixed "50"	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
Trade Date	"YYYY-MM-DD"	X(10)	63	72
Settlement Date	"YYYY-MM-DD"	X(10)	73	82
Settlement Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **SettelementType**	N(10)	83	92
Net Result Identification		X(64)	93	156
Previous Net Result Identification		X(64)	157	220
Sub Account Code		X(10)	221	230
ISIN Code		X(12)	231	242
Distribution Identification		N(10)	243	252
Launch Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **LaunchType**	X(01)	253	253
Average Reference Price		N(23)V07	254	283
Settlement Quantity		N(13)V06	284	302
Net Settlement Value		N(23)V07	303	332
Restriction Type	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **RestrictionType**	X(02)	333	334
Net Settlement Result Status	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **NetSettlementResultStatus**	X(05)	335	339
Settled Quantity		N(13)V06	340	358
Settled Value		N(23)V07	359	388
Non Settled Quantity		N(13)V06	389	407
Non Settled Value		N(23)V07	408	437
To be Settled Quantity		N(13)V06	438	456
To be Settled Value		N(23)V07	457	486
Custodian Accepted Quantity		N(13)V06	487	505

Restrictable Quantity		N(13)V06	506	524
Delivery Restricted on Position Account level	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **YesOrNoIndicator**	X(01)	525	525
Delivery Restricted on TP/DP level true or false	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **YesOrNoIndicator**	X(01)	526	526
Delivery Restricted on CM level	The codes of this field can be found at Excel ExternalCodeList_iMercado_ MóduloArquivos.xls document – spread sheet: **YesOrNoIndicator**	X(01)	527	527
Failure Quantity		N(13)V06	528	546
Fallback Settlement Account		X(15)	547	561
Additional ETF Information	Lot Code for ETFs	X(05)	562	566
Reserve	Blank space	X(434)	567	1000