

February 28, 2023  
016/2023-VNC

## EXTERNAL COMMUNICATION

Listed B3 Participants

Re.: **Creating a Market for Block Trading Facilities**

As part of the preparations to launch block trading products and facilities and seeking to assist the planning of participants, vendors and customers, B3 hereby informs you that it is creating a domain for block trade market identification.

We are creating this domain to complement the recent updates mentioned in External Communication 166/2022-VNC, regarding the creation of a new instrument for trading in Midpoint orders, characterized by the letter M, and new domains in the SecuritySubType field for the three facilities.

These changes and the block trading facilities are still pending the approval of the regulatory bodies.

### **Inclusion of a new domain in the BVBG.028.02 – Instrument Report file**

The new Messages and Files catalog for the BVBG.028.02 – Instrument Report file, containing a new domain (21 – BLOCK LOT) in the Market field is available.

The BVBG.028.02 technical specifications are available at [www.b3.com.br/en\\_us/](http://www.b3.com.br/en_us/), Market data and indices, Data services, Market Data, Historical data, Know more, Daily bulletins, Previous trading sessions.

## **Inclusion of a new domain in post-trade files and messages**

The files and messages listed below will have the new domain (21-BLOCK LOT) included in an already existing field (ExternalMarketCode).

### **Capture and allocation**

- bvmf.018.02 – TradeManagementReportRequest
- bvmf.019.02 – InformGiveUpPendingApproval
- bvmf.020.02 (bvbg.013) – SecuritiesAllocationDetails
- bvmf.021.03 (bvbg.014) – GiveUpTradeDetails
- bvmf.022.03 (bvbg.015) – TakeUpTradeDetails
- bvmf.187.01 (bvbg.081) – AllocationHASHResponse
- bvmf.229.01 (bvbg.108) – GiveUPHASHResponse
- bvmf.012.02 (bvbg.012) – TradeLegNotificationSD

### **Position control**

- bvmf.097.02 (bvbg.017) – CashMarketPositionReport

### **iMercado**

- imb.502.01 – SecuritiesAllocationInstruction
- imb.503.01 – SecuritiesLotAllocationInstruction
- imb.504.01 – SecuritiesAllocationInstructionStatusAdvice
- imb.505.01 – SecuritiesAllocationInstructionCancellation
- imb.507.01 – InvoiceNotification

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- imb.509.01 – InformGiveUpPendingApproval
- SUPL.500.01 – TradeLegNotificationSD
- SUPL.setr.027.001.03 – SecuritiesTradeConfirmation

### **Imbarq**

- 001 and 006 – Register 2 – Cash Market Positions

The new version of the Messages and Files Catalog is available on the B3 Clients website, under B3 Block Trading Facilities.

We will announce the start of the certification period in due course.

Further information can be obtained from Trading Support by telephone on +55 11 2565-5021 or by email at [tradingsupport@b3.com.br](mailto:tradingsupport@b3.com.br) and from Settlement Processes Support by telephone on +55 11 2565-5012 or by email at [liquidacao.alocacao@b3.com.br](mailto:liquidacao.alocacao@b3.com.br).

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