



March 2, 2021  
028/2021-VOP

## EXTERNAL COMMUNICATION

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

Re: **Certification of the First Set of Improvements to B3 Clearinghouse Systems and a New Version of the Messages and Files Catalog**

Seeking to meet demand from participants, we hereby inform you that as of **March 3, 2021**, improvements will be provided for processes and systems of the B3 Clearinghouse, for testing in the certification environment, as will a new version of the Messages and Files Catalog, as described below.

System	Process	Description
Real Time Clearing (RTC)	Trade allocation	<ul style="list-style-type: none"><li>Improvement to the allocation flow using the 2409-0 subaccount, to allow trades on an asset that has undergone a corporate action and is in the custody update period to be allocated to a sales coverage subaccount. There is no screen or message change in this improvement.</li></ul>
Real Time Clearing (RTC)	Trade give-up	<ul style="list-style-type: none"><li>Seeking to improve the reconciliation process for received and submitted give-ups, an optional field will be included to identify a previous allocation (PreviousAllocID) in the BVBG.014 and BVBG.015 filed.</li></ul>
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"><li>Inclusion of fields in the position coverage monitor to show the quantity of positions being covered or uncovered for each transfer request.</li></ul>
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"><li>Improvement to the loan renewal by screen process so that the agreement's new fee comes already filled in for approval by the counterparty.</li></ul>
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"><li>In the bvmf.150 message, a change to the cardinality of the subaccount field (SubAccount) to mandatory. This field is already necessary for</li></ul>

System	Process	Description
		transferring coverage but, if not communicated, an error message is not sent at present. Update required to the version of the message.
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"> <li>Improvement to the agreement's original quantity field in position control consultations for lending transactions, allowing the participant to maintain a history of the original quantity in the case of a position update due to a corporate action.</li> </ul>
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"> <li>New rules included in the catalog, for fee field inclusion in the bvmf.138 message.</li> </ul>
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"> <li>Optional fields (Delta, StrategyLegSymbol, StrategyLegPrice and StrategyLegQuantity) included in the BVVG.027 file, aiming to adjust the file for the launch of future strategies.</li> </ul>
Real Time Clearing (RTC)	Position control	<ul style="list-style-type: none"> <li>Description included in the agreement's price field in bvmf.192 and bvmf.193 messages, to communicate that the sub-agreements generated by a priority placement or subscription have a zero price. Change only to the Messages Catalog.</li> </ul>
Real Time Clearing (RTC)	Settlement of assets	<ul style="list-style-type: none"> <li>Improvement to the consultation of delivery failure forecasts for credit settlement orders in collateral subaccounts, which will no longer be visualized in the delivery failures result.</li> </ul>
Real Time Clearing (RTC)	Settlement of assets	<ul style="list-style-type: none"> <li>Seeking to ease the control of instructions to settle the delivery of assets, there will be changes to the BVVG.018, BVVG.019, BVVG.048 and BVVG.074 files: <ul style="list-style-type: none"> <li>Inclusion of the SettlementGroup optional field to identify: (i) 1<sup>st</sup> delivery attempt; (ii) previous days' delivery failure instruction; (iii) instruction generated by a buyback cancellation;</li> </ul> </li> <li>Domaine inclusion in the NettingGroupType field; designating a settlement instruction generated by a forward contract settlement.</li> </ul>
Buyback Manager (GRC)	Buyback of assets	<ul style="list-style-type: none"> <li>Seeking to enable the identification of buybacks with blocking of execution by the buying participant, with execution performed by B3, the (ExecutionPermissionType) optional field will be included in the bvmf.042 message for buyback with blocking identification and inclusion of rules</li> </ul>

System	Process	Description
		for filling in fields in the bvmf.043 message. This information will also be available for consultation on the GRC system's screen.
Buyback Manager (GRC)	Buyback of assets	<ul style="list-style-type: none"> <li>Inclusion of the SelicCode and MaturityDate optional fields in the bvmf.042, bvmf.045, bvmf.049, bvmf.051, bvmf.053, bvmf.062 and bvmf.064 messages, seeking future adjustment for federal government bonds.</li> </ul>
Cash Settlement System (SLF)	Give-up of commissions in public offerings	<ul style="list-style-type: none"> <li>To ease the control of the financial value of the give-up of commissions in public offerings, B3 will register the financial entries of the give-ups executed by B3 Clearinghouse participants. The entries will be available for consultation on the SLF system's screen and in the BVBG.020 and 021 files, through the 14030 (D) and 14032 (C) financial entry codes.</li> </ul>

The changes to the Messages and Files Catalog of the B3 Clearinghouse are available on the project's website (<http://clientes.b3.com.br/en-us/produtos-e-servicos/en-us/sobre/en-us/clearinghouse-system-set-of-improvements-8AE490CA77D179820177F376C578347A.htm>).

We request that all participants assess the impact of the proposed changes on their internal systems and processes.

Implementation of the set of changes is scheduled for the second half of May 2021.

If you want to test the improvements to B3 Clearinghouse processes and systems, please ask Settlement Processes Support for further information, by telephone on +55 11 2565-5017 or by email at [liquidacao.certifica@b3.com.br](mailto:liquidacao.certifica@b3.com.br).

Cícero Augusto Vieira Neto  
Chief Operating Officer