

B3 Market Data – Update of Specifications and Template Files for Binary Options

Intended for segment participants: Listed.

Summary: New specification versions for Binary UMDF, FIX/FAST UMDF and Conflated are now available.

B3 hereby informs you that the new versions for B3 Market Data specifications are now available: Binary UMDF, FIX/FAST UMDF and Conflated.

This initiative is part of the continuous improvement to B3's trading systems and aims to assist market participants in planning for the launch of new products and functionalities.

It should be noted that the abovementioned products and functionalities remain subject to regulatory approval.

The following describes the main updates to the Binary UMDF, FIX/FAST UMDF and Conflated specifications.

1. Binary UMDF specification updates

Binary UMDF disclosures will now be based on the new "Schema version" 16 in production environments. Updating the new template file version is not mandatory as it is backwards compatible with the previous version, but it will be mandatory to use the new functionalities.

This update features the following:

- Inclusion of optPayoutType Enum (tag 1482) at the end of the SecurityDefinition message to indicate a binary/vanilla option (1 - Vanilla (Default), 3 - Binary);
- New domain added to the securitySubType field (tag 762): 160 - Crypto Asset;
- Adjustment to the description of the 200-MaturityMonthYear tag to include the day;
- The mDEntryPositionNo field was replaced with a 4-byte padding in all messages (it was discontinued in version 15);
- The mDEntryPrevSize field (tag 37780) was added to the Order_MBO message. Is present only in mDUpdateAction=CHANGE and represents the previous order quantity before the change, thus facilitating book management by price level.

The Binary UMDF specification documents – Message Reference v2.2.0, Binary UMDF – Messaging Specification Guidelines v2.2.0 and the new template file (b3-market-data-messages-2.2.0) can be found at [UMDF Binário | B3](#).

2. FIX/FAST UMDF and Conflated specification updates

FIX/FAST UMDF and Conflated disclosures will now be based on a new template file. Updating to the new template file version will be mandatory and will include the following changes:

- Inclusion of new 1482-OptPayoutType tag to the SecurityList message (35=y) to indicate a binary/vanilla option (1 - Vanilla (Default), 3 - Binary);
- Inclusion of new domain to the 762-SecuritySubType tag valid for 160 - Crypto Asset derivatives; and
- Adjustment to the description of 200-MaturityMonthYear tag to include the day.

Specifications for FIX/FAST UMDF, Conflated and the new template file can be found at [FIX/FAST UMDF | B3](#) and [FIX/FAST UMDF Conflated | B3](#).

3. Update schedule

The dates for availability in certification environments and for production entry phases are available at [B3 Tech Launches | Trading](#).

For further information, please contact our Service Center.

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