



December 1, 2020
155/2020-VOP

EXTERNAL COMMUNICATION

To: B3's Market Participants – BM&FBOVESPA Segment

Re: **EntryPoint – Order Entry Interface: Update to Technical Specifications for Self-Trade Prevention Functionality and Guidance on Use of Heartbeat Message**

The technical specifications of the EntryPoint interface have been updated to include changes to the self-trade prevention functionality and guidance on using the heartbeat message, as detailed below.

1. Self-trade prevention

Self-trade prevention (STP) as it now stands cancels the aggressor order as soon as the central order book finds a match. With the new functionality, it will be possible to choose whether to cancel the aggressor order, the resting order, or both.

1.1. New tag

A new tag called SelfTradePreventionInstruction (35539) will be available in the messages NewOrderSingle (35=D), ExecutionReport (35=8) and OrderCancelReplaceRequest (35=G), as follows:

- **1 (Cancel Aggressor Order)**
- **2 (Cancel Resting Order)**
- **3 (Cancel Both Orders)**

1.2. New domains

To identify the reason for cancelling an order, new domains will be available for the tag ExecRestatementReason (378), which already exists in the message ExecutionReport (35=8), as follows:

- **103 (Cancel Aggressor due to Self-Match Prevention)**
- **107 (Cancel Resting due to Self-Match Prevention)**

The date on which the changes to the self-trade prevention functionality will be implemented in the production and certification environments will be announced in due course.

2. Guidance on use of heartbeat message (35=0)

The heartbeat (35=0) monitors the status of communication to keep a FIX session active. The message must be sent with a certain frequency. B3 recommends every 30 seconds.

It must only be used for this purpose and must never be used to optimize the performance of a trading algorithm.

It should be borne in mind that B3 controls and monitors the use of all messages sent to the trading environment and in the event of inadequate use may take the measures stipulated in its trading rulebook and trading procedures manual.

The technical specifications for EntryPoint can be found at [www.b3.com.br/en_us/Solutions, Platforms, Puma Trading System, Developers and vendors, EntryPoint – Order entry](http://www.b3.com.br/en_us/Solutions,Platforms,PumaTradingSystem,Developersandvendors,EntryPoint-Orderentry).

Further information can be obtained from Trading Support by calling +55 11 2565-5021 or emailing tradingsupport@b3.com.br.

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