MARKET DATA B3: BINARY UMDF, UMDF FIX/FAST AND CONFLATED

Release Notes – version 1.0.0

Last modified: May 16th, 2025

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1 DESCRIPTION

As part of our commitment to the continuous improvement of our trading systems, we strive to provide transparency regarding the modifications made, offer a clear history, and facilitate the planning of market participants. In this document, we present the release notes, which contain new features, enhancements, and adjustments implemented in B3's Market Data platforms.

In order to allow market participants to effectively plan their own development and management of upcoming tech launches, our complete trading roadmap can be accessed at: https://clientes.b3.com.br/en/w/b3-tech-launches-trading.

1.1 Contact Information

- Contact Services Department handles all requests 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 EntryPoint connectivity.

    - tradingcertification@b3.com.br
    - +55 11 2565-5029

- Trading Support Department (GSN): provides real time connectivity monitoring and troubleshooting.
    - tradingsupport@b3.com.br
    - +55 11 2565-5021

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2   BINARY UMDF - RELEASE NOTES

Production Date	SBE Template/ SchemaVersion	Description
April. 28th, 2025 (First tranche)	1.9.3 10	- Mass delete removed (MassDeleteOrders_MBO, 279=4 DELETE_FROM), with deletions henceforth sent in individual messages (DeleteOrder_MBO) in equivalent quantities. - In the anonymous market, the value of secondaryOrderID now follows the same rule for other markets. - SecondaryOrderID remains unchanged in amendments that do not affect priority (will only change when an order loses priority in the book).
May. 5th, 2025	1.9.3 10	- Secondary order ID of implied orders changed for a larger prefix value than that of ordinary orders.
May. 26th, 2025 (First tranche)	2.1.0 15	- Order book management mechanism based on price / priority (MDEntryPx / SecondaryOrderID). - MDEntryPositionNo field and MDEntryPositionNo type marked as obsolete and optional. - MDEntrySize field in the DeleteOrder_MBO message will be present in all cases. - MDEntryPx optional field included in the DeleteOrder_MBO message. - matchEventIndicator field in the SnapshotFullRefresh_Orders_MBO message will be mandatory to avoid ambiguity about when bits are defined. - TransactTime fields substitutes MDEntryTimestamp in the Order_MBO, DeleteOrder_MBO, MassDeleteOrders, ExecutionSummary, Trade, ForwardTrade and TradeBust messages. - LastSequenceVersion (tag 37084) optional field added to the end of the SnapshotFullRefresh_Header message. - Correction of the HiddenQty calculation in the Execution Summary message for STOP, RLP, and ICEBERG trades - In case of instrument migration between market segments (matching engines), GT orders will be restated with different values of secondaryOrderID compared to the original values reflecting the last sequence belonging to that market segment.

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3   UMDF FIX/FAST AND CONFLATED - RELEASE NOTES

Production Date	Template FIX/FAST	Template Conflated	Description
April. 28th, 2025 (First tranche)	5.1.16	1.0.0.33	- Mass delete removed (MassDeleteOrders_MBO, 279=4 DELETE_FROM), with deletions henceforth sent in individual messages (DeleteOrder_MBO) in equivalent quantities. - In the anonymous market, the value of secondaryOrderID now follows the same rule for other markets. Note: No changes in FIX/FAST / Conflated templates.
May. 5th, 2025	5.1.16	1.0.0.33	- Secondary order ID of implied orders changed for a larger prefix value than that of ordinary orders.
May. 26th, 2025 (First tranche)	5.1.16	1.0.0.33	- Publication of the optional field MDEntryPx in order deletion messages.

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