EXTERNAL COMMUNICATION

Listed B3 Participants

Re.:   **Launch of the Mass Cancel on Behalf Functionality and of the Purge Gateway**

B3 hereby informs you that **as of July 22, 2024**, Mass Cancel on Behalf and the Purge Gateway will be officially launched in a production environment. This aims to meet market demand for optimized tools for order cancellation.

1. Mass Cancel on Behalf

This functionality will allow a trading session to cancel orders entered by other sessions, as long as all the sessions involve the same investor and participant.

The cancellation will be executed via the Mass Cancel functionality, which will now have the new "InverstorID" filter in its message. When the InvestorID is entered in the Mass Cancel message, all the active orders in the order book from the same trading participant that have the same identification as the InvestorID will be cancelled.

Initially, only the trading sessions of the binary gateway will have access to this functionality, in other words, Mass Cancel on Behalf **cannot** be sent by the FIX gateways during this first phase. The Mass Cancel on Behalf requests sent by the

binary gateway will have the capacity to cancel orders of FIX gateway sessions that have the same InvestorID.

Certification is required to use this functionality. Further information is available from the Certification team by telephone on +55 11 2565-5023 or email at tradingcertification@b3.com.br.

We have set out a summary below of updates to the EntryPoint technical specifications, and the Dictionary.

a) Changes to the OrderMassActionRequest (35=CA) and OrderMassActionReport (35=BZ) messages

- Asset (6937): optional field that allows the cancellation of all active orders in the asset described.

- InvestorID (35508); optional field that identifies the investor's code, which is already used in the Self-Trade Prevention (STP) functionality, and will enable cancellation of all orders registered with this code under the same Trading Participant.

- Removal of the SecurityGroup (1151) field.

- New domains in the MassActionType (1373) tag.

- Cancel and Suspend Orders (4): cancels active orders in the central order book and prevents the entry of new orders. If the InvestorID field is sent in the cancellation request, the suspension is applied only to code of the given investor. If the InvestorID field is not sent, the order entry session will be fully suspended.

- Release orders from suspension (2): lifts the suspension on the investor or on the order entry sessions. If the InvestorID field is sent in the request, the suspension release is applied only to the given investor code. If the InvestorID field is not sent, the order entry session suspension will be fully lifted.

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Domain	Description
4	Cancel and Suspend Orders
2	Release orders from suspension

b) Change to the NewOrderSingle (35=D) and OrderCancelReplaceRequest (35=G) messages

- Domain included in the SelfTradePreventionInstruction (35539) field to inform the matching engine that the new order or the modification of an already registered order will not be eligible to activate the Self-Trade Prevention functionality, but will be subject to mass cancellation.

Domain	Description
0	None

c) Changes to the ExecutionReport (35=8) message

- MassActionReportID (1369): field generated by the matching engine to correlate the mass cancellation message (OrderMassActionRequest) with the orders cancelled by this respective request.

- Domain included in the SelfTradePreventionInstruction (35539) field to inform the matching engine that the new order or the modification of an already registered order will not be eligible to activate the Self-Trade Prevention functionality, but will be subject to mass cancellation.

Domain	Description
0	None

- ActionRequestedFromSessionID (35117): optional field to indicate the session that requested the Mass Cancel in the name of the original session.

- New domains included in the ExecRestatementReason (378) tag.

Domain	Description
211	Mass Cancel on Behalf
212	Mass Cancel on Behalf due to Operational Error effective

2. Purge Gateway

Dedicated gateways will be provided that allow mass cancel requests to be sent through the new Mass Cancel on Behalf functionality. They are named Purge Gateway and will be provided exclusively for the binary EntryPoint protocol. They will not process orders, modifications, or individual order cancellations.

The Purge Gateway will not be provided in the Disaster Recovery (DR) environment, as it is exclusively used at the main site.

You may request sessions for the Purge Gateway as of the launch date of the service's Circular Letter, via the B3 Services Portal at https://csnet.b3.com.br/PortalDeServicosB3/ or by email at servicecontracting@b3.com.br.

The connectivity data of the Purge Gateway is available at www.b3.com.br/en_us/, Solutions, Platforms, PUMA Trading System, Developers and vendors, Binary Order Entry, IPS Lists.

Purge Gateway use is conditional upon Mass Cancel on Behalf Certification.

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B3 will announce information about the new service's charges in the Commercial Policy, to be disclosed via Circular Letter.

Clients that do not want to use the Self-Trade Prevention functionality and exclusively wish to use the Mass Cancel on Behalf functionality must mandatorily send the SelfTradePreventionInstruction field, filled in with the zero value (35539=0), which represents the NONE domain, and fill in the InvestorID field (35008) as described in MESSAGE REFERENCE – VERSION 8.1.1.2.

Additional technical information about the projects is available at https://clientes.b3.com.br/en/, Roadmap, Projects, typing "Mass Cancel on Behalf" or "Purge Gateway" in the "All projects" field.

Further information on the implementation plan is available at https://clientes.b3.com.br/en/, Posts, News, Highlighted News, B3 Tech Launches.

Further details can be obtained by Customer Service B3 by telephone on +55 11 2565-5021 or by email at tradingsupport@b3.com.br.

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