



Definition – Annex I – Message Catalogue

Date: September 06, 2018

*iMercado – Pre-Matching*

## Annex I - iMercado – Pre-Matching

### Trading Scenarios

This document describes a series of message definitions, which were developed by B3 and will be used in the pre-matching flows of iMercado.



## Change Log

Date	Version	Description	Responsible
Jul. 13, 2018	1.0	First draft.	
Sep. 06, 2018	1.1	Suggestion for Pre-Match Id composition and Scenario modifications.	



## Content

Change Log .....	2
Overview .....	<b>Erro! Indicador não definido.</b>
<i>Scope</i> .....	<b>Erro! Indicador não definido.</b>
<i>Message List</i> .....	<b>Erro! Indicador não definido.</b>
Trading Scenarios .....	<b>Erro! Indicador não definido.</b>
<i>Scenario 1: Pre-Matching with Matched status</i> .....	6
<i>Scenario 2: Custodian sends Pre-Matching data</i> .....	9
<i>Scenario 3: Pre-Matching with Unmatched and then Matched status</i> .....	10
<i>Scenario 4: Pre-Matching Cancellation (Executed by FTP/SP)</i> .....	14
<i>Scenario 5: Pre-Matching Cancellation (Executed by CST)</i> .....	20
<i>Scenario 6: Pre-Matching Cancellation - Unmatched Status</i> .....	24
Pre-Match Identification .....	26



## Overview

## Scope

This document describes certain scenarios regarding the pre-matching flow, using messages developed by B3 for iMercado.



## Message List

### 1. SecuritiesTradeConfirmation <setr.027.001.03>

The SecuritiesTradeConfirmation message is sent by the Full Trading Participant (FTP), Settlement Participant (SP) or Custodian (CST) via iMercado and provides details about consolidated pre-matching information by customer and instrument.

### 2. SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02>

The SecuritiesTradeConfirmationStatusAdvice message is sent by the Custodian (CST), Full Trading Participant (FTP) or Settlement Participant (SP) via iMercado to notify pre-matching conciliation status.

### 3. SecuritiesTradeConfirmationCancellation <setr.029.001.01>

The SecuritiesTradeConfirmationCancellation message is sent by the Custodian (CST), Full Trading Participant (FTP) or Settlement Participant (SP) via iMercado to request pre-matching cancellation.

### 4. SecuritiesTradeConfirmationReponse <setr.030.001.01>

The SecuritiesTradeConfirmationResponse message is sent by the Custodian (CST), Full Trading Participant (FTP) or Settlement Participant (SP) via iMercado to confirm the pre-matching cancellation request.



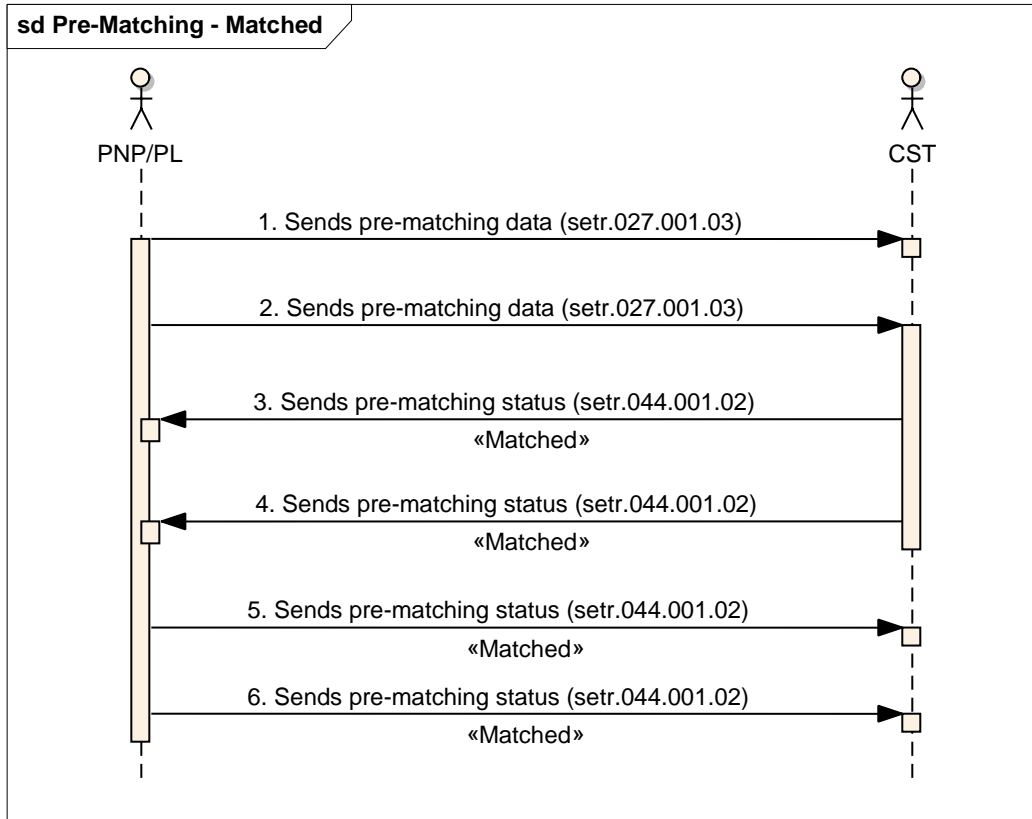
## Trading Scenarios

### Scenario 1: Pre-Matching with Matched status

#### **Description:**

The Full Trading Participant (FTP) or Settlement Participant (SP) has two accounts in the name of the customer. The Custodian (CST) has one custody account in the name of the customer.

- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmation <setr.027.001.03> messages (one to each account) to the Custodian, informing pre-matching data;
- The Custodian sends two SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> messages to the Full Trading Participant or Settlement Participant, informing pre-matching – MATCHED data conciliation status;
- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> messages to the Custodian, informing pre-matching – MATCHED data conciliation status.





Annex I – Trading Scenarios

Date: September 06, 2018

*iMercado Pre-Matching*

1. and 2. FTP/SP sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T123456799	1515000008915160000022VALE5C060918A	B	Sep 06, 2018	Sep 09, 2018	1000	10.00	10,000.00	-100.00	-100.00	-100.00	-10,300.00	1515	89	1516	22	VALE5
T123456791	1515000008815160000022VALE5V060918A	S	Sep 06, 2018	Sep 12, 2018	1000	12.00	12,000.00	-120.00	-120.00	-120.00	11,640.00	1515	88	1516	22	VALE5

3. and 4. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T9876543212	1515000008915160000022VALE5C060918A	T123456799	Mtchd	Optional free text
T9876543211	1515000008815160000022VALE5V060918A	T123456791	Mtchd	Optional free text

5. and 6. FTP/SP sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T9876543213	1515000008915160000022VALE5C060918A	T9876543212	Mtchd	Optional free text
T9876543214	1515000008815160000022VALE5V060918A	T9876543211	Mtchd	Optional free text





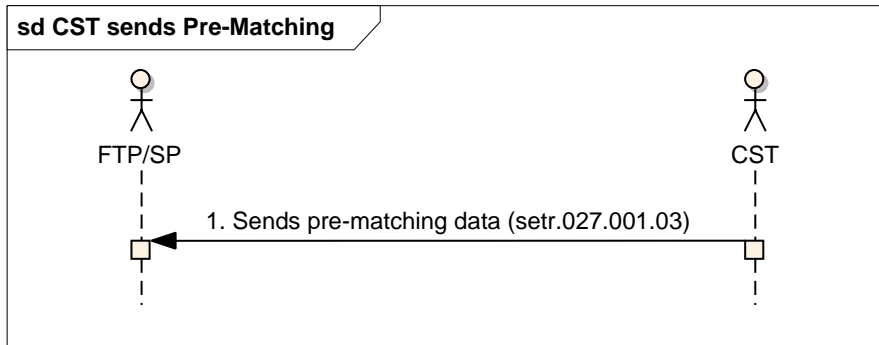
## Scenario 2: Custodian sends Pre-Matching data

### Description:

The Full Trading Participant (FTP) or Settlement Participant (SP) has two accounts in the name of the customer.

The Custodian (CST) has one custody account in the name of the customer.

- The Custodian sends a SecuritiesTradeConfirmation <setr.027.001.03> message to the Full Trading Participant or Settlement Participant, informing pre-matching data;



### 1. CST sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T123456709	1515000000015160000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	1000	10.00	10,000.00	-100.00	-100.00	-100.00	-10,300.00	1515	N/A	1516	22	VALE5



### Scenario 3: Pre-Matching with Unmatched and then Matched status

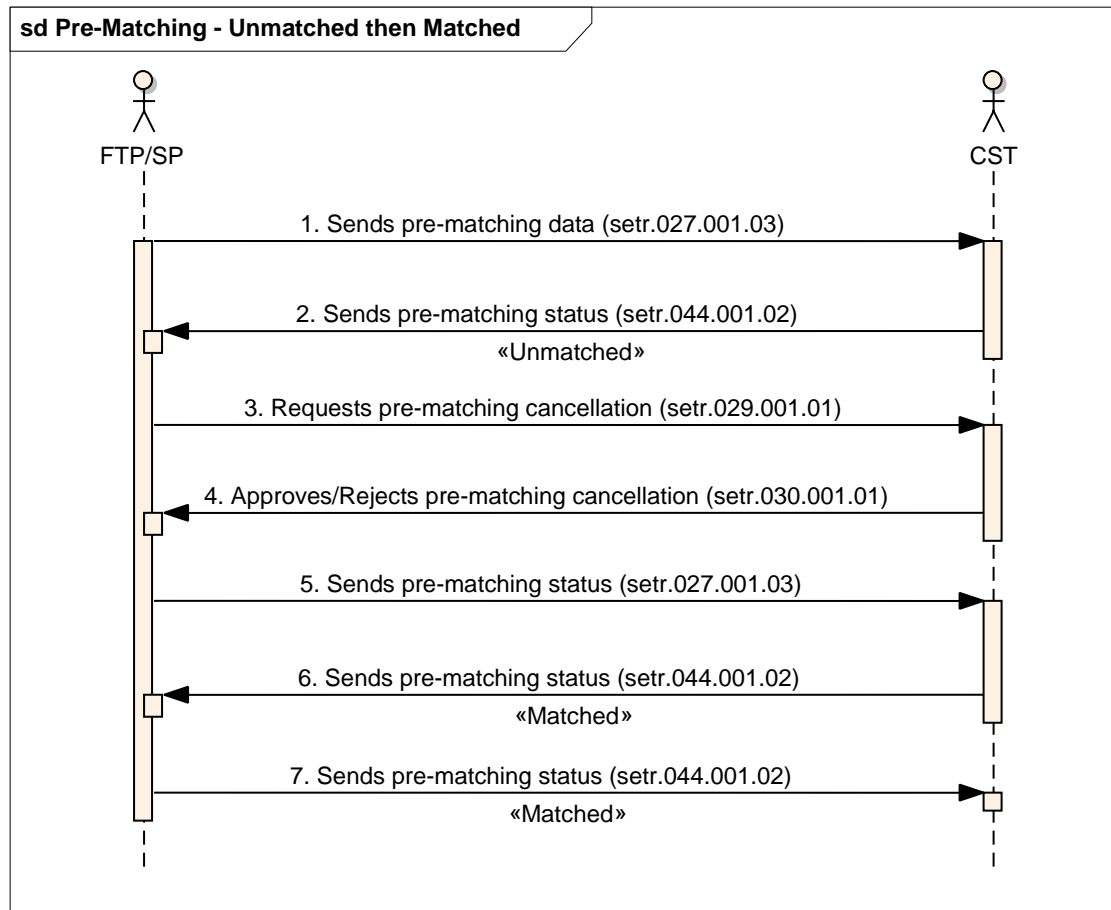
**Description:**

The Full Trading Participant (FTP) or Settlement Participant (SP) has one account in the name of the customer.

The Custodian (CST) has one custody account in the name of the customer.

- The Full Trading Participant or Settlement Participant sends a SecuritiesTradeConfirmation <setr.027.001.03> message to the Custodian, informing pre-matching data;
- The Custodian sends a SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> message to the Full Trading Participant, informing pre-matching – UNMATCHED data conciliation status;
- The Full Trading Participant or Settlement Participant sends a SecuritiesTradeConfirmationCancellation <setr.029.001.01> message to the Custodian, requesting pre-matching cancellation;
- The Custodian sends a SecuritiesTradeConfirmationResponse <setr.030.001.01> message to the Full Trading Participant or Settlement Participant, confirming pre-matching cancellation;
- The Full Trading Participant or Settlement Participant makes the necessary modifications;
- The Full Trading Participant or Settlement Participant sends a new SecuritiesTradeConfirmation <setr.027.001.03> message to the Custodian, informing new pre-matching data;
- The Custodian sends a SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> message to the Full Trading Participant or Settlement Participant with pre-matching – MATCHED data status;

- The Full Trading Participant or Settlement Participant sends a SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> message to the Custodian with pre-matching – MATCHED data status.





1. FTP/SP sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Others	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T123456709	1515000000015160000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	1000	10.00	10,000.00	-100.00	-100.00	-100.00	-10,300.00	1515	N/A	1516	22	VALE5

2. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	UnmatchedReason	AdditionalReasonInformation
T098765412	1515000000015160000022VALE5C060918A	T123456709	DMON (Conflicting settlement volume)	Optional free text

3. FTP/SP requests pre-matching cancellation (setr.029.001.01-SecuritiesTradeConfirmationCancellation)

Transaction Id	Pre Match Id
T547890007	1515000000015160000022VALE5C060918A

4. CST approves pre-matching cancellation

Transaction Id	ExecutingPartyTransactionIdentification	Pre Match Id	Acceptance/Rejection
T663021343	T547890007	1515000000015160000022VALE5C060918A	AFFI - Accepted

5. FTP/SP sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
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Annex I – Trading Scenarios

Date: September 06, 2018

*iMercado Pre-Matching*

T345234333	1515000000015160000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	100	10.00	1,000.00	-10.00	-10.00	-	10.00	-1,030.00	1515	N/A	1516	22	VALE5
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6. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T654709766	1515000000015160000022VALE5C060918A	T345234333	Mtchd	Optional free text

7. FTP/SP sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T214532988	1515000000015160000022VALE5C060918A	T654709766	Mtchd	Optional free text



## Scenario 4: Pre-Matching Cancellation (Executed by FTP/SP)

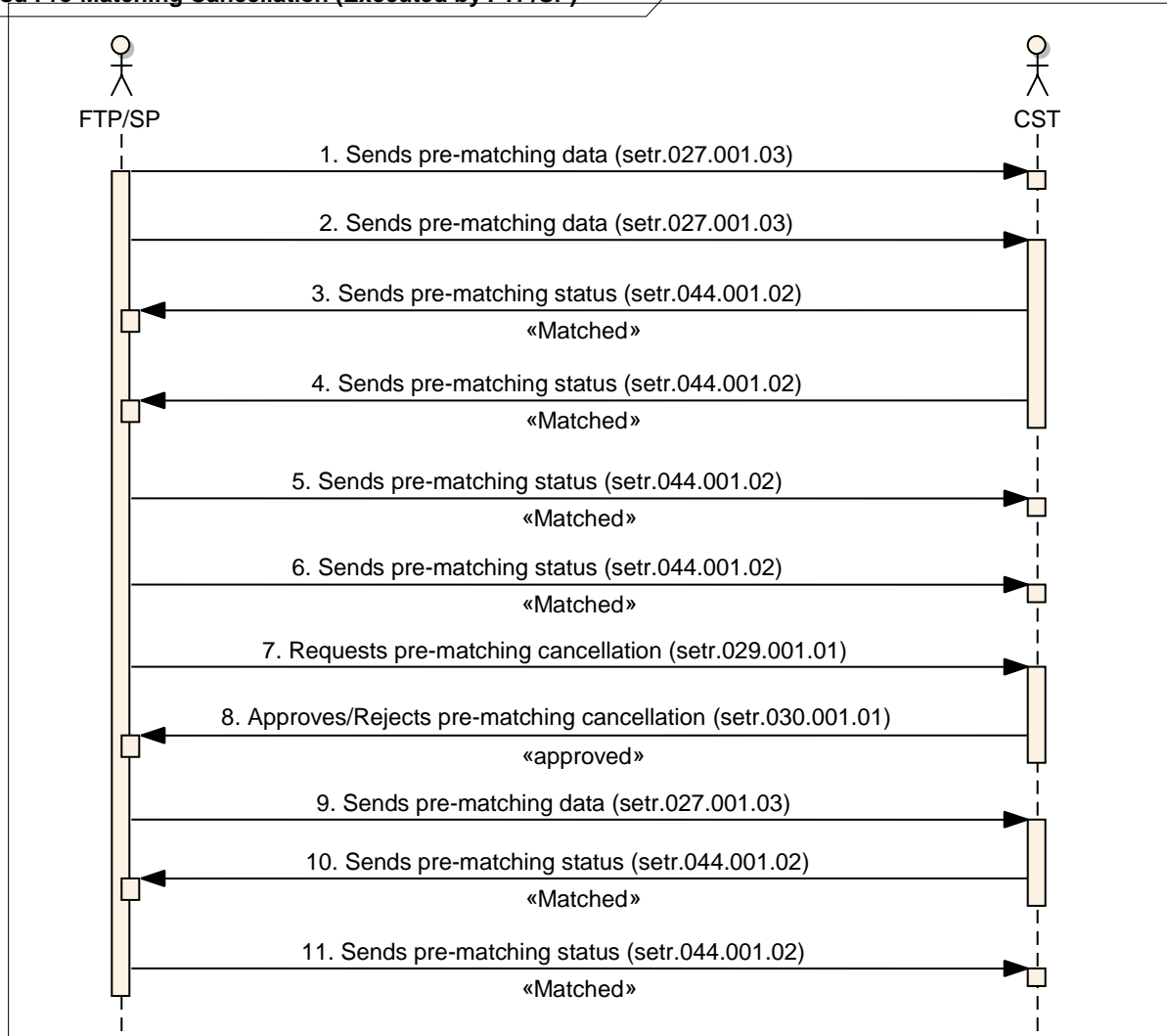
### Description:

The Full Trading Participant (FTP) or Settlement Participant (SP) has two accounts in the name of the customer.  
The Custodian (CST) has one custody account in the name of the customer.

- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmation <setr.027.001.03> messages to the Custodian, informing pre-matching data;
- The Custodian sends two SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> messages to the Full Trading Participant, informing pre-matching – MATCHED data conciliation status;
- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> messages to the Custodian, informing pre-matching – MATCHED data conciliation status;
- The Full Trading Participant or Settlement Participant sends a SecuritiesTradeConfirmationCancellation <setr.029.001.01> message to the Custodian, requesting pre-matching cancellation;
- The Custodian sends a SecuritiesTradeConfirmationResponse <setr.030.001.01> message to the Full Trading Participant or Settlement Participant, confirming pre-matching cancellation;



- The Full Trading Participant or Settlement Participant sends a SecuritiesTradeConfirmation <setr.027.001.03> message to the Custodian, informing pre-matching data;
- The Custodian sends a SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> message to the Full Trading Participant, informing pre-matching – MATCHED data conciliation status;
- The Full Trading Participant or Settlement Participant sends a SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> message to the Custodian, informing pre-matching – MATCHED data conciliation status.

**sd Pre-Matching Cancellation (Executed by FTP/SP)**





Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T123456799	1515000008915160000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	1000	10.00	10,000.00	-100,00	-100.00	-100.00	-10,300.00	1515	89	1516	22	VALE5
T123456791	1515000008815160000022VALE5V060918A	S	Sep 06, 2018	Sep 12, 2018	1000	12.00	12,000.00	-120,00	-120.00	-120.00	11,640.00	1515	88	1516	22	VALE5

3. and 4. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T9876543212	1515000008915160000022VALE5C060918A	T123456799	Mtchd	Optional free text
T9876543211	1515000008815160000022VALE5V060918A	T123456791	Mtchd	Optional free text

5. and 6. FTP/SP sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T9876543213	1515000008915160000022VALE5C060918A	T9876543212	Mtchd	Optional free text
T9876543214	1515000008815160000022VALE5V060918A	T9876543211	Mtchd	Optional free text



7. FTP/SP requests pre-matching cancellation (setr.029.001.01-SecuritiesTradeConfirmationCancellation)

Transaction Id	Pre Match Id
T547890007	1515000008915160000022VALE5C060918A

8. CST approves pre-matching cancellation

Transaction Id	ExecutingPartyTransactionIdentification	Pre Match Id	Acceptance/Rejection
T663021343	T547890007	1515000008915160000022VALE5C060918A	AFFI - Accepted

9. FTP/SP sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T546768909	1515000008915160000022VALE5C060918B	B	Sep 06, 2018	Sep 12, 2018	900	10.00	9,000.00	-90.00	-90.00	-90.00	-9,270.00	1515	89	1516	22	VALE5



10. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T434567555	1515000008915160000022VALE5C060918B	T546768909	Mtchd	Optional free text

11. FTP/SP sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T006567761	1515000008915160000022VALE5C060918B	T434567555	Mtchd	Optional free text



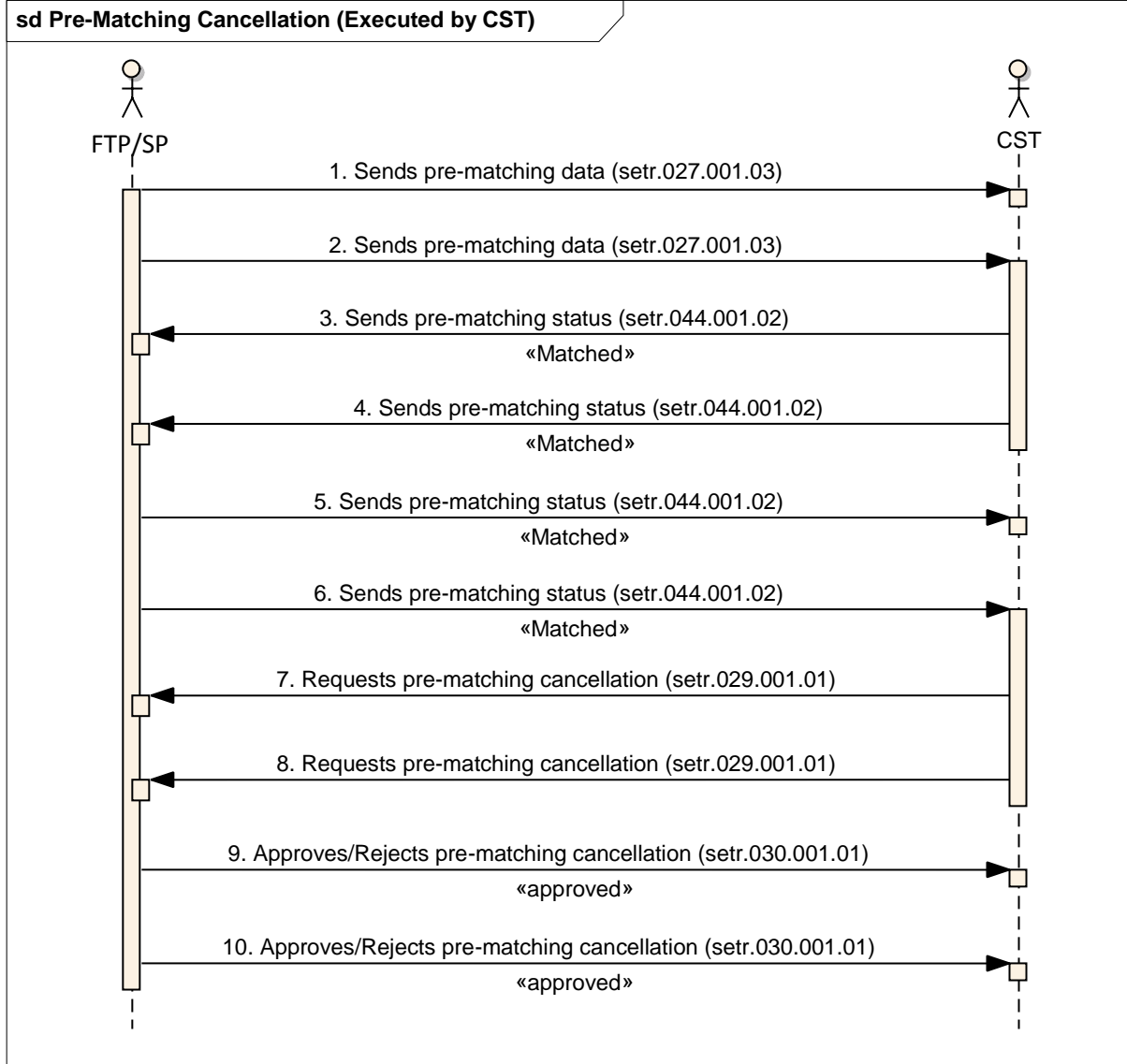
## Scenario 5: Pre-Matching Cancellation (Executed by CST)

### Description:

The Full Trading Participant (FTP) or Settlement Participant (SP) has two accounts in the name of the customer.

The Custodian (CST) has one custody account in the name of the customer.

- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmation <setr.027.001.03> messages to the Custodian, informing pre-matching data;
- The Custodian sends two SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> messages to the Full Trading Participant, informing the pre-matching – MATCHED data conciliation status;
- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmationStatusAdvice <setr.044.001.02> messages to the Custodian, informing pre-matching – MATCHED data conciliation status;
- The Custodian sends two SecuritiesTradeConfirmationCancellation <setr.029.001.01> messages to the Full Trading Participant or Settlement Participant, requesting pre-matching cancellation;
- The Full Trading Participant or Settlement Participant sends two SecuritiesTradeConfirmationResponse <setr.030.001.01> messages to the Full Trading Participant or Settlement Participant, confirming pre-matching cancellation.





1. and 2. FTP/SP sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quant.	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T123456799	1515000008915160000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	1000	10.00	10,000.00	-100.00	-100.00	-100.00	-10,300.00	1515	89	1516	22	VALE5
T123456791	1515000008815160000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	1000	12.00	12,000.00	-120.00	-120.00	-120.00	-12,360.00	1515	88	1516	22	VALE5

3. and 4. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T9876543212	1515000008915160000022VALE5C060918A	T123456799	Mtchd	Optional free text
T9876543211	1515000008815160000022VALE5C060918A	T123456791	Mtchd	Optional free text

5. and 6. FTP/SP sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	Matched	AdditionalReasonInformation
T9876543213	1515000008915160000022VALE5C060918A	T9876543212	Mtchd	Optional free text
T9876543214	1515000008815160000022VALE5C060918A	T9876543211	Mtchd	Optional free text

7. CST requests pre-matching cancellation (setr.029.001.01-SecuritiesTradeConfirmationCancellation)

Transaction Id	Pre Match Id
T547890007	1515000008915160000022VALE5C060918A



8. CST requests pre-matching cancellation (setr.029.001.01-SecuritiesTradeConfirmationCancellation)

Transaction Id	Pre Match Id
T111232344	1515000008815160000022VALE5C060918B

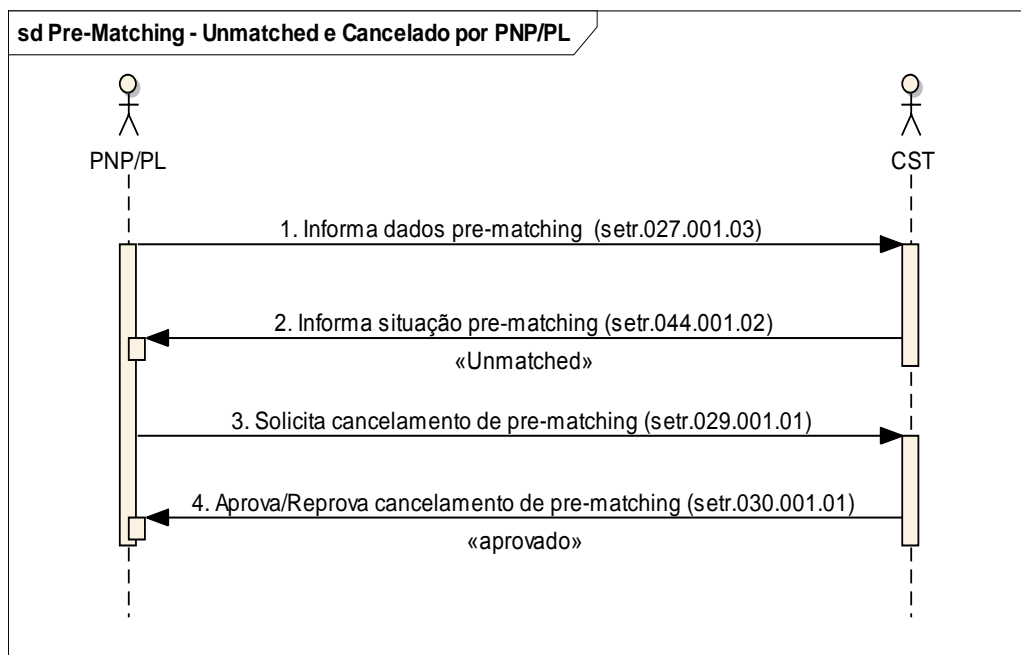
9. FTP/SP approves pre-matching cancellation (setr.030.001.01-SecuritiesTradeConfirmationReponse)

Transaction Id	ExecutingPartyTransactionIdentification	Pre Match Id	Acceptance/Rejection
T663021343	T547890007	1515000008815160000022VALE5C060918B	AFFI - Accepted

10. FTP/SP approves pre-matching cancellation (setr.030.001.01-SecuritiesTradeConfirmationReponse)

Transaction Id	ExecutingPartyTransactionIdentification	Pre Match Id	Acceptance/Rejection
T663021343	T111232344	1515000008915160000022VALE5C060918B	AFFI - Accepted

## Scenario 6: Pre-Matching Cancellation - Unmatched Status



(Em imagem: Pre-Matching – Unmatched and Cancelled by FTP/SP; FTP/SP ; 1. Sends pre-matching data; 2. Sends pre-matching status; 3. Requests pre-matching cancellation; 4. Approves/Rejects pre-matching cancellation (approved))





1. FTP/SP sends pre-matching data (setr.027.001.03-SecuritiesTradeConfirmation)

Transaction Id	PreMatch Id	Side	Trade Date	Settlement Date	Quantity	Price	Gross Amount	Brokerage Fee	Exchange Fee	Other	Net Amount	Broker	Broker Acc	CST	CST Acc	Ticker Symbol
T123456709	15150000001516000022VALE5C060918A	B	Sep 06, 2018	Sep 12, 2018	1000	10.00	10,000.00	-100.00	-100.00	-100.00	-10,300.00	1515	N/A	1516	22	VALE5

2. CST sends pre-matching status (setr.044.001.02-SecuritiesTradeConfirmationStatusAdvice)

Transaction Id	PreMatch Id	ExecutingPartyTransactionIdentification	UnmatchedReason	AdditionalReasonInformation
T098765412	151500000891516000022VALE5C060918A	T123456709	DMON (Conflicting settlement volume)	Optional free text

8. FTP/SP requests pre-matching cancellation (setr.029.001.01-SecuritiesTradeConfirmationCancellation)

Transaction Id	Pre Match Id
T111232344	151500000891516000022VALE5C060918A

9. CST approves pre-matching cancellation (setr.030.001.01-SecuritiesTradeConfirmationReponse)

Transaction Id	ExecutingPartyTransactionIdentification	Pre Match Id	Acceptance/Rejection
T663025555	T111232344	151500000891516000022VALE5C060918A	AFFI - Accepted



## Pre-Match Identification

In iMercado Pre-Matching messages, the CommoIdentification field is used as an identifier of the pre-matching transaction. The composition suggested for the use of this field contains the data below.

- Participant Code (FTP/SP). If the identification number has fewer than four digits, leading zeros must be included.
- Account Code of the FTP/SP. When the setr.027.001.03 - SecuritiesTradeConfirmation message is sent by the Custodian, this field will be filled out with “zeros”.
- Custodian Code (CST);
- Custody Account;
- Ticker Symbol;
- Side of the Trade (Buy or Sell);
- Trading Session Date is represented in the six following positions, being year, month and day;
- Free position, alphanumerical.



Composition of Common Identification	Initial Position	Final Position	Total characters	Example of Content
Participant Code (FTP/SP)	1	4	4	0012
Account Code of the FTP/SP	5	11	7	1056897
Custodian's Account	12	15	4	2563
Custody Account	16	22	7	3588997
Ticker Symbol	23	27	5	PETR4
Side of the Trade	28	28	1	B
Trading Session Date	29	34	6	180904
Free position	35	35	1	A

Example of Pre-Match Identification: **0012105689725633588997PETR4C180904A**