EntryPoint
Admin Session

Certification Script

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Revision History

Date	Version	Description	Author
April 22, 2014	1.0	- Document Creation	AMS
August 29, 2019	1.1	- Scenarios B and D reviewed.	Trading Certification

1. Preface

This document describes the series of tests that qualify a third-party institution to connect to B3 for the purpose of validating the functioning of the Admin Session for Derivatives and Equities segments using FIX 4.4.

FIX is a technical specification for an electronic communication of trade-related messages. It is an open standard managed by members of FIX Protocol Limited. (www.fixprotocol.org)

This document outlines the certification process for the cancellation "on behalf" of orders sent through other B3's sessions and is provided for third-parties which need trading connectivity with B3.

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2. Prerequisites

The test scenarios will be executed sequentially.

All FIX messages should follow the specification in "EntryPoint: Order Entry Interface - Message Specification" and "EntryPoint: Order Entry Interface - Rules" which are available on the B3's website at: **http://www.b3.com.br/en_us/solutions/platforms/puma-trading-system/for-developers-and-vendors/entrypoint-order-entry/**

A. Logon

Available: Equities and Derivatives

Step	Description	Expected Result	Req	Status	
A1.1	Client: Sends Logon	Receive Logon Message	Y	☐ Pass	☐ N/E
A1.2	Wait a Heartbeat message	Receive Heartbeat message,	Y	☐ Pass	☐ N/E
A1.3	Client: Sends Logout	Receive Logout Message	N	☐ Pass	☐ N/E

B. Limit Order DAY

Available: Equities and Derivatives

OrderCancelRequest (35=F,41=<CLIENT OR ID TO BE CANCELED>,49=<ADMIN SESSION>,448=<ENTERING TRADER>,448=<ENTERING FIRM>,448=<SENDER LOCATION = BVMF>,448=<EXECUTING TRADER>,448=<ORDER ORIGINATION SESSION>,452=1001)

Step	Description	Expected Result	Req	Status	
B1.1	**DMA Session**: Sends Limit Buy Order, DAY **Admin Session:** Sends cancellation of Buy Order	Order is accepted DMA Session receives cancellation of Buy Order.	Y	☐ Pass	☐ N/E
B1.2	**DMA Session**: Sends Limit Sell Order, DAY **Admin Session:** Sends cancellation of Sell Order.	Order is accepted. DMA Session receives cancellation of Sell Order.	Y	☐ Pass	☐ N/E
B1.3	**DMA Session**: Sends Limit Buy Order, DAY **Admin Session:** Sends cancellation of Buy order using an invalid value on PartyId "Entering Trader"	Order is accepted. Order Cancel is rejected.	Y	☐ Pass	☐ N/E

C. Orders with Reserved Instrument

Available: Equities and Derivatives

Step	Description	Expected Result	Req	Status	
C1.1	**Trading Certification changes instrument state to Pre-Open (Reserved)** **DMA Session**: Sends Limit Buy order, DAY 200@20 **Trading Certification:** Sends Limit Sell order, DAY 200@20 **Admin Session:** Sends cancellation of Buy order.	Order is accepted. Order cannot be canceled.	Y	☐ Pass	☐ N/E
C1.2	**DMA Session**: Sends Limit Buy order, DAY 200@21 **Admin Session:** Sends cancellation of previous Buy order: 200@20	Order is accepted. DMA Session receives cancellation of Buy order.	Y	☐ Pass	☐ N/E
C1.3	**DMA Session**: Sends Limit Buy order, DAY 200@19 **Orders in the book:** - buy: 200@21 - buy: 200@19 - sell: 200@20	Order is accepted.	Y	☐ Pass	☐ N/E
C1.4	**Trading Certification changes instrument state to Open** **Admin Session:** Sends cancellation of previous Buy order: 200@19	DMA Session receives cancellation of Buy order.	Y	☐ Pass	☐ N/E

D. Order Entry with Disclosed Quantity

Available: Equities and Derivatives

Tag: 111=<100>

Step	Description	Expected Result	Req	Status	
D1.1	**DMA Session**: Sends Limit Buy order, DAY: - 10.000@20 Disclosed Quantity:100 **Trading Certification:** Sends Limit Sell order, DAY 100@20 **Admin Session:** Sends cancellation of pending order.	Order partially filled. DMA Session receives cancellation of Buy order.	N	☐ Pass	☐ N/E
D1.2	**DMA Session**: Sends Limit Sell order, GTD: - 10.000@20 Disclosed Quantity: 100 **Trading Certification:** Sends Limit Buy Order, DAY 100@20 **Admin Session:** Sends cancellation of pending order	Order partially filled. DMA Session receives cancellation of Buy order.	N	☐ Pass	☐ N/E
D1.3	**DMA Session**: Sends Limit Buy order, GTC: - 10.000@20 Disclosed Quantity: 100 **Admin Session:** Sends cancellation of pending order.	Order is accepted. DMA Session receives cancellation of Sell order.	N	☐ Pass	☐ N/E