



FIX Entrypoint

Customer Impact Document

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SUMMARY

REVISION HISTORY	3
ABBREVIATIONS	4
CONTACTS.....	5
1 Introduction	7
2 Behavior changes.....	8
2.1 Fields ordering	8
2.2 Field: SecurityID (all response messages)	8
2.3 Field: SecurityIDSource (all response messages)	8
2.4 Field: SecurityExchange (all response messages).....	9
2.5 Field: Price (for Termo messages).....	9
2.6 Field: Side (rejection when missing on <i>QuoteRequestReject</i>)	9
3 Removal of deprecated or undocumented fields	11
3.1 Field: PositionEffect.....	11
3.2 Field: ExecuteUnderlyingTrade	11
3.3 Field: TradeAllocIndicator.....	11

REVISION HISTORY

Date	Version	Description	Author
2024-03-08	1.0	Adding behavior changes for SecurityID, SecurityIDSource, SecurityExchange, Price, Side, ExecuteUnderlyingTrade, PositionEffect and TradeAllocIndicator.	VTUN

ABBREVIATIONS

Abbreviation	Description
FIX	Financial Information Exchange Protocol
PUMA	Unified Multi-Asset Platform
SBE	Simple Binary Encoding

CONTACTS

- Services Development Department: handles all enquiries for connectivity setup and general exchange supported services.
 - contratacao@b3.com.br
 - +55 11 2565-5081
- Certification and Testing Center: performs certification of all software solutions applying for Order Entry and Market Data connectivity.
 - tradingcertification@b3.com.br
 - +55 11 2565-5029
- Trading Support Department (TSG): provides real-time connectivity monitoring and troubleshooting.
 - tradingsupport@b3.com.br
 - +55 11 2565-5021

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1 Introduction

FIX Order Entry and FIX Drop Copy gateways will be updated to generate output FIX messages from internal binary protocol (SBE), changing slightly some attributes and messages covered in next section.

2 Behavior changes

2.1 Fields ordering

According to FIX Protocol, the ordering of the tags in a message does not matter outside a repeating group or inside it after the tag which indicates the number of elements on it, so the ordering of some tags in output messages may change, but in accordance with FIX Protocol rules.

2.2 Field: SecurityID (all response messages)

Field ID: 48

Affected messages: All response messages that is related to an informed symbol in the request message: *ExecutionReport* (35=8), *OrderCancelReject* (35=9), *QuoteRequest* (35=R), *QuoteStatusReport* (35=AI), *Quote* (35=S), *QuoteCancel* (35=Z), *QuoteRequestReject* (35=AG), *PositionMaintenanceReport* (35=AM), *AllocationReport* (35=AS).

Change: All response messages will contain tag 48-*SecurityID* with the correct value associated with the instrument that is related to the incoming message despite it be informed in the related incoming message (previous condition to return this information), except when the response message is a rejection due an unknown instrument.

2.3 Field: SecurityIDSource (all response messages)

Field ID: 22

Affected messages: All response messages that is related to an informed symbol in the request message: *ExecutionReport* (35=8), *OrderCancelReject* (35=9), *QuoteRequest* (35=R), *QuoteStatusReport* (35=AI), *Quote* (35=S), *QuoteCancel* (35=Z), *QuoteRequestReject* (35=AG), *PositionMaintenanceReport* (35=AM), *AllocationReport* (35=AS).

Change: All response messages with tag 48-*SecurityID* populated (rules described in previous sections) will contain tag 22-*SecurityIDSource* with value '8' ("Exchange Symbol").

2.4 Field: SecurityExchange (all response messages)

Field ID: 207

Affected messages: All response messages that is related to an informed symbol in the request message: *ExecutionReport* (35=8), *OrderCancelReject* (35=9), *QuoteRequest* (35=R), *QuoteStatusReport* (35=AI), *Quote* (35=S), *QuoteCancel* (35=Z), *QuoteRequestReject* (35=AG), *PositionMaintenanceReport* (35=AM), *AllocationReport* (35=AS).

Change: All response messages with tag 48-*SecurityID* populated (rules described in previous sections) will contain tag 207-*SecurityExchange* with value 'BVMF'.

2.5 Field: Price (for Termo messages)

Field ID: 44

Affected messages: *QuoteStatusReport* (AI) and *QuoteRequestReject* (AG)

Change: Preparing for future change in Quote related messages used for Termo (Equities) where this field will be limited to four decimal places, if sending more than four decimal places in input messages the value will be truncated to four decimal places in related output message even still accepting values with more decimal places.

2.6 Field: Side (rejection when missing on QuoteRequestReject)

Field ID: 54

Affected messages: *QuoteRequestReject* (35=AG)

Change: Although per EntryPoint Message Specification document the tag 54-*Side* be optional on *QuoteRequestReject* (35=AG) message, it is required by

matching engine and when the field is absent, it returns a rejection through *QuoteStatusReport* (35=AI) message with error code '7000' ("*Not possible to parse fix message*") on tag 300-*QuoteRejectionReason*.

The rejection will now be generated by gateway instead matching engine, returning a *BusinessMessageReject* (35=j) message with error code '32004' ("*FIX/SBE processing error*") on tag 380-*BusinessRejectReason* instead the previous *QuoteStatusReport* (35=AI) message with error code '7000' on tag 300-*QuoteRejectionReason*.

3 Removal of deprecated or undocumented fields

3.1 Field: PositionEffect

Field ID: 77

Affected messages: *ExecutionReport* (35=8)

Change: This tag was not listed previously for *ExecutionReport* (35=8) message in the document Entry Point Message Specification despite it being echoed when present in input messages.

Reflecting the Entry Point Message Specification, it will not be echoed anymore in *ExecutionReport* (35=8).

3.2 Field: ExecuteUnderlyingTrade

Field ID: 35004

Affected messages: *QuoteRequestReject* (35=AG)

Change: This tag was not listed previously for *QuoteRequestReject* (35=AG) message in the document Entry Point Message Specification despite it being echoed when present in input messages.

Reflecting the Entry Point Message Specification, it will not be published anymore for *QuoteRequestReject* (35=AG).

3.3 Field: TradeAllocIndicator

Field ID: 826

Affected messages: *ExecutionReport* (35=8)

Change: This tag will be removed from *ExecutionReport* (35=8) message since it is not used anymore internally by the trading platform for Equities segment (for

Derivatives it was never used). If sent, won't be echoed anymore in *ExecutionReport* (35=8).