

November 23, 2023  
118/2023-VNC

## EXTERNAL COMMUNICATION

Listed B3 Participants

Re.: **B3 Market Data – Second Binary Market Data Maintenance Release and Template Update**

We hereby inform you that on **February 26, 2024**, the second Binary Market Data maintenance release will be implemented, encompassing an **update of the templates file** for channels **68, 70, 80 and 98** and the changes described below.

### **1. Change to the number of decimal places in the “minPriceIncrement” and “tradingReferencePrice” fields for Economic Indicators**

Economic Indicators are non-negotiable instruments and one of their characteristics is the publication of values with more decimal places than is defined in the Market Data templates file.

Because of this, the minPriceIncrement (969) TAG of the SecurityDefinition message is being published with wiped values and the tradingReferencePrice (1150) TAG of the PriceBand message is being published with imprecise values, which could result in calculation errors by the participants that use this information. We will therefore change the size of these fields from 64 data bits with four decimal places to 64 data bits with eight decimal places.

## 2. Removal of fields

The indexPct (6919) and indexTheoreticalQty (37021) fields will be removed from the SecurityDefinition message to reduce the size of the messages.

The update of the new templates file will be **mandatory**, with deactivation of the publication of the previous versions of the messages in accordance with the tranches plan.

Therefore, during the migration process the participants that consume Binary Market Data must be qualified to handle both versions, as defined in the compatibility strategy in the evolution of the templates file described in item 6.3.1 of the Message Specification Guidelines available at [https://www.b3.com.br/en\\_us/](https://www.b3.com.br/en_us/), Solutions, Platforms, PUMA Trading System, Developers and vendors, Market Data Binário, Binary UMDF.

The 1.7.0 version of the templates file will be available for validation in a certification environment as of **January 15, 2024**.

While B3 recommends testing systems in a non-productive environment, it is not mandatory that the currently certified systems undergo a new certification process.

The changes mentioned herein may be validated during the mock trading session scheduled for **February 24, 2024**.

This maintenance release corrects all the Binary Market Data known issues, published at [https://clientes.b3.com.br/en\\_us/](https://clientes.b3.com.br/en_us/), Roadmap, typing "Binary Market

118/2023-VNC

Data” in the Advanced Filter field, then clicking on Binary Market Data, Attachments, Binary Market Data - Known Issues v1.0.

The updated versions of the U MDF – Message Reference v1.7.0, Binary U MDF – Messaging Specification Guidelines v1.7.0 and b3-market-data-messages v1.7.0 will be available for consultation as of **November 27, 2023**, at [https://www.b3.com.br/en\\_us/](https://www.b3.com.br/en_us/), Solutions, Platforms, PUMA Trading System, Developers and vendors, Market Data Binário, Binary U MDF.

Finally, the timetable for the Binary Market Data update is defined in accordance with the table below.

### Update timetable

Wave	Channels	Date
1	68, 70, 80 and 98	Feb. 26, 2024
2	74, 76, 82, 86, 92 and 94	Mar. 4, 2024
3	72, 78, 84, 88 and 90	Mar. 11, 2024

Further information can be obtained from B3 Services – Trading, by telephone on +55 11 2565-5021 or by email at [tradingsupport@b3.com.br](mailto:tradingsupport@b3.com.br)

Mario Palhares  
Chief Operating Officer – Electronic Trading and CCP