

FIX ACCESS SERVICE *SERVICIO DE ACCESO FIX*

FIX INTERFACE SPECIFICATION RELATIVE TO THE DISSEMINATION OF MARKET INFORMATION *ESPECIFICACIÓN DE INTERFAZ FIX RELATIVA A LA DIFUSIÓN DE INFORMACIÓN DE MERCADO*

(Market Data)

FIX PROTOCOL VERSION 5.0 SP2

Version 1.19 AUGUST 2020

PROTOCOLO FIX VERSIÓN 5.0 SP2

Versión 1.19 AGOSTO 2020



Table of Contents – *Tabla de Contenidos*

| | |
|---|-----------|
| CHANGE LOG – LOG DE CAMBIOS | 5 |
| INTRODUCTION - INTRODUCCIÓN | 13 |
| Document Purpose and Scope – <i>Propósito y alcance del documento</i> | 13 |
| COMMON FEATURES - ASPECTOS COMUNES | 14 |
| FIX Session Identification - Identificación de la sesión FIX | 14 |
| IP Addresses (<i>Direcciones IP</i>)..... | 14 |
| TCP Port Number (<i>Número de Puerto TCP</i>)..... | 15 |
| FIX Session Assignment (<i>Asignación de Sesión FIX</i>)..... | 15 |
| Abbreviations - Abreviaturas | 16 |
| Glossary - Glosario | 17 |
| COMMON BLOCKS TO ALL MESSAGES (HEADER AND TRAILER) - BLOQUES COMUNES A TODO MENSAJE (ENCABEZADO Y FINAL) | 19 |
| Standard Message Header - <i>Encabezado</i> | 19 |
| Standard Message Trailer - <i>Final</i> | 22 |
| SESSION MESSAGES - MENSAJES DE SESION | 23 |
| Logon (MsgType = A) - <i>Ingreso (MsgType = A)</i> | 23 |
| Heartbeat (MsgType = 0) - <i>Latido (MsgType = 0)</i> | 25 |
| TestRequest (MsgType = 1) - <i>Petición de prueba (MsgType = 1)</i> | 26 |
| ResendRequest (MsgType = 2) - <i>Petición de reenvío (MsgType = 2)</i> | 27 |
| Reject (MsgType = 3) - <i>Rechazo (MsgType = 3)</i> | 28 |
| SequenceReset (MsgType = 4) - <i>Reinicio de secuencia (MsgType = 4)</i> | 30 |
| Logout (MsgType = 5) - <i>Desconexión (MsgType = 5)</i> | 31 |
| IndicationOfInteres - IOI (MsgType = 6) – <i>Indicaciones de Interés (MsgType = 6)</i> | 32 |

| | |
|--|------------|
| UserRequest (MsgType = BE) - <i>Petición de usuarios (MsgType = BE)</i> | 34 |
| UserResponse (MsgType = BF) - <i>Respuesta de usuarios (MsgType = BF)</i> | 35 |
| BusinessMessageReject (MsgType = j) – <i>Rechazo de Negocio (MsgType = j)</i> | 36 |
| APPLICATION MESSAGES – MENSAJES DE APLICACION | 37 |
| Pre-trade market information (Market Data) - Información de Mercado Pre-Negociación | 37 |
| MarketDataRequest (MsgType = V) - <i>Petición de información de mercado (MsgType = V)</i> | 37 |
| MarketDataIncrementalRefresh (MsgType = X) - <i>Actualización incremental de información (MsgType = X)</i> | 51 |
| Instrument Reference Data - Información de Referencia Relativa a Instrumentos | 59 |
| SecurityListRequest (MsgType = x) - <i>Petición de lista de títulos (instrumentos) (MsgType = x)</i> | 59 |
| SecurityList (MsgType = y) - <i>Lista de títulos (instrumentos) (MsgType = y)</i> | 63 |
| Full SecurityListRequest (MsgType = x) - <i>Petición de lista de títulos completa (MsgType = x)</i> | 68 |
| Full SecurityList (MsgType = y) - <i>Lista de instrumentos completa (MsgType = y)</i> | 72 |
| Trading Session Status Request (MsgType = g) - <i>Petición de sesión de instrumento (MsgType = g)</i> | 79 |
| Trading Session Status (MsgType = h) - <i>Sesión de instrumento (MsgType = h)</i> | 83 |
| Security Definition Request (MsgType = c) - <i>Petición de Definición del Instrumento (MsgType = c)</i> | 86 |
| Security Definition (MsgType = d) - <i>Definición Del Instrumento (MsgType = d)</i> | 89 |
| News (MsgType = B) - <i>Noticias (MsgType = B)</i> | 94 |
| Statistic Data (*future implementation) – Información estadística (*implementación futura) | 96 |
| MarketDataStatisticsRequest (MsgType = DO) - <i>Petición de estadística de Market Data (MsgType=DO)</i> | 96 |
| MarketDataStatisticsReport (MsgType = DP) - <i>Reporte de datos estadísticos (MsgType=DP)</i> | 100 |
| EVENT MESSAGES - MENSAJES DE EVENTOS | 104 |
| BusinessMessageReject (MsgType = j) - <i>Rechazo por regla de negocio (MsgType = j)</i> | 104 |
| APPLICATION MESSAGES FOR FUTURES – MENSAJES DE APLICACIÓN PARA FUTUROS | 105 |
| Pre-trade market information (Market Data) - Información de Mercado Pre-Negociación | 105 |
| MarketDataRequest (MsgType = V) - <i>Petición de información de mercado (MsgType = V)</i> | 105 |
| MarketDataSnapshotFullRefresh (MsgType = W) - <i>Actualización completa de información (MsgType = W)</i> | 109 |
| MarketDataIncrementalRefresh (MsgType = X) - <i>Actualización incremental de información (MsgType = X)</i> | 113 |

| | |
|--|------------|
| Instrument Reference Data - Información de Referencia Relativa a Instrumentos | 117 |
| SecurityListRequest (MsgType = x) - <i>Petición de lista de títulos (instrumentos) (MsgType = x)</i> | 117 |
| SecurityList (MsgType = y) - <i>Lista de títulos (instrumentos) (MsgType = y)</i> | 119 |
| Security Status (MsgType = f) – <i>Estado del título (MsgType = f)</i> | 122 |
| News (MsgType = B) - <i>Noticias (MsgType = B)</i> | 123 |
| | |
| SPECIAL CONSIDERATIONS - CONSIDERACIONES ESPECIALES..... | 124 |
| SettlType - <i>Código de vencimiento</i> | 124 |
| Instrument in MarketDataIncrementalRefresh message - <i>Instrumento en el mensaje MarketDataIncrementalRefresh</i> | 125 |
| Percentage Diff in Market Data messages - <i>Variación en los mensajes MarketData</i> | 125 |
| Maintenance of positions in the book - <i>Mantenimiento de posiciones en el libro</i> | 125 |
| Market depth - <i>Profundidad de mercado</i> | 126 |
| Tag marks/values not used (**) - <i>Marca de tags/valores no utilizados (**)</i> | 126 |
| Instrument name construction rule - <i>Regla de construcción de nombre de instrumento</i> | 127 |
| Notes on the SecurityList - <i>Notas sobre el SecurityList</i> | 128 |
| Instruments used to report Statistic Data – <i>Instrumentos usados para informar datos estadísticos</i> | 129 |

Change log – Log de cambios

| Versión | Fecha | Comentario | Autor |
|---------|------------|--|-----------------------|
| 1.0 | 01.08.2012 | Initial version. <i>Versión inicial.</i> | FIX Development Team. |
| 1.1 | 15.04.2013 | Clarification about maintenance of book positions added (see Special Considerations and MarketDataIncrementalRefresh) Compatible with software versión 2.0.4. <i>Se agrega aclaración sobre el mantenimiento de posiciones en el book (ver Consideraciones especiales y MarketDataIncrementalRefresh). Compatible con la versión 2.0.4 del software.</i> | FIX Development Team. |
| 1.2 | 02.08.2016 | Trading Session Status message detail added for Millennium <i>Se agrega detalle de mensaje Trading Session Status para Millennium</i> | FIX Development Team. |
| 1.3 | 15.11.2016 | SecurityStatus in Security Status message added for Millennium Value 24 in TradSesStatus of Trading Session Status message added. <i>Se agrega SecurityStatus en mensaje Security Status para Millennium Se agrega valor 24 en TradSesStatus del mensaje Trading Session Status</i> | FIX Development Team. |
| 1.4 | 26.12.2016 | Tags NoTradingSessionRules, NoOrdTypeRules y NoTimeInForceRules added to SecurityList Message <i>Se agregan los tags NoTradingSessionRules, NoOrdTypeRules y NoTimeInForceRules en mensaje SecurityList</i> | FIX Development Team. |
| 1.5 | 28.12.2016 | NumericOrderId added to MarketDataSnapshotFullRefresh and MarketDataIncrementalRefresh messages. <i>Se agrega NumericOrderId en mensajes MarketDataSnapshotFullRefresh y MarketDataIncrementalRefresh</i> | FIX Development Team. |
| 1.6 | 02.01.2017 | Trading Session Status Request message added for Millennium. MDEntryType values modified for Millennium (Closing Price and Previous Close) Values in SecurityType updated. <i>Se agrega mensaje Trading Session Status Request para Millennium Se modifican Valores de MDEntryType para Millennium (Closing Price y Previous Close) Se actualizan valores en SecurityType</i> | FIX Development Team. |

| | | | |
|------|------------|---|-----------------------|
| 1.7 | 08.03.2017 | Issuer tag (standard tag) added to instrument definition. <i>Se agrega el campo issuer (campo estándar) a la definición de instrument.</i> | FIX Development Team. |
| 1.8 | 17.04.2017 | SecurityDesc field added to MarketDataSnapshotFullRefresh and MarketDataIncrementalRefresh messages. SecurityDefinition message added. <i>Se agrega campo SecurityDesc en mensajes MarketDataSnapshotFullRefresh y MarketDataIncrementalRefresh</i> <i>Se agrega mensaje Security Definition</i> | FIX Development Team. |
| 1.9 | 05.05.2017 | News message added <i>Se agrega mensaje News</i> | FIX Development Team. |
| 1.10 | 12.07.2017 | Dissemination of the Security Status message (and its corresponding Request) is eliminated. Security Status tag is added in the Trading Session Status message. <i>Se elimina la difusión del mensaje Security Status (y su correspondiente Request)</i> <i>Se agrega tag Security Status en el mensaje Trading Session Status</i> | FIX Development Team. |
| 1.11 | 14.08.2017 | Security Definition Request message added. Required tags updated. <i>Se agrega mensaje SecurityDefinitionRequest</i> <i>Se modifican campos requeridos</i> | FIX Development Team. |
| 1.12 | 07.09.2017 | User Response message added. <i>Se agrega mensaje UserResponse</i> | FIX Development Team. |
| 1.13 | 27.01.2018 | The value of tag 8 of the StandardHeader is rectified. <i>Se rectifica el valor de tag 8 del StandardHeader.</i> | FIX Development Team. |
| 1.14 | 28.02.2018 | ROEs General Review <i>Revision general de ROEs</i> | Elizabeth Castillo |
| 1.15 | 26.04.2018 | English translation. <i>Traducción al inglés.</i> | Elizabeth Castillo |

| | | | |
|--------|------------|---|---------------------|
| 1.15.1 | 09.10.2018 | Tag 55 required in Trading Session Status Request <i>Se requiere el tag 55 en el mensaje Trading Session Status Request</i> | Elizabeth Castillo |
| 1.16 | 10.10.2018 | MarketDataStatisticsRequest and MarketDataStatisticsReport messages are added Statistic data is added (for future implementation) Values added to tag 762 <i>Se agregan los mensajes MarketDataStatisticsRequest y MarketDataStatisticsReport</i> <i>Se agrega información estadística (implementación futura)</i> <i>Se agregan valores al tag 762</i> | Elizabeth Castillo |
| 1.17.1 | 11.10.2018 | Application Messages for Futures are added. <i>Se agregan mensajes de aplicación de Futuros.</i> | María Paz Herrera |
| 1.17.2 | 25.10.2018 | Full Security List added. <i>Se agrega la consulta de Security List completa.</i> | Guillermo Rodriguez |
| 1.17.3 | 10.01.2019 | Note is added in "Fix session identification" section. Value of tag 264 (MarketDepth) in message V (MarketDataRequest) in section "application messages for futures" is corrected. Instruments used to report Statistic Data are modified. Clarification is added in tag 266 (AggregatedBook) in message V (MarketDataRequest) in the section "Application messages for futures". <i>Se agrega una nota en la sección "Identificación de la sesión FIX"</i> <i>Se corrige el valor del tag 264 (MarketDepth) en el mensaje V (MarketDataRequest) en la sección "Mensajes de aplicación para futuros"</i> <i>Se modifican los instrumentos usados para informar estadísticas.</i> <i>Se agrega aclaración en el tag 266 (AggregatedBook) en el mensaje V (MarketDataRequest) en la sección "Mensajes de aplicación para futuros".</i> | María Paz Herrera |
| 1.17.4 | 15.01.2019 | Value 269 = C and tags 273, 288 y 289 are added in messages W and X in section "Application messages for futures". Tag 271 is added in message W in section "Application messages for futures". Tag 286 is added in message X in section "Application messages for futures". <i>Se agregan el valor 269 = C y los tags 273, 288 y 289 en los mensajes W y X de la sección "Mensajes de aplicación para futuros".</i> <i>Se agrega el tag 271 en el mensaje W de la sección "Mensajes de aplicación para futuros".</i> | María Paz Herrera |

| | | | |
|--------|-------------|---|----------------------|
| | | Se agrega el tag 286 en el mensaje X de la sección "Mensajes de aplicación para futuros". | |
| 1.18 | 15.01.2019 | <p>Tag 1301 (MarketID) is added in message g (TradingSessionStatusRequest), to request trading session information of Senebi. The value 9 (Trading Session VWAP Price) is added in tag 269 (MDEntryType). Tag 278 (MDEntryID) is added in message X (MarketDataIncrementalRefresh) to indicate the trade number.</p> <p>Se incorpora el tag 1301 (MarketID) en el msj g (TradingSessionStatusRequest), para poder solicitar información de Senebi. Se incorpora en el tag 269 (MDEntryType), el valor 9 (Trading Session VWAP Price). Se incorpora el tag 278 (MDEntryID) en el mensaje X (MarketDataIncrementalRefresh) para indicar el número de una operación.</p> | María Paz Herrera |
| 1.18.1 | 19.02.2019 | Se realizan ajustes en las especificaciones de los tags 265 y 266 de los mensajes V de futuros y en el tag 269 de los mensajes X y W también para futuros. | Guillermo Rodriguez |
| 1.18.2 | 27.02.2019 | Incorporación de los tags 454, 455, 456 (ISIN) en el mensaje "y" Full SecurityListRequest | María Claudia Jurado |
| 1.18.3 | 12.04.2019 | <p>Incorporación del valor "FB" en el tag 762 de los mensajes SecurityListRequest y FullSecurityListRequest</p> <p>Incorporación del valor "CPC" en el tag 58 de los mensajes MarketDataSnapShotFullRefresh y MarketDataIncrementalRefresh para indicar un cambio de precio en el campo "previous close" por cualquier motivo, como ser precio "EX"</p> | María Claudia Jurado |
| 1.18.4 | 25.06..2019 | <p>Incorporación del tag 762 en los mensajes SecurityListRequest y FullSecurityListRequest para futuros</p> <p>Valores MVL – índices</p> <p>T11 – Instrumentos de prueba</p> <p>BRS – moneda Real</p> <p>DO – moneda Dólar</p> <p>DOP – Pase Dólar</p> | Laura Flores |
| 1.18.5 | 28.08.2019 | Incorporación del tag 58 en los mensajes de SecurityList y FullSecurityList para indicar la categoría de los instrumentos; el texto informado estará precedido siempre por "C:" | Carlos Gramajo |

| | | | |
|--------|------------|---|----------------|
| 1.18.6 | 01.10.2019 | <p>Actualización de los valores posibles en el tag 279 del mensaje 35=X (MarketDataIncrementalRefresh) para los instrumentos de futuros</p> <p>Actualización de valores provistos para los instrumentos de futuros en el tag 1021 de los mensajes 35=W (MarketDataSnapshotFullRefresh) y 35=X (MarketDataIncrementalRefresh)</p> <p>Actualización de los valores posibles en el tag 762 del mensaje 35=x (SecurityListRequest) para los instrumentos ByMA</p> | Carlos Gramajo |
| 1.18.7 | 01.12.2019 | <p>Actualización de documentación: Incorporación del tag 460 en el mensaje 35=X para los instrumentos de ByMA</p> <p>Actualización de documentación: Corrección del texto en la explicación del tag 265 del mensaje 35=V para los instrumentos de ByMA</p> <p>Actualización de documentación: Ampliación de los valores permitidos en el tag 1306 del mensaje 35=d para los instrumentos de ByMA</p> <p>Actualización de documentación: Aclaración en el tag 269 del mensaje 35=X para los instrumentos de ByMA, valores x e y disponibles solo para difusión de datos del tipo estadísticas (167=STAT)</p> <p>Actualización de documentación: Incorporación del mensaje 35=6 (IndicationOfInterest) en la sección Mensajes de Sesión.</p> <p>Actualización de documentación: Corrección en el obligatoriedad del tag 55 en el mensaje 35=x (SecurityListRequest), se pasa a opcional el tag.</p> <p>Actualización de documentación: Corrección en el obligatoriedad del tag 55 en el mensaje 35=c (SecurityDefinitionRequest) y 35=V (MarketDataRequest), se pasa a obligatorio el tag.</p> <p>Actualización de documentación: Incorporación de un nuevo valor para el tag 762 en el mensaje 35=x (SecurityListRequest) permite consultar el nuevo panel de Obligaciones Negociables Cortas.</p> | Carlos Gramajo |
| 1.18.8 | 26.12.2019 | <p>Mensaje / Message 35=V (MarketDataRequest)</p> <p>Corrección en descripción del tag 265, donde decía 236, debe decir 263 Correction in description of tag 265, Where it say 236, should say 263</p> | Carlos Gramajo |

| | | | |
|--------|------------|---|----------------|
| | | <p>Mensaje / Message 35=x (SecurityListRequest)</p> <p>Corrección en la obligatoriedad descrita para el tag 55, donde dice “Y”, debe decir “N” Correction in the requirements of tag 55, where it says "Y" should say "N"</p> | |
| 1.18.9 | 18.03.2020 | <p>Mensaje / Message 35=d (SecurityDefinition)</p> <ul style="list-style-type: none"> - Se incorpora el tag 228 (Factor) a la sección instrumento. <i>Tag 228 (Factor) is incorporated in the instrument section. (Ver)</i> - Se incorpora el tag 968 (StrikeValue) a la sección instrumento, utilizado solo en instrumentos cuyo SecurityType es “T” u “OPT”. (Ver) <i>Tag 968 (StrikeValue) is incorporate in the intrument section, only used for SecurityType “T” or “OPT”.</i> - Se amplía la descripción del tag 323 (SecurityResponseType), solo se usa en instrumentos del tipo STAT o XLINKD. (Ver) <i>Tag 323 (SecurityResponseType) description is extend; this tag used only por SecurityType STAT or XLINKD</i> - Se actualiza la documentación incluyendo el valor STAT en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value STAT to Tag 167 (SecurityType)</i> <p>Mensaje / Message 35=c (SecurityDefinitionRequest)</p> <ul style="list-style-type: none"> - Se actualiza la documentación incluyendo el valor XLINKD en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value XLINKD to Tag 167 (SecurityType)</i> <p>Standard Message Header / Encabezado</p> <ul style="list-style-type: none"> - Se modifica la obligatoriedad del Tag 128 (DeliverToCompID) de Obligatorio a Condicional. Este Tag es requerido solo en caso de enviar mensajes de negocio. (Ver) <i>It is modified of requierd of tag 128(DeliverToCompID) from Mandatory to Conditional. This Tag is required only in case of sending business messages.</i> | Carlos Gramajo |

| | | | |
|------|------------|---|---------------|
| | | <p>Mensaje / Message 35=x (SecurityListRequest)</p> <ul style="list-style-type: none"> - Se incorpora el valor "LBD" al tag 762 (SecuritySubType) como nuevo posible valor. (Ver) <i>"LBD" is incorporated like new posible value in the TAG 762 (SecuritySubType)</i> - Se actualiza la documentación incluyendo el valor XLINKD en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value XLINKD to Tag 167 (SecurityType)</i> <p>Mensaje / Message 35=x (FullSecurityListRequest)</p> <ul style="list-style-type: none"> - Se actualiza la documentación incluyendo el valor STAT en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value STAT to Tag 167 (SecurityType)</i> <p>Mensaje / Message 35=y (SecurityList)</p> <ul style="list-style-type: none"> - Se actualiza la documentación incluyendo el valor XLINKD en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value XLINKD to Tag 167 (SecurityType)</i> <p>Mensaje / Message 35=y (FullSecurityList)</p> <ul style="list-style-type: none"> - Se actualiza la documentación incluyendo el valor XLINKD en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value XLINKD to Tag 167 (SecurityType)</i> <p>Mensaje / Message 35=X (MarketDataIncrementalRefresh)</p> <ul style="list-style-type: none"> - Se actualiza la documentación incluyendo el valor XLINKD en el tag 167 (SecurityType). (Ver) <i>It is Updated the document, adding the value XLINKD to Tag 167 (SecurityType)</i> | |
| 1.19 | 20.08.2020 | <p>Mensaje / Message 35=W (MarketDataRequest)</p> <p><i>Indication of possible spontaneous delivery</i> (Ver) <i>Indicación de posible envío espontáneo</i> (Ver)</p> | Agustín Isola |

| | | | |
|--|--|---|--|
| | | Incorporación BusinessMessageReject (MsgType=j) (Ver) <i>BusinessMessageReject added (MsgType = j)</i> (Ver) | |
|--|--|---|--|

Introduction - *Introducción*

Document Purpose and Scope – *Propósito y alcance del documento*

Following the trends in terms of implementation and application of international standards, Bolsas y Mercados Argentinos (BYMA) adds to its tool portfolio a new service for the exchange of information based on the widely adopted FIX protocol.

FIX is the messaging standard specification driven by the industry around which the system developers build their components to facilitate the information distribution and order routing.

This document provides an overview of FIX implementation for BYMA, describing the types and tags (fields) that each client must support in order to exchange information through it.

FIX is an open specification that defines message rules and formats for the exchange of financial information. For more information, visit www.fixprotocol.org.

Siguiendo las tendencias en términos de implementación y aplicación de normas internacionales, Bolsas y Mercados Argentinos suma a su cartera de herramientas un nuevo servicio destinado al intercambio de información basado en el ampliamente adoptado protocolo FIX.

FIX es la especificación de mensajería impulsada por la industria alrededor de la cual los desarrolladores de sistemas informáticos construyen sus componentes para facilitar la distribución de información y el ruteo de ofertas.

Este documento resume la implementación FIX para Bolsas y Mercados Argentinos, describiendo los tipos y etiquetas (campos) que cada cliente debe soportar con el objeto de intercambiar información por su intermedio.

FIX es una especificación abierta que define reglas y formatos de mensajes orientados al intercambio de información financiera. Para mayor información referirse a www.fixprotocol.org.

Common Features - Aspectos Comunes

FIX Session Identification - *Identificación de la sesión FIX*

The service provider will assign a Market Code, a Member Code, Username and Password to any member interested in its use. All messages sent by the member to the market must include the Member Code in the SenderCompID tag, and eventually in the OnBehalfOfCompID. For connections to test environments, a set of codes will be distributed to such end. All messages sent by the member to the market must include the complete TargetCompID field with the Market Code provided. There cannot be more than one FIX session open at the same time for the same set of identification codes. If a message is received with identification values not matching a valid session, it will be rejected and the connection will be closed.

Note: Member Code and Username must match.

El proveedor del servicio asignará, a todo miembro interesado en su uso, un Código de Mercado, un Código de Miembro, Usuario y Contraseña. Todo mensaje enviado por el miembro hacia el mercado deberá contener el Código de Miembro en el campo SenderCompID y eventualmente en el campo OnBehalfOfCompID. Para conexiones a entornos de prueba, se distribuirá un juego de códigos destinados a tal fin. Todos los mensajes enviados por el miembro hacia el mercado deben contener el campo TargetCompID completo con el Código de Mercado provisto. No pueden existir más de una sesión FIX al mismo tiempo para el mismo juego de códigos de identificación. De recibirse un mensaje con valores de identificación que no se corresponden con una sesión válida, será rechazado y la conexión será cerrada.

Nota: El Código de Miembro y el Usuario deben coincidir.

IP Addresses (*Direcciones IP*)

All members to be connected to the system will be provided with an IP address to access production data and one or more IP addresses to access test environments.

Todos los miembros a conectarse al sistema serán provistos con una dirección IP de acceso a producción y una o más direcciones IP de acceso a entornos de ensayos.

TCP Port Number (*Número de Puerto TCP*)

The FIX server will accept client connections listening on a specific TCP port number. This port number will be opportunely provided by the service provider.

El servidor FIX aceptará conexiones clientes escuchando en un número de puerto TCP específico. Este número de puerto será oportunamente provisto por el proveedor del servicio.

FIX Session Assignment (*Asignación de Sesión FIX*)

The identification codes, as well as the Access IP Addresses, are assigned by Caja de Valores S.A. For further details, please contact the Help Desk at helpdesk@cau.sba.com.ar

Los códigos de identificación, como así también las direcciones IP de acceso, son asignadas por Caja de Valores S.A. Para más detalles, deberá contactarse al Centro de Atención a Usuarios: helpdesk@cau.sba.com.ar

Abbreviations - *Abreviaturas*

| Término | Definición |
|----------------|--|
| BYMA | Bolsas y Mercados Argentinos |
| CFI | Classification of Financial Instrument - ISO 10962. <i>Clasificación de instrumentos financieros - ISO 10962.</i> |
| FIX | Financial Information Exchange Protocol. <i>Protocolo de intercambio de información financiera</i> |
| IP | Internet Protocol. <i>Protocolo de comunicaciones a través de Internet</i> |
| ISIN | International Securities Identification Numbering. <i>Identificación numérica internacional de títulos</i> |
| MERVAL | Mercado de Valores de Buenos Aires (preserved for historical reasons; from now on, BYMA) |
| MIC | Market Identifier Code - ISO 10383. <i>Código de identificación de mercado - ISO 10383.</i> |
| SSL | Secure Socket Layer. <i>Protocolo de comunicación segura</i> |
| T+2 | Used to specify 48-hour settlement type. <i>Usado para especificar código de vencimiento de 48 hs.</i> |
| T+3 | Used to specify 72-hour settlement type. (Deprecated) <i>Usado para especificar código de vencimiento de 72 hs (en desuso).</i> |
| UTC | Coordinated Universal Time. <i>Hora universal</i> |
| XMEV | MIC para BYMA (used for concurrent market transactions). <i>MIC para BYMA (usado para mercado de concurrencia).</i> |

Glossary - Glosario

| Término | Definición |
|---------------|--|
| Broker | <p>Broker is the individual or firm that acts as an intermediary between a buyer and a seller, usually charging a commission. In the context of this document, it is about the stock broker.</p> <p><i>Se llama broker al individuo o firma que actúa como intermediario entre un comprador y un vendedor, usualmente cargando una comisión. En el contexto de este documento, se trata del agente bursátil.</i></p> |
| Counter-party | <p>Each of the parts of a transaction</p> <p><i>Cada una de las partes de una operación.</i></p> |
| Derivatives | <p>A financial instrument (such as a future or an option) whose features and value derive from the features and value of another asset..</p> <p><i>Una garantía financiera (como opción o futuro) cuyas características y valor se deriva de las características y valor de otro activo.</i></p> |
| FIX Gateway | <p>Service that provides a communication channel between the market and its brokers using the FIX protocol.</p> <p><i>Servicio que provee de un canal de comunicación entre mercado y agentes respetando el protocolo FIX.</i></p> |
| Instrument | <p>Marketable security. A financial asset which is tradable.</p> <p><i>Instrumento negociable. Capital financiero en su forma negociable.</i></p> |
| Issuer | <p>Refers to the entity that puts a financial asset in the market.</p> <p><i>Issuer refiere a la entidad que pone a un activo financiero en el mercado.</i></p> |
| Market Data | <p>Term used to refer to the set of orders, prices, statistics, indices and business information used by the market to evaluate the opportunities of each instrument.</p> <p><i>Es el término utilizado para denominar el conjunto de ofertas, precios, estadísticas, índices e información comercial utilizada por el mercado para evaluar las oportunidades de cada instrumento.</i></p> |
| Security | <p>Financial instrument authorized for trading.</p> <p><i>Instrumento cuya negociación ha sido autorizada.</i></p> |
| Vendor | <p>Institution that sells services to clients. For this document, a vendor is an institution that sells access to market information.</p> |

| Término | Definición |
|---------|--|
| | <i>Institución dedicada a la venta de servicios a clientes. En el contexto de este documento, el vendor es una institución que vende el acceso a información de mercado.</i> |

Common Blocks to All Messages (Header and Trailer) - *Bloques Comunes a Todo Mensaje (Encabezado y Final)*

Standard Message Header - *Encabezado*

FIX messages must begin with the standard block specified below:

Los mensajes FIX deben ser iniciados con el bloque estándar que se especifica a continuación:

| StandardHeader | | | | |
|----------------|-----------------|------|--------------|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| 8 | BeginString | Y | String | <p>Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted) . Valid value: "FIXT.1.1". This value is a standard one, please check it with FIX protocol definitions.</p> <p>Identifica el comienzo de un nuevo mensaje y la versión del protocolo. SIEMPRE TIENE QUE SER EL PRIMER CAMPO EN EL MENSAJE (Siempre descriptado) Valor valido: "FIXT.1.1". Este es un valor normalizado. Verificar con las definiciones de protocolo FIX vigentes.</p> |
| 9 | BodyLength | Y | Length | <p>Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted).</p> <p>Longitud del mensaje, expresado en bytes, por delante del campo CheckSum. SIEMPRE TIENE QUE SER EL SEGUNDO CAMPO EN EL MENSAJE (Siempre descriptado).</p> |
| 35 | MsgType | Y | String | <p>Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted). Note: A "U" as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver.</p> <p>Define el tipo de mensaje. SIEMPRE TIENE QUE SER EL TERCER CAMPO EN EL MENSAJE (Siempre descriptado). Nota: Si el primer carácter en este campo es una "U" (Por ejemplo, U, U2, etc.) indica que el formato del mensaje está definido en forma privada por el que envía y el que recibe.</p> |
| 1128 | ApplVerID | N | String | <p>Specifies the service pack release being applied at message level. Enumerated field with values assigned at time of service pack release. Valid value: 'FIX50'. This value is a standard one, please check it with FIX protocol definitions.</p> <p>Especifica la versión del Service Pack que está siendo aplicada a nivel del</p> |

| StandardHeader | | | | |
|----------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| | | | | mensaje. Es un campo enumerado con valores asignados al momento de la publicación del Service Pack. Valor valido: 'FIX50'. Este es un valor normalizado. Verificar con las definiciones de protocolo FIX vigentes. |
| 49 | SenderCompID | Y | String | Assigned value used to identify firm sending message. Please contact BYMA for appropriate CompID assignment. Valor utilizado para identificar la firma de quien envía el mensaje. Por favor, contacte a BYMA para una asignación apropiada del valor CompID. |
| 56 | TargetCompID | Y | String | Assigned value used to identify receiving firm. Please contact BYMA for appropriate CompID assignment. Valor utilizado para identificar la firma que va a recibir el mensaje. Por favor contacte a BYMA para una asignación apropiada del valor CompID |
| 34 | MsgSeqNum | Y | SeqNum | Integer message sequence number. Número de secuencia del mensaje. |
| 50 | SenderSubID | N | String | Assigned value used to identify specific message originator (desk, trader, etc.) Valor asignado para identificar más específicamente al emisor del mensaje (mesa, operador, etc.) |
| 57 | TargetSubID | N | String | Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user. Valor asignado para identificar al individuo específico, o sector para el cual el mensaje esta dirigido. "ADMIN" está reservado para mensajes administrativos, no pensado para un usuario específico. |
| 43 | PossDupFlag | N | Boolean | Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. Indicates possible retransmission of message with this sequence number. Valid values: N = OriginalTransmission, Y = PossibleDuplicate. Siempre requerido para la retransmisión de mensajes, ya sea haya sido especificado por el sistema que lo envió o como resultado de un pedido de reenvío. Indica la posible retransmisión del mensaje con este número de secuencia. Valores validos: N = Transmision Original, Y = Posible Duplicado. |
| 97 | PossResend | N | Boolean | Required when message may be duplicate of another message sent under a different sequence number. Indicates that message may contain information that has been sent under another sequence number. Valid values: N = OriginalTransmission, Y = PossibleResend. Requerido cuando el mensaje pueda ser el duplicado de otro que fue enviado con un número diferente de secuencia. Indica que el mensaje puede contener información que ya fue enviada bajo otro número de secuencia. Valores validos: |

| StandardHeader | | | | |
|----------------|------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| | | | | N = Transmisión Original, Y= Posible Reenvío |
| 52 | SendingTime | Y | UTCTimestamp | Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT"). Horario de la transmisión del mensaje (siempre expresada en UTC hora universal, también conocida como "GMT") |
| 115 | OnBehalfOfCompID | N | String | Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field. Valor asignado para identificar la firma desde la cual se origina el mensaje si el mensaje fue enviado por un tercero (proveedor externo). Por ejemplo, el identificador de la firma del tercero irá incluida en el campo SenderCompID y la firma de quién origina el mensaje en este campo. |
| 128 | DeliverToCompID | C | String | Assigned value used to identify the firm targeted to receive the message if the message is delivered by a third party i.e. the third party firm identifier would be delivered in the TargetCompID (56) field and the ultimate receiver firm ID in this field. For Millennium the value is "FGW" and for futures is "UMDF". This Field is required in business messages and optional for administrative messages. Valor asignado utilizado para identificar la firma que debería recibir el mensaje en caso de ser enviado por una tercera parte. Por ejemplo, el identificador de firma de la tercera parte va a ser transmitido en el campo TargetCompID (56) y el ID de la firma a quien está destinado en este campo. Para Millennium el valor será "FGW" y para futuros "UMDF" Este Campo es requerido en mensajes de negocio y opcional para los mensajes administrativos |

Volver

Standard Message Trailer - *Final*

FIX messages must end with the standard block specified below:

Los mensajes FIX deben finalizar con el bloque estándar que se especifica a continuación:

| StandardTrailer | | | | |
|-----------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| 10 | Checksum | Y | String | Three byte, simple checksum. ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted). Suma de verificación de tres bytes. SIEMPRE ES EL ULTIMO CAMPO EN EL MENSAJE. Por ejemplo sirve, junto al <SOH> final, como el delimitador de mensaje. Siempre definido como tres caracteres (Siempre descriptado) |

Session Messages - Mensajes de Sesión

Logon (MsgType = A) - Ingreso (MsgType = A)

The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session

Possible server responses are: Logon (MsgType=A), Logout (MsgType=5) or Reject (MsgType=3).

El mensaje de ingreso (logon) autentica al usuario estableciendo una conexión al sistema. Este mensaje debe ser el primero a ser enviado por toda aplicación que requiera iniciar una sesión FIX.

Las posibles respuestas del servidor son: Ingreso aceptado (Logon, MsgType = A), salida del sistema (Logout, MsgType = 5) o rechazo (Reject, MsgType = 3).

| Logon | | | | |
|-----------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = A |
| 98 | EncryptMethod | Y | Int | Must be 0 = None. Tiene que ser 0 = None. |
| 108 | HeartBtInt | Y | Int | Heartbeat interval (seconds). Note same value used by both sides. Recommended value: 30. Intervalo del latido (en segundos). El mismo valor tiene que ser utilizado por las dos partes. Valor recomendado: 30. |
| 95 | RawDataLength | N | Length | Number of bytes in raw data field (Required for some authentication methods). Numero de bytes en el campo RawData (requerido para algunos métodos de autenticación.) |
| 96 | RawData | N | Data | Required for some authentication methods. Requerido para algunos métodos de autenticación |
| 553 | Username | Y | String | UserID or username provided by the exchange. Identificador o nombre de usuario provisto por el Mercado. |
| 554 | Password | Y | String | Password. Clave |

| Logon | | | | |
|------------------|-----------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| 141 | ResetSeqNumFlag | N | Boolean | Indicates that the both sides of the FIX session should reset sequence numbers. Indica que los dos lados de la sesión FIX deberían reiniciar el número de secuencia. |
| 789 | NextExpectedMsgSeqNum | N | Int | Next expected MsgSeqNum value to be received. El siguiente valor que se va a recibir en el campo MsgSeqNum |
| 464 | TestMessageIndicator | N | Boolean | Indicates whether or not this FIX Session is a "test" vs. "production" connection. Useful for preventing "accidents". Values: N = Production, Y = Test. Indica si la sesión FIX es una "prueba" o "produccion". Util para prevenir "accidentes". Valores: N =Produccion, Y=Prueba |
| 1137 | DefaultAppVerID | Y | String | Specifies the service pack release being applied, by default, to message at the session level. Enumerated field with values assigned at time of service pack release. Value: 9 (FIX50SP2) Especifica la versión del Service Pack que está siendo aplicada a nivel del mensaje. Es un campo enumerado con valores asignados al momento de la publicación del Service Pack. Valor valido: 9 (FIX50SP2) |
| Standard Trailer | | Y | | |

Heartbeat (MsgType = 0) - *Latido (MsgType = 0)*

The Heartbeat message monitors the status of the communication link and identifies when the last of a string of messages was not received.

El latido (mensaje Heartbeat) monitorea el estado del enlace de comunicación.

| Heartbeat | | | | |
|------------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = 0 |
| 112 | TestReqID | C | String | Required when the heartbeat is the result of a Test Request message. Requerido cuando el latido es el resultado de un mensaje de Petición de Prueba. |
| Standard Trailer | | Y | | |

TestRequest (MsgType = 1) - *Petición de prueba (MsgType = 1)*

By means of a Test Request message a tip requests the emission of a heartbeat to the other end of the connection. The Test Request message checks sequence numbers and verifies communication line status. The application that executes in the opposite end responds with a heartbeat, replicating the value of the TestReqID (112) tag contained in the original request.

Por medio de un mensaje de petición de prueba (TestRequest) una punta solicita la emisión de un latido a la otra punta de la conexión. El mensaje de petición de prueba verifica números de secuencia y el estado de la línea de enlace. La aplicación que ejecuta en la punta opuesta responde con un latido (Heartbeat), replicando el valor de la etiqueta TestReqID (112) contenida en la petición original.

| TestRequest | | | | |
|------------------|-----------------|------|--------------|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = 1 |
| 112 | TestReqID | Y | String | Identifier included in Test Request message to be returned in resulting Heartbeat. Identificador incluido en el mensaje de Petición de Prueba, para ser devuelto en el latido resultante. |
| Standard Trailer | | Y | | |

ResendRequest (MsgType = 2) - *Petición de reenvío (MsgType = 2)*

The Resend Request is sent by the receiving application to initiate the retransmission of messages. This function is used if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.

The resend request can be used to request a single message, a range of messages or all the messages that followed a particular message.

It is imperative that the receiving application processes the messages following the sequence. If message number 7 has been lost and messages 8 and 9 have been received, then the receiver can ignore messages 8 and 9 by requesting rank 7-9 or, preferably, requesting rank 7-0 (0 represents infinity)

La petición de reenvío (ResendRequest) es enviada por la aplicación receptora para iniciar la retransmisión de mensajes. Esta función se utiliza si se ha detectado un hueco en los números de secuencia de los mensajes recibidos, si el receptor ha perdido un mensaje o como parte del proceso de iniciación del diálogo.

La petición de reenvío puede usarse para solicitar un solo mensaje, un rango de mensajes o todos los mensajes que siguieron a uno en particular.

Es imperativo que la aplicación receptora procese los mensajes siguiendo la secuencia. Si el mensaje número 7 se ha perdido y los mensajes 8 y 9 se han recibido, entonces el receptor puede ignorar los mensajes 8 y 9 solicitando el rango 7-9 o, preferiblemente, solicitando el rango 7-0 (0 representa el infinito).

| ResendRequest | | | | |
|------------------|-----------------|------|---------------|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Datos | Comentarios |
| Standard Header | | Y | | MsgType = 2 |
| 7 | BeginSeqNo | Y | SeqNum | Message sequence number of first message in range to be resent Numero de secuencia inicial del rango a ser reenviado. |
| 16 | EndSeqNo | Y | SeqNum | Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity). Numero de secuencia del último mensaje del rango a ser reenviado. Si el pedido es por un solo mensaje BeginSeqNo (7) = EndSeqNo. Si el pedido es por todos los mensajes que siguen a un mensaje en particular EndSeqNo = "0" (representa infinito). |
| Standard Trailer | | Y | | |

Reject (MsgType = 3) - Rechazo (MsgType = 3)

The Reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks.

El mensaje de rechazo (Reject) debe utilizarse cuando un mensaje, recibido por el servidor, no pudo ser debidamente procesado debido a una violación a nivel de sesión. Un ejemplo de cuándo un rechazo puede ser apropiado sería la recepción de un mensaje con datos básicos no válidos que supera con éxito las comprobaciones de desencriptación, CheckSum y BodyLength.

| Reject | | | | |
|-----------------|---------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = 3 |
| 45 | RefSeqNum | Y | SeqNum | MsgSeqNum of rejected message. MsgSeqNum del mensaje rechazado |
| 371 | RefTagID | N | Int | The tag number of the FIX field being referenced. El numero de etiqueta del campo FIX que es referenciado. |
| 372 | RefMsgType | N | String | The MsgType of the FIX message being referenced. El MsgType del mensaje FIX que es referenciado. |
| 373 | SessionRejectReason | Y | Int | Code to identify reason for a session-level Reject message. Valid values: Código para identificar la razón por la que fue enviado el mensaje de rechazo a nivel de sesión. Valores validos: 0 = InvalidTagNumber (Numero de etiqueta invalido) 1 = RequiredTagMissing (Falta la etiqueta obligatoria) 2 = TagNotDefinedForThisMessageType (Etiqueta no definida para este tipo de mensaje) 3 = UndefinedTag (Etiqueta sin definir) 4 = TagSpecifiedWithoutAValue (Etiqueta especificada sin valor) 5 = ValuesIncorrect (El valor es incorrecto) 6 = IncorrectDataFormatForValue (Formato de datos incorrecto para este valor) 7 = DecryptionProblem (Problema de desencriptado) 9 = CompIDProblem (Problema con el campo CompID) 10 = SendingTimeAccuracyProblem (Problema con la precisión del horario enviado) 11 = InvalidMsgType (Tipo de Mensaje invalido) 13 = TagAppearsMoreThanOnce (La etiqueta aparece mas de una vez) 14 = TagSpecifiedOutOfRequiredOrder (la etiqueta especificada esta fuera del orden requerido) |

| Reject | | | | |
|------------------|-----------------|------|--------------|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| | | | | 15 = RepeatingGroupFieldsOutOfOrder (Los campos de grupos de repeticion, estan fuera de orden) 16 = IncorrectNumInGroupCountForRepeatingGroup (Conteo incorrecto del campo NumInGroup para el grupo de repeticion) 17 = Non (Non "Data" value includes field delimiter) (Los valores NON incluyen a los campos delimitadores) 18 = Invalid (Invalid/Unsupported Application Version) (Invalido/Sin soporte. Version de la application) 99 = Other (Otra) |
| 58 | Text | N | String | Message to explain reason for rejection. Mensaje para explicar la razón del rechazo |
| Standard Trailer | | Y | | |

SequenceReset (MsgType = 4) - Reinicio de secuencia (MsgType = 4)

This message is used by the sending application to reset the incoming sequence number on the opposing side.

The Sequence Reset message has two modes: Gap Fill Mode or Reset Mode.

The Gap Fill Mode is used in response to a resend request in which one or more messages must be skipped.

The Reset Mode involves specifying an arbitrarily large sequence number to be expected by the request receiver and is used to reset a FIX session after an unrecoverable failure has occurred.

Este mensaje es utilizado por la aplicación de envío para reestablecer el número de secuencia entrante en el lado opuesto.

El mensaje de reinicio de secuencia (SequenceReset) tiene dos modalidades: Relleno de brecha (Gap Fill Mode) o modo reinicio (Reset Mode).

El modo relleno de brecha se utiliza en respuesta a una petición de reenvío en la cual uno o más mensajes deben ser saltados.

El modo reinicio implica la especificación de un número de secuencia arbitrariamente grande a ser esperado por el receptor de la petición y es utilizado para restablecer una sesión FIX tras haberse producido una falla irrecuperable.

| SequenceReset | | | | |
|------------------|-----------------|------|--------------|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = 4 |
| 123 | GapFillFlag | N | Boolean | Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Valid values: Y = Gap Fill message, MsgSeqNum field valid. N = Sequence Reset, ignore MsgSeqNum. Indica que el mensaje de Reinicio de Secuencia está siendo reemplazado administrativamente o que mensajes de la aplicación no van a ser reenviados. Valores validos: Y = Mensaje de relleno de brecha, el campo MsgSeqNum es un campo valido. N = Secuencia reiniciada, ignorar MsgSeqNum. |
| 36 | NewSeqNo | Y | Int | New sequence number. Nuevo número de secuencia. |
| Standard Trailer | | Y | | |

Logout (MsgType = 5) - *Desconexión (MsgType = 5)*

The Logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.

El mensaje FIX de desconexión inicia o confirma la finalización de una sesión FIX. Desconexiones sin diálogo de desconexión deben considerarse como anormales.

| Logout | | | | |
|------------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = 5 |
| 58 | Text | N | String | Explanation for Logout reason (if any). Explicación de la razón de desconexión, si es que hay una. |
| Standard Trailer | | Y | | |

IndicationOfInteres - IOI (MsgType = 6) – Indicaciones de Interés (MsgType = 6)

Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. ByMA uses this message to inform the user who establishes the connection to his PartyId in the markets in which he is allowed to operate.

Los mensajes de indicación de interés se utilizan para comercializar mercancías que el corredor está comprando o vendiendo en calidad de propietario o agencia.

ByMA utiliza este mensaje para informar al usuario que establece la conexión su PartyId en los mercados en los cuales tiene permitido operar.

| SequenceReset | | | | | | | | | | | | | | | | |
|---------------|----------------------------|------|--------------|---|-------|---------|--------|-----|--------|--------|--------|-------------|--------|----------------------------|--------|--------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | |
| | Standard Header | Y | | MsgType = 6 | | | | | | | | | | | | |
| 23 | IOIID | Y | String | Unique identifier of IOI message. Identificador único del mensaje IOI. | | | | | | | | | | | | |
| 28 | IOITransType | Y | Char | Identifies IOI message transaction type <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>New</td> </tr> <tr> <td>C (**)</td> <td>Cancel</td> </tr> <tr> <td>R (**)</td> <td>Replace</td> </tr> </tbody> </table> Identificador del tipo de transacción del mensaje IOI. | Value | Meaning | N | New | C (**) | Cancel | R (**) | Replace | | | | |
| Value | Meaning | | | | | | | | | | | | | | | |
| N | New | | | | | | | | | | | | | | | |
| C (**) | Cancel | | | | | | | | | | | | | | | |
| R (**) | Replace | | | | | | | | | | | | | | | |
| 54 | Side | Y | Char | Side of Indication. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Buy</td> </tr> <tr> <td>2 (**)</td> <td>Sell</td> </tr> <tr> <td>7</td> <td>Undisclosed</td> </tr> <tr> <td>B (**)</td> <td>As Defined (for multilegs)</td> </tr> <tr> <td>C (**)</td> <td>Opposite (for multilegs)</td> </tr> </tbody> </table> Lado de la indicación. | Value | Meaning | 1 (**) | Buy | 2 (**) | Sell | 7 | Undisclosed | B (**) | As Defined (for multilegs) | C (**) | Opposite (for multilegs) |
| Value | Meaning | | | | | | | | | | | | | | | |
| 1 (**) | Buy | | | | | | | | | | | | | | | |
| 2 (**) | Sell | | | | | | | | | | | | | | | |
| 7 | Undisclosed | | | | | | | | | | | | | | | |
| B (**) | As Defined (for multilegs) | | | | | | | | | | | | | | | |
| C (**) | Opposite (for multilegs) | | | | | | | | | | | | | | | |

| SequenceReset | | | | | | | | | | | | | | | | |
|------------------|-------------------------|------------|---------|---------------|--|--|---|---------|-------------|-------|-------------------------|---------|-------------------|-------|---|----------------------|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios | | | | | | | | | | |
| 27 | IOIQty | | | Y | String | <p>Quantity (e.g. number of shares) in numeric form or relative size. The value zero is used if NoLegs repeating group is used</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>S (**)</td> <td>Small</td> </tr> <tr> <td>M (**)</td> <td>Medium</td> </tr> <tr> <td>L (**)</td> <td>Large</td> </tr> <tr> <td>U</td> <td>Undisclosed Quantity</td> </tr> </tbody> </table> <p>Cantidad (por ejemplo, número de acciones) en forma numérica o tamaño relativo.</p> | Value | Meaning | S (**) | Small | M (**) | Medium | L (**) | Large | U | Undisclosed Quantity |
| Value | Meaning | | | | | | | | | | | | | | | |
| S (**) | Small | | | | | | | | | | | | | | | |
| M (**) | Medium | | | | | | | | | | | | | | | |
| L (**) | Large | | | | | | | | | | | | | | | |
| U | Undisclosed Quantity | | | | | | | | | | | | | | | |
| Parties | 453 | NoPartyIDs | | C | Int | <p>Repeating group below should contain unique combinations of PartyID, PartiDSource, and PartyRole</p> <p>La repeticion del grupo a continuacion debe contener combinaciones únicas de PartyID, PartiDSource y PartyRole</p> | | | | | | | | | | |
| | | ➔ | 448 | PartyID | C | String | <p>Required if NoPartyIDs (453) > 0 Identification of the Party</p> <p>Requerido si NoPartyIDs (453) > 0 Identificador del Party</p> | | | | | | | | | |
| | | ➔ | 447 | PartyIDSource | C | Char | <p>Required if NoPartyIDs (453) > 0 Used to identify classification source</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary/Custom Code</td> </tr> </tbody> </table> <p>Requerido si NoPartyIDs (453) > 0 Utilizado para identificar la clasificación del source</p> | Value | Meaning | D | Proprietary/Custom Code | | | | | |
| | | Value | Meaning | | | | | | | | | | | | | |
| D | Proprietary/Custom Code | | | | | | | | | | | | | | | |
| ➔ | 452 | PartyRole | C | Int | <p>Required if NoPartyIDs (453) > 0 Identifies the type of PartyID (448)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>17 (**)</td> <td>Contra Firm</td> </tr> <tr> <td>53</td> <td>Trading Mnemonic</td> </tr> <tr> <td>83 (**)</td> <td>Clearing Mnemonic</td> </tr> </tbody> </table> <p>Requerido si NoPartyIDs (453) > 0 Identifica el tipo de PartyID (448)</p> | Value | Meaning | 17 (**) | Contra Firm | 53 | Trading Mnemonic | 83 (**) | Clearing Mnemonic | | | |
| Value | Meaning | | | | | | | | | | | | | | | |
| 17 (**) | Contra Firm | | | | | | | | | | | | | | | |
| 53 | Trading Mnemonic | | | | | | | | | | | | | | | |
| 83 (**) | Clearing Mnemonic | | | | | | | | | | | | | | | |
| Standard Trailer | | | | Y | | | | | | | | | | | | |

UserRequest (MsgType = BE) - *Petición de usuarios (MsgType = BE)*

This message is used to initiate a user action, logon, logout, or password change. It can also be used to request a report on a user's status.

Este mensaje se utiliza para iniciar una acción de usuario, inicio de sesión, desconexión o cambio de contraseña. Este mensaje también puede utilizarse para requerir un reporte de estado de usuario.

| UserRequest | | | | |
|------------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = BE |
| 923 | UserRequestID | Y | String | Unique identifier for a User Request. Identificador único para un mensaje de Petición de Usuario |
| 924 | UserRequestType | Y | Int | Indicates the action required by a User Request Message. Valid values: Indica la acción requerida por un mensaje de Petición de Usuario. Valores validos: 1 = LogOnUser (Conectar Usuario) 2 = LogOffUser (Desconectar Usuario) 3 = ChangePasswordForUser (Cambiar clave para el usuario) 4 = RequestIndividualUserStatus (Solicita estado individual del usuario) |
| 553 | Username | Y | String | Userid or username. Identificación o nombre de usuario |
| 554 | Password | N | String | Password. Clave |
| 925 | NewPassword | N | String | New password. Nueva clave |
| Standard Trailer | | Y | | |

UserResponse (MsgType = BF) - Respuesta de usuarios (MsgType = BF)

The User Response message is used to respond to a user request message, it reports the status of the user after the completion of any action requested in the user request message.

Este mensaje se utiliza como respuesta de una acción de usuario, inicio de sesión, desconexión o cambio de contraseña. Este mensaje también puede utilizarse para responder un requerimiento de un reporte de estado de usuario

| UserResponse | | | | |
|------------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = BF |
| 923 | UserRequestID | Y | String | Unique identifier for a User Request. Id para un User Request |
| 553 | Username | Y | String | Userid or username. Nombre de usuario |
| 926 | UserStatus | N | Int | Indicates the status of a user Possible values 5=PASSWORD_CHANGED; 6=OTHER Indica el estado de un usuario Valores posibles: 5=PASSWORD_CHANGED; 6=OTHER |
| 927 | UserStatusText | N | String | Reason a request was not carried out Only completed if UserStatus=6 Razón por la cual el request no fue llevado a cabo Solo se completa si UserStatus=6 |
| Standard Trailer | | Y | | |

BusinessMessageReject (MsgType = j) – Rechazo de Negocio (MsgType = j)

The BusinessMessageReject message will be used mostly for behavioral violations such as throttle of number of messages. Each message that violates a flow control rule will be answered with a type 'j' message referencing the offending message and it will be under the responsibility of the client to apply the treatment and retry logic if applicable.

El mensaje Rechazo de Negocio (BusinessMessageReject) se utilizará mayormente a violaciones de comportamiento como ser throttle de cantidad de mensajes. Cada mensaje que infrinja una regla de regulación de flujo será respondido con un mensaje tipo 'j' referenciando al mensaje ofendente y será responsabilidad del cliente aplicar la lógica de tratamiento y reintento en caso que aplique.

| Reject | | | | |
|------------------|----------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = j |
| 372 | RefMsgType | Y | String | The MsgType of the FIX message being referenced. |
| 379 | BusinessRejectRefID | Y | String | The value of the business-level "ID" field on the message being referenced. Required unless the corresponding ID field (see list above) was not specified. |
| 380 | BusinessRejectReason | Y | | Code to identify reason for a Business Message Reject message. |
| 58 | Text | Y | String | Message to explain reason for rejection. Mensaje para explicar la razón del rechazo |
| Standard Trailer | | Y | | |

Application Messages – Mensajes de Aplicacion

Pre-trade market information (Market Data) - Información de Mercado Pre-Negociación

MarketDataRequest (MsgType = V) - Petición de información de mercado (MsgType = V)

A Market Data Request message is a request for data relating to specific marketable instrument. A successful request returns one or more messages containing one or more items or market information entries (MarketDataEntry). Each item or entry can be a buy or sell order, a price associated to an instrument, the opening or closing price, an average price, an index value, the maximum or minimum price, the trade volume of a certain financial instrument, etc.

Un mensaje de petición de información de mercado (MarketDataRequest) es una solicitud de datos relativos a instrumentos negociables específicos. Una petición exitosa retorna uno o más mensajes conteniendo uno o más ítems o entradas de información de mercado (MarketDataEntry). Cada ítem o entrada puede ser una oferta de compra o venta, un precio asociado a un título, el precio de apertura o cierre, un precio promedio, el valor de un índice, el precio máximo o el precio mínimo, el volumen de una operación sobre un determinado instrumento financiero, etc.

| MarketDataRequest | | | | | | | | | | | | | |
|-------------------|--------------------------------|------|--------------|---|--|-------|---------|---|----------|--------|--------------------------------|--------|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | Standard Header | Y | | MsgType = V (Market Data Request) | | | | | | | | | |
| 262 | MDReqId | Y | String | Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = 2 (Disable) previous Snapshot + Updates Request. Debe contener, o bien un valor único para la sesión, o bien debe coincidir con el identificador de una solicitud de suscripción previa (MarketDataRequest) a la que se desea deshabilitar, en cuyo caso el campo SubscriptionRequestType debe ser igual a 2 (Disable). | | | | | | | | | |
| 263 | SubscriptionRequestType | Y | Char | Indicates what type of response is expected. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Snapshot</td> </tr> <tr> <td>1 (**)</td> <td>Snapshot + Updates (Subscribe)</td> </tr> <tr> <td>2 (**)</td> <td>Unsubscribe</td> </tr> </tbody> </table> Indica que tipo de respuesta se está esperando. Valores válidos: | | Value | Meaning | 0 | Snapshot | 1 (**) | Snapshot + Updates (Subscribe) | 2 (**) | Unsubscribe |
| Value | Meaning | | | | | | | | | | | | |
| 0 | Snapshot | | | | | | | | | | | | |
| 1 (**) | Snapshot + Updates (Subscribe) | | | | | | | | | | | | |
| 2 (**) | Unsubscribe | | | | | | | | | | | | |

| MarketDataRequest | | | | | | | | | | |
|-------------------|-------------------------------|---------------|--------------|--|---|---------|--------|--------------|--------|-------------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | |
| | | | | <p>0:Captura, 1:Captura+actualizaciones (suscripción) no soportada, 2:Anular suscripción (no soportada para DMA). Nota: En el servicio BYMA aunque no esté soportada explícitamente la opción Snapshot + Uptades (1), el cliente recibirá espontáneamente las novedades en mensajes MarketDataIncrementalRefresh (X). Estos últimos se difunden para todos los usuarios como si se tratara de un servicio broadcast.</p> | | | | | | |
| 264 | MarketDepth | Y | Int | <p>Depth of market for Book Snapshot / Incremental updates. For DMA it is not supported, 5 levels are always reported.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Top of book</td> </tr> <tr> <td>2-5</td> <td>Book depth (number of levels)</td> </tr> </tbody> </table> <p>Profundidad del Mercado tanto para capturas de libro, como actualizaciones incrementales. Para DMA no esta soportado, siempre se informan 5 niveles</p> | Value | Meaning | 1 | Top of book | 2-5 | Book depth (number of levels) |
| Value | Meaning | | | | | | | | | |
| 1 | Top of book | | | | | | | | | |
| 2-5 | Book depth (number of levels) | | | | | | | | | |
| 265 | MDUpdateType | C | Int | <p>Specifies the type of Market Data update.</p> <p>According to protocol, this tag is required if SubscriptionRequestType(263) = 1(Snapshot + Updates); but FIX ByMA does not support 263=1, however, this tag is used to describe the type of Market Data update and ByMA require the value 1 in this field.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0 (**)</td> <td>Full refresh</td> </tr> <tr> <td>1</td> <td>Incremental Refresh</td> </tr> </tbody> </table> <p>Según el protocolo, esta etiqueta es necesaria si SubscriptionRequestType (263) = 1 (Instantánea + Actualizaciones); pero FIX ByMA no admite 263 = 1, sin embargo, esta etiqueta se usa para describir el tipo de actualización de Market Data y ByMA requiere el valor 1 en este campo.</p> | Value | Meaning | 0 (**) | Full refresh | 1 | Incremental Refresh |
| Value | Meaning | | | | | | | | | |
| 0 (**) | Full refresh | | | | | | | | | |
| 1 | Incremental Refresh | | | | | | | | | |
| 266 | AggregatedBook | N | Boolean | <p>Specifies whether or not entries should be aggregated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Aggregated</td> </tr> <tr> <td>N (**)</td> <td>Disaggregated</td> </tr> </tbody> </table> <p>Especifica si las entradas tienen o no que ser agregadas.</p> | Value | Meaning | Y | Aggregated | N (**) | Disaggregated |
| Value | Meaning | | | | | | | | | |
| Y | Aggregated | | | | | | | | | |
| N (**) | Disaggregated | | | | | | | | | |
| MDReqGrp | 267 | NoMDEntryType | Y | NumInGroup | Number of MDEntryType fields requested. | | | | | |

| MarketDataRequest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------------------|-------------------------------------|-----|------|--------------|---|-------|-------------------------------------|---|-------|---|--------|---|----------|---|-------------|---|---------------|---|---------------|---|------------------------|---|----------------------------|---|---------------------------|---|----------------------------|---|-----------|---|--------------|---|------------------------|---|----------------|---|----------|---|--------|
| Etiqueta | Nombre de Campo | | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | <p>Números de campos MDEntryType solicitados</p> <p>MDEntryType must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>0</td><td>Bid</td></tr> <tr><td>1</td><td>Offer</td></tr> <tr><td>2</td><td>Trade</td></tr> <tr><td>3</td><td>Index Value</td></tr> <tr><td>4</td><td>Opening Price</td></tr> <tr><td>5</td><td>Closing Price</td></tr> <tr><td>6</td><td>Static Reference Price</td></tr> <tr><td>7</td><td>Trading Session High Price</td></tr> <tr><td>8</td><td>Trading Session Low Price</td></tr> <tr><td>9</td><td>Trading Session VWAP Price</td></tr> <tr><td>A</td><td>Imbalance</td></tr> <tr><td>B</td><td>Trade Volume</td></tr> <tr><td>Q</td><td>Auction Clearing Price</td></tr> <tr><td>e</td><td>Previous Close</td></tr> <tr><td>x</td><td>Turnover</td></tr> <tr><td>y</td><td>Trades</td></tr> </tbody> </table> <p>MDEntryType debe ser el primer campo en este grupo de repetición. Se trata de un listado detallando la información (MarketDataEntries) que la firma solicitante está interesada en recibir</p> | Value | Meaning | 0 | Bid | 1 | Offer | 2 | Trade | 3 | Index Value | 4 | Opening Price | 5 | Closing Price | 6 | Static Reference Price | 7 | Trading Session High Price | 8 | Trading Session Low Price | 9 | Trading Session VWAP Price | A | Imbalance | B | Trade Volume | Q | Auction Clearing Price | e | Previous Close | x | Turnover | y | Trades |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Bid | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Offer | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Index Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Opening Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Closing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Static Reference Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Trading Session High Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Trading Session Low Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Trading Session VWAP Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Imbalance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | Trade Volume | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Q | Auction Clearing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| e | Previous Close | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| x | Turnover | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| y | Trades | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | 269 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | → | | Y | Char | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | 146 | Y | NumInGroup | <p>Specifies the number of repeating symbols in group.</p> <p>Especifica la cantidad de símbolos repetidos en el grupo.</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| InstrmtMDReqGrp | → | 55 | Y | String | <p>Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists. Only use "[N/A]" for products, which do not have a symbol. See "Instruments used to report Statistic Data" in order to subscribe to statistics messages</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 167=XLINKD and 460=7)</th> </tr> </thead> <tbody> <tr><td>A</td><td>M.AR.</td></tr> <tr><td>B</td><td>BURCAP</td></tr> <tr><td>V</td><td>MERVAL25</td></tr> </tbody> </table> | Value | Meaning (when 167=XLINKD and 460=7) | A | M.AR. | B | BURCAP | V | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning (when 167=XLINKD and 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| V | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataRequest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------------------|--------------------------|-----------------|------------------|--------------|--|---|-------|---------|--------|--------------|----|--------------------------|-----|--------|------|-----------------|----|------------------------|----|------|------|-----------|-----|-----------------|-------|-------|---|-----------------|--------|---------|------|--------------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | <table border="1"> <tr> <td>G</td> <td>IBG</td> </tr> <tr> <td>M</td> <td>MERVAL</td> </tr> </table> <p>Representación "humana" del título. En caso de no existir un símbolo para el instrumento, puede asignarse el valor del SecurityID. Solo usar "[N/A]" cuando se está solicitando información por producto (Product = 7). Ver "Instrumentos usados para informar datos estadísticos" para suscribir mensajes de estadísticas</p> | G | IBG | M | MERVAL | | | | | | | | | | | | | | | | | | | | | | | |
| G | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 48 | SecurityID | N | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. SecurityID. See "Instruments used to report Statistic Data" in order to subscribe to statistics messages</p> <p>Gana precedencia en identificar el título respecto del bloque SecurityAltID. En caso de especificarse este campo, el campo SecurityIDSource también debe especificarse. Ver "Instrumentos usados para informar datos estadísticos" para suscribir mensajes de estadísticas</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 22 | SecurityIDSource | C | String | <p>Conditionally required if the SecurityID field is set. (**) Requerido solo si el campo SecurityID esta seteado. (**)</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 167 | SecurityType | N | String | <p>Indicates type of security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CS</td> <td>Common Stock</td> </tr> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>OPT</td> <td>Option</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> <tr> <td>QS</td> <td>Repo</td> </tr> <tr> <td>TERM</td> <td>Term Loan</td> </tr> <tr> <td>STN</td> <td>Short Term Loan</td> </tr> <tr> <td>Plazo</td> <td>Plazo</td> </tr> <tr> <td>T</td> <td>Plazo por Lotes</td> </tr> <tr> <td>XLINKD</td> <td>Indices</td> </tr> <tr> <td>STAT</td> <td>Estadísticas</td> </tr> </tbody> </table> <p>Indica el tipo de título.</p> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Estadísticas |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Estadísticas | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataRequest | | | | | | | | | | | | | | | | | | | | |
|-------------------|-------------------------------------|-----------------|-----------------|--------------|-------------|--|-------|-------------------------------------|-------|------------------|--------|-----------------------------|----------|----------|-----|--------|--------|--------|---|-------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | |
| | → | 762 | SecuritySubType | N | String | <p>Sub-type qualification/identification of the SecurityType. If specified, SecurityType is required. This field will be used to be more specific when asking for lists of securities subscription. (**)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Merval – Lideres</td> </tr> <tr> <td>G</td> <td>General</td> </tr> <tr> <td>B</td> <td>Bonds</td> </tr> <tr> <td>L</td> <td>Lebacs</td> </tr> <tr> <td>P</td> <td>Plazos</td> </tr> <tr> <td>E</td> <td>Letes</td> </tr> </tbody> </table> <p>Sub-calificación del tipo del instrumentos (SecurityType). Si está especificada, el campo SecurityType es obligatorio. Este campo será utilizado para especificar más precisamente cuando se solicita una lista de suscripción a acciones. (**)</p> | Value | Meaning | M | Merval – Lideres | G | General | B | Bonds | L | Lebacs | P | Plazos | E | Letes |
| Value | Meaning | | | | | | | | | | | | | | | | | | | |
| M | Merval – Lideres | | | | | | | | | | | | | | | | | | | |
| G | General | | | | | | | | | | | | | | | | | | | |
| B | Bonds | | | | | | | | | | | | | | | | | | | |
| L | Lebacs | | | | | | | | | | | | | | | | | | | |
| P | Plazos | | | | | | | | | | | | | | | | | | | |
| E | Letes | | | | | | | | | | | | | | | | | | | |
| | → | 460 | Product | C | Int | <p>Indicates the type of product the security is associated with. If it is an index, its value is 7. If it is a statistic, its value is 12.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Index</td> </tr> <tr> <td>12</td> <td>Other (used for Statistics)</td> </tr> </tbody> </table> <p>Indica a que tipo de producto asociado al instrumento. Si se trata de un índice, su valor es 7. Si se trata de una estadística, su valor es 12.</p> | Value | Meaning | 7 | Index | 12 | Other (used for Statistics) | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | |
| 7 | Index | | | | | | | | | | | | | | | | | | | |
| 12 | Other (used for Statistics) | | | | | | | | | | | | | | | | | | | |
| | → | 107 | SecurityDesc | N | String | <p>Can be used to provide an optional textual description for a financial instrument.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 167=XLINKD and 460=7)</th> </tr> </thead> <tbody> <tr> <td>M.AR.</td> <td>M.AR.</td> </tr> <tr> <td>BURCAP</td> <td>BURCAP</td> </tr> <tr> <td>MERVAL25</td> <td>MERVAL25</td> </tr> <tr> <td>IBG</td> <td>IBG</td> </tr> <tr> <td>MERVAL</td> <td>MERVAL</td> </tr> </tbody> </table> <p>Puede ser utilizada para proveer una descripción textual adicional de un instrumento financiero.</p> | Value | Meaning (when 167=XLINKD and 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | MERVAL | MERVAL | | |
| Value | Meaning (when 167=XLINKD and 460=7) | | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | | |
| MERVAL | MERVAL | | | | | | | | | | | | | | | | | | | |

| MarketDataRequest | | | | | | | | | | | | | | |
|-------------------|------------------|-----------------|------------------|--------------|-------------|---|-------|---------|---|------|---|------------------|---|-------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | ➔ | 207 | SecurityExchange | N | String | Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation) Utilizado en el mensaje Lista de Títulos para identificar al mercado. Valores validos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad hacia atrás | | | | | | | | |
| | ➔ | 461 | CFIcode | N | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**) Indica el tipo de título que utiliza el estándar ISO 10962. Los valores son Códigos CFI (Clasificación de instrumentos financieros) (**) | | | | | | | | |
| | | 63 | SettlType | C | String | Indicates order settlement period. In the case of Index, [N/A] should be assigned. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cash</td> </tr> <tr> <td>2</td> <td>Next Day (T + 1)</td> </tr> <tr> <td>3</td> <td>T + 2</td> </tr> </tbody> </table> Indica plazos de negociación. En caso de ser un Índice, debe asignarse [N/A]. | Value | Meaning | 1 | Cash | 2 | Next Day (T + 1) | 3 | T + 2 |
| Value | Meaning | | | | | | | | | | | | | |
| 1 | Cash | | | | | | | | | | | | | |
| 2 | Next Day (T + 1) | | | | | | | | | | | | | |
| 3 | T + 2 | | | | | | | | | | | | | |
| | | 64 | SettlDate | C | String | Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63). Indica el plazo de negociación en formato yyyyymmdd. Si esta presente este tag sobrescribe el SettlType(63) | | | | | | | | |
| | | 15 | Currency | Y | String | Identifies currency for price. Identifica la moneda en la que se expresa el precio. | | | | | | | | |
| Standard Trailer | | | | Y | | | | | | | | | | |

Note relative to tag 263 (SubscriptionRequestType)

The FIX market data distribution services provided by BYMA are of two types: 1. Spontaneous dissemination and 2. Subscription-based.

In the scheme of spontaneous dissemination, messages 35 = X (MarketDataIncrementalRefresh) are issued without the customer's request. Any modification in any of the active instruments generates a message 35 = X that is distributed to all the clients. In this scheme, the client,

after connecting, requests market data snapshots of the instruments of interest by sending messages 35 = V with the tag 263 = 0 (Snapshot). As a consequence, it receives the corresponding message 35 = W (MarketDataSnapshotFullRefresh) to know the current state of the book that it continues to update with the successive 35 = X that arrive spontaneously.

In the subscription-based scheme, the client receives only the market data corresponding to the instruments to which he subscribed by sending the corresponding messages 35 = V, also in this case with the tag 263 = 0 (Snapshot). The client will receive a message 35 = W (MarketDataSnapshotFullRefresh) with the same MDReqID with which he identified the request. Then he will receive messages 35 = X corresponding to the instrument of interest so he can keep your book updated. The MDReqID of the messages 35 = X that he will receive during the operation do not have to coincide with the MDReqID of the request. The client will continue receiving 35 = X until he requests the unsubscription to the market data of the instrument by means of a message 35 = V with tag 263 = 2 (Unsubscribe).

Relevant: In the FIX market data distribution services provided by BYMA, the value 1 (Snapshot + Update) should not be used in tag 263 of message 35 = V.

Nota relativa al tag 263 (SubscriptionRequestType)

Los servicios de distribución de market data FIX provisto por BYMA son de dos tipos: 1. Por diseminación espontánea y 2. Basados en suscripción.

En el esquema de diseminación espontánea, los mensajes 35=X (MarketDataIncrementalRefresh) se emiten sin necesidad de que el cliente los solicite. Toda modificación en cualquiera de los instrumentos activos genera un mensaje 35=X que se distribuye a todos los clientes. En este esquema, el cliente, luego de conectarse solicita snapshots de market data de los instrumentos de interés enviando mensajes 35=V con el tag 263=0 (Snapshot). Como consecuencia recibe el correspondiente mensaje 35=W (MarketDataSnapshotFullRefresh) para conocer el estado actual del libro que luego continúa actualizando con los sucesivos 35=X que le llegan espontáneamente.

En el esquema basado en suscripción el cliente recibe solo el market data correspondiente a los instrumentos a los cuales suscribió mediante el envío de los correspondientes mensajes 35=V, también en este caso con el tag 263=0 (Snapshot). El cliente recibirá un mensaje 35=W (MarketDataSnapshotFullRefresh) con el mismo MDReqID con el cual identificó el requerimiento. Luego recibirá mensajes 35=X correspondientes al instrumento de interés para que pueda mantener actualizado su libro. El MDReqID de los mensajes 35=X que recibirá a lo largo de la operatoria no tienen porqué coincidir con el MDReqID de la solicitud. El cliente continuará recibiendo 35=X hasta el momento en que solicite la desuscripción al market data del instrumento mediante un mensaje 35=V con tag 263=2 (Unsubscribe).

Relevane: En los servicios de distribución de market data FIX provistos por BYMA no debe utilizarse el valor 1 (Snapshot + Update) en el tag 263 del mensaje 35=V.

MarketDataSnapshotFullRefresh (MsgType = W) - Actualización completa de información (MsgType = W)

MarketDataSnapshotFullRefresh messages are the response to data requests. In all cases, these messages refer to a single information request message through the MDReqID tag. A MarketDataSnapshotFullRefresh can include several prices, index values, opening prices, closing prices, maximum or minimum prices, as well as trade volumes, but it can only involve one instrument per message. Messages including order values cannot include price values. A MarketDataSnapshotFullRefresh message can be sent without a specific requirement when, due to market or technical conditions, it should be required to ensure the reconstruction point of a book.

Los mensajes de información de mercado son la respuesta a las peticiones de información, en estos casos, un mensaje de datos de mercado referencia a un único mensaje de petición de información por medio de campo MDReqID. Un mensaje de información de mercado puede contener varios precios, valores de índices, precios de apertura, de cierre, precios máximos o mínimos, así como también volúmenes de transacciones, pero sólo pueden involucrar a un único instrumento por mensaje. Los mensajes que contienen valores de ofertas no pueden contener valores de precios. Puede enviarse un mensaje sin requerimiento específico cuando por condiciones de mercado o técnicas se requiera asegurar el punto de reconstrucción de un libro.

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | |
|-------------------------------|-----------------|------|--------------|---|-------|---------|--------|-------------|---|-------------|---|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | |
| | Standard Header | Y | | MsgType = W | | | | | | | | |
| 1021 | MDBookType | N | Int | <p>Describe the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection..</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth</td> </tr> <tr> <td>3</td> <td>Order depth</td> </tr> </tbody> </table> <p>Describe el tipo de libro para la cual se realiza la suscripción. Puede ser utilizada cuando se solicitan varias suscripciones sobre la misma conexión.</p> | Value | Meaning | 1 (**) | Top of book | 2 | Price depth | 3 | Order depth |
| Value | Meaning | | | | | | | | | | | |
| 1 (**) | Top of book | | | | | | | | | | | |
| 2 | Price depth | | | | | | | | | | | |
| 3 | Order depth | | | | | | | | | | | |
| 1022 | MDFeedType | N | String | <p>Used when total values are being informed replacing 1021 (MDBookType). In these cases the value "STAT" will be used.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>STAT</td> <td>Statistics</td> </tr> </tbody> </table> <p>Usado cuando se informan valores de totales, reemplazando el tag 1021 (MDBookType) En estos casos se utilizara el valor "STAT"</p> | Value | Meaning | STAT | Statistics | | | | |
| Value | Meaning | | | | | | | | | | | |
| STAT | Statistics | | | | | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | | | | | |
|-------------------------------|----------------------|------|--------------|--|-------|----------------------|---|-------|---|--------|---|----------|---|-----|---|--------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| 75 | TradeDate | N | LocalMktDate | Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade). (**) Indica la fecha de negociación referenciada en este mismo mensaje en formato AAAAMMDD. La ausencia de este campo, indica que es la fecha de hoy (expresada en la hora local de negociación) (**) | | | | | | | | | | | | |
| 262 | MDReqId | C | String | Conditionally required if this message is in response to a Market Data Request. Unique identifier for Market Data Request (echo back from the Market Data Request message). Campo requerido si el mensaje surge de un pedido mediante un mensaje MarkeDataRequest. Es el único identificador de la solicitud (copia el valor desde el mensaje MarketDataRequest). | | | | | | | | | | | | |
| Instrument | 55 | | String | <p>Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. See "Instruments used to report Statistic Data" in Special Considerations in order to know what the allowed values are when statistic messages are being processed.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>M.AR.</td> </tr> <tr> <td>B</td> <td>BURCAP</td> </tr> <tr> <td>V</td> <td>MERVAL25</td> </tr> <tr> <td>G</td> <td>IBG</td> </tr> <tr> <td>M</td> <td>MERVAL</td> </tr> </tbody> </table> <p>Representación "humana" del título. El valor SecurityID puede ser especificado si el símbolo no existe (por ejemplo: fondo común de inversión). Usar "[N/A]" para productos que no tengan símbolo. Ver "Instrumentos usados para informar datos estadísticos" en Consideraciones Especiales, para conocer los valores permitidos en el caso de mensajes de</p> | Value | Meaning (when 460=7) | A | M.AR. | B | BURCAP | V | MERVAL25 | G | IBG | M | MERVAL |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | |
| A | M.AR. | | | | | | | | | | | | | | | |
| B | BURCAP | | | | | | | | | | | | | | | |
| V | MERVAL25 | | | | | | | | | | | | | | | |
| G | IBG | | | | | | | | | | | | | | | |
| M | MERVAL | | | | | | | | | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | | | | | | |
|-------------------------------|--------------------------|------|--------------|--|--|-------|---------|----|--------------|----|--------------------------|-----|--------|------|-----------------|----|------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | |
| | | | | datos estadísticos | | | | | | | | | | | | | |
| 48 | SecurityID | N | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. See "Instruments used to report Statistic Data" in Special Considerations in order to know what the allowed values are when statistic messages are being processed</p> <p>Toma precedencia al identificar al título para la contraparte sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si esta especificado. Ver "Instrumentos usados para informar datos estadísticos" en Consideraciones Especiales, para conocer los valores permitidos en el caso de mensajes de datos estadísticos</p> | | | | | | | | | | | | | |
| 22 | SecurityIDSource | C | String | <p>Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**)</p> <p>Requerido solo si el campo SecurityID esta seteado. Valores válidos: 4 = Número ISIN. (**)</p> | | | | | | | | | | | | | |
| 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation)</p> <p>Utilizado en el mensaje "Lista de Títulos o Instrumentos" para identificar el mercado de valores. Valores validos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad hacia atras</p> | | | | | | | | | | | | | |
| 461 | CFICode | N | String | <p>Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**)</p> <p>Indica el tipo de título (o instrumento) que utiliza el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**)</p> | | | | | | | | | | | | | |
| 167 | SecurityType | | | <p>Indicates type of security</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CS</td> <td>Common Stock</td> </tr> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>OPT</td> <td>Option</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> </tbody> </table> | | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit |
| Value | Meaning | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------------------------------|--|-------------|--------|---|--|--|----------------------|--------------------------|-------|-----------------|--------|---------------|----------|------------------------|-------------|--------|---------------|---|---------------|---|------------------------|---|----------------------------|---|---------------------------|---|
| Etiqueta | Nombre de Campo | | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | |
| | | | | | QS Repo TERM Term Loan STN Short Term Loan Plazo Plazo T Plazo por Lotes STAT Statistics | | | | | | | | | | | | | | | | | | | | | |
| | | | | | Indica el tipo de instrumento | | | | | | | | | | | | | | | | | | | | | |
| | 106 | Issuer | N | String | Name of security issuer | | | | | | | | | | | | | | | | | | | | | |
| | | | | | Issuer | | | | | | | | | | | | | | | | | | | | | |
| | | | | | Underlying's SecurityType | | | | | | | | | | | | | | | | | | | | | |
| | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr><td>M.AR.</td><td>M.AR.</td></tr> <tr><td>BURCAP</td><td>BURCAP</td></tr> <tr><td>MERVAL25</td><td>MERVAL25</td></tr> <tr><td>IBG</td><td>IBG</td></tr> <tr><td>MERVAL</td><td>MERVAL</td></tr> </tbody> </table> | Value | Meaning (when 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | MERVAL | MERVAL | | | | | | | | | |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | SecurityDesc | N | String | <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (if corresponds and not for Index)</th> </tr> </thead> <tbody> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CS</td><td>Common Stocks</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> </tbody> </table> | Value | Meaning (if corresponds and not for Index) | GO | General Obligation Bonds | CORP | Corporate Bonds | CS | Common Stocks | CD | Certificate of Deposit | | | | | | | | | | | | |
| Value | Meaning (if corresponds and not for Index) | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stocks | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | |
| MDFullGrp | 268 | | Y | NumInGroup | Number of entries following Número de entradas que le siguen. | | | | | | | | | | | | | | | | | | | | | |
| | → | 269 | Y | Char | Type Market Data entry. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>0</td><td>Bid</td></tr> <tr><td>1</td><td>Offer</td></tr> <tr><td>2</td><td>Trade</td></tr> <tr><td>3</td><td>Index Value</td></tr> <tr><td>4</td><td>Opening Price</td></tr> <tr><td>5</td><td>Closing Price</td></tr> <tr><td>6</td><td>Static Reference Price</td></tr> <tr><td>7</td><td>Trading Session High Price</td></tr> <tr><td>8</td><td>Trading Session Low Price</td></tr> <tr><td>9</td><td>Trading Session VWAP Price</td></tr> </tbody> </table> | Value | Meaning | 0 | Bid | 1 | Offer | 2 | Trade | 3 | Index Value | 4 | Opening Price | 5 | Closing Price | 6 | Static Reference Price | 7 | Trading Session High Price | 8 | Trading Session Low Price | 9 |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Bid | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Offer | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Index Value | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Opening Price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Closing Price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Static Reference Price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Trading Session High Price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Trading Session Low Price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Trading Session VWAP Price | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | MDEntryType | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | |
|-------------------------------|---|-----------------|---------------|--------------|--|--|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | |
| | | | | | A Imbalance B Trade Volume Q Auction Clearing Price e Previous Close x Turnover y Trades Tipo de información de mercado solicitada. | |
| | → | 278 | MDEntryID | C | String | Unique Market Data Entry identifier. Conditionally required when maintaining an order-depth book, that is, when AggregatedBook (266) is "N". Allows subsequent Incremental changes to be applied using MDEntryID. (**) Identificador único de Entrada de Datos. Requerido condicionalmente al mantener un libro en profundidad de ofertas. Esto es, cuando el campo AggregatedBook (266) es "N". Permite que sean aplicados cambios incrementales subsecuentes utilizando el campo MDEntryID. (**) |
| | → | 270 | MDEntryPx | C | Price | Price of the Market Data Entry. Conditionally required if MDEntryType is not Imbalance or Trade Volume. Precio asociado a la entrada de datos informada. Requerido condicionalmente si el campo MDEntryType no es Variación o Volumen operado. |
| | → | 271 | MDEntrySize | C | Qty | Quantity or volume represented by the Market Data Entry. Conditionally required if MDEntryType = Bid(0), Offer(1), Trade(2) or Trade Volume (B). Cantidad o volumen representado por la entrada de datos informada. Requerido condicionalmente si el campo MDEntryType = Compra(0), Venta(1), Operado(2) o Volumen de negociación (B) |
| | → | 272 | MDEntryDate | N | UTCDateOnly | Date of Market Data Entry. Fecha de la entrada de datos. |
| | → | 273 | MDEntryTime | N | UTCTimeOnly | Time of Market Data Entry. Horario de la entrada de datos. |
| | → | 288 | MDEntryBuyer | N | String | In a trade, the buyer broker code. En una negociación, el código de agente del comprador. |
| | → | 289 | MDEntrySeller | N | String | In a trade, the seller broker code. |

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | | | |
|-------------------------------|-----------------------|-----------------|-------------------|--------------|--|--|-------|---------|-----|-----------------------|---|----------------|---|-------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | | | | | En una negociación, el código de agente del vendedor. | | | | | | | | | |
| | → | 37 | OrderID | N | String | Unique identifier for Order as assigned by sell-side (broker, exchange). (**) Identificador único para la oferta, asignado por el propio lado (agente, mercado). (**) | | | | | | | | |
| | → | 290 | MDEntryPositionNo | C | Int | Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1. Posición a mostrar de una oferta, numeradas desde la más hasta la menos competitiva, por el lado del mercado. Comienza con 1. | | | | | | | | |
| | → | 58 | Text | N | String | Text to describe the Market Data Entry. Part of the repeating group. (**) Currently, the following is specified, when warranted (for example, price EX): <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CPC</td> <td>Change Previous Close</td> </tr> </tbody> </table> Texto para describir la entrada de datos. Parte del grupo de repetición. (**) | Value | Meaning | CPC | Change Previous Close | | | | |
| Value | Meaning | | | | | | | | | | | | | |
| CPC | Change Previous Close | | | | | | | | | | | | | |
| | → | 346 | NumberOfOrders | N | Int | In an aggregated book, used to show how many individual orders make up an MDEntry. En un libro agregado (por precio), se utiliza para mostrar cuantas ofertas individuales componen el campo MDEntry. | | | | | | | | |
| | → | 63 | SettlType | C | String | Indicates order settlement period. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cash (T)</td> </tr> <tr> <td>2</td> <td>Next day (T+1)</td> </tr> <tr> <td>3</td> <td>T + 2</td> </tr> </tbody> </table> Indica plazo de negociación. | Value | Meaning | 1 | Cash (T) | 2 | Next day (T+1) | 3 | T + 2 |
| Value | Meaning | | | | | | | | | | | | | |
| 1 | Cash (T) | | | | | | | | | | | | | |
| 2 | Next day (T+1) | | | | | | | | | | | | | |
| 3 | T + 2 | | | | | | | | | | | | | |
| | → | 64 | SettlDate | C | | For NDFs either SettlType or SettlDate should be specified (yyyymmdd) Para los instrumentos debe especificarse SettlType o SettlDate (aaaammdd) | | | | | | | | |
| Standard Trailer | | | Y | | | | | | | | | | | |

MarketDataIncrementalRefresh (MsgType = X) - *Actualización incremental de información (MsgType = X)*

For the services that support subscription: After a successful subscription and after the issuance of complete information update messages (MarketDataSnapshotFullRefresh), additional spontaneous updates (for the instrument to which the client has subscribed) will be communicated to the subscriber through incremental refresh messages (MarketDataIncrementalRefresh). These messages will be sent to the client institution until it cancels the subscription by means of an information request message (MarketDataRequest) with the value 2 (unsubscribe) in the SubscriptionRequestType tag.

For the services that do not support subscription: In this services it is not necessary for the client to subscribe to the news related to a given instrument since these messages are disseminated spontaneously (like broadcast). What the client must do, before processing the X messages of a certain instrument, is to request a snapshot of the current state of the instrument by sending a MarketDataRequest message to get the snapshot as indicated in the paragraph dedicated to the V message.

It must be taken into account, for the case of the maintenance of the order book aggregated by price (price depth), the importance of the position of an entry (MDEntryPositionNo tag) both when adding and when deleting an entry. For example, if you assume five levels for the book. The addition of an order with MDEntryPositionNo = 2 requires the receiver to scroll down the other entries. The entry that was originally in position 2 will move to 3, 3 to 4, etc. The FIX server will not send specific modifications for the entries from the second position to the final only to indicate a change in the MDEntryPositionNo tag. The receiver must infer the change.

In the same way, deleting the entry in second position causes the displacement of the third entrance to the second position, the fourth to the third, etc. The FIX server will not disseminate position change actions for any entry in the book. Updates will only be disseminated when a value (price, quantity, etc), applicable to a specific entry, has changed.

For the special case of the price-depth-book, the receiver of market information must know how many levels are being provided by the FIX service. The receiver must eliminate the lower price row when the number of rows exceeds the level. The FIX server will not send a message indicating that such a row should be deleted, but it will send the necessary data to recreate it when a higher level row needs to be deleted.

Note: In the case of order depth book, the service will always inform all positions with significant values by sending "deletes" where it is appropriate to remove surpluses. That is, unlike what happens with price depth where only those modified positions are reported and the receiver must keep track of the displacements, in order depth complete information will always be sent to recreate the book.

In order to reduce the bandwidth consumption, the FIX server will only include the information related to the negotiable instrument in the first informed entry. The instrument will not be reported in the following entries. The service will report values related to one and only one instrument per market data incremental refresh message.

Para los servicios que soportan suscripción: Luego de una suscripción exitosa y tras la emisión de mensajes de actualización de información completa (*MarketDataSnapshotFullRefresh*), actualizaciones adicionales espontáneas (para el instrumento al cual el cliente se ha suscripto) serán comunicadas al suscriptor por medio de mensajes de refresco incremental (*MarketDataIncrementalRefresh*). Estos mensajes serán enviados a la institución cliente hasta tanto esta cancele la suscripción por medio de un mensaje de petición de información (*MarketDataRequest*) con el valor 2 (*unsubscribe*) en el campo *SubscriptionRequestType*.

Para los servicios que no soportan suscripción (por ejemplo los servicios para DMA): En estos servicios no es necesario que el cliente se suscriba a las novedades relacionadas con determinado título ya que estos mensajes se difunden espontáneamente (tipo *broadcast*). Lo que el cliente debe hacer, antes de procesar los mensajes X de determinado instrumento, es solicitar una foto del estado actual del mismo enviando un pedido *MarketDataRequest* solicitando el *snapshot* como se indica en el párrafo dedicado al mensaje V.

Debe tenerse en cuenta, para el caso del mantenimiento del libro de órdenes agregado por precio (price depth), la importancia que tiene la posición de una entrada (campo MDEntryPositionNo) tanto al agregar como al eliminar una entrada. Por ejemplo, si se asume cinco niveles para el libro. El agregado de una oferta con MDEntryPositionNo = 2 requiere que el receptor desplace hacia abajo las otras entradas. La entrada que originalmente se encontraba en la posición 2 se desplazará a la 3, la 3 a la 4, etc. El servidor FIX no enviará modificaciones específicas para las entradas desde la segunda posición hasta la final sólo para indicar un cambio en el campo MDEntryPositionNo. El receptor debe inferir el cambio.

De la misma manera, la eliminación de la entrada en la posición 2 causa el desplazamiento de la tercer entrada hacia la segunda posición, la cuarta hacia la tercera, etc. El servidor FIX no emitirá acciones de cambio de posición para ninguna entrada del libro. Las actualizaciones sólo serán emitidas cuando un valor (precio, cantidad, etc), aplicable a una entrada específica, haya cambiado.

Para el caso especial del libro por profundidad de precio (price-depth book), el receptor de información de mercado debe conocer cuántos niveles están siendo provistos por el servicio FIX. El receptor debe eliminar la fila de precios inferior cuando el número de filas excede el nivel. El servidor FIX no enviará un mensaje que indique de deba borrarse tal fila, pero sí enviará los datos necesarios para rearmarla cuando una fila de nivel superior deba ser eliminada.

Nota: En caso de tratarse de order depth book, el servicio informará siempre todas las posiciones con valores significativos enviando 'deletes' donde corresponda eliminar sobrantes. Es decir, a diferencia de lo que sucede con price depth donde se informa sólo aquellas posiciones modificadas y el receptor debe llevar cuenta de los desplazamientos, en order depth siempre se enviará información completa para rearmar el libro.

Con el objetivo de reducir el consumo de ancho de banda, el servidor FIX sólo completará la información relativa al instrumento negociable en la primera entrada informada. El instrumento no será reportado en las siguientes entradas. El servicio reportará valores relativos a uno y sólo un instrumento por mensaje de actualización incremental de información de mercado.

| MarketDataIncrementalRefresh | | | | | | | | | | | | | |
|------------------------------|-----------------|-------------|--------------|--|---|-------|---------|--------|-------------|---|-------------|---|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| Standard Header | | Y | | MsgType = X | | | | | | | | | |
| 1021 | MDBookType | N | Int | <p>Describe the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection. This tag is not used when total values are being informed. In those cases tag 1022 (MDFeedType) is used</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth</td> </tr> <tr> <td>3</td> <td>Order depth</td> </tr> </tbody> </table> <p>Describe el tipo de libro correspondiente a la información difundida. Puede ser utilizado cuando múltiples suscripciones son provistas por la misma conexión. Este tag no se utiliza cuando se informan valores de totales. En esos casos se utiliza el tag 1022 (MDFeedType)</p> | | Value | Meaning | 1 (**) | Top of book | 2 | Price depth | 3 | Order depth |
| Value | Meaning | | | | | | | | | | | | |
| 1 (**) | Top of book | | | | | | | | | | | | |
| 2 | Price depth | | | | | | | | | | | | |
| 3 | Order depth | | | | | | | | | | | | |
| 1022 | MDFeedType | N | String | <p>Used when total values are being informed replacing 1021 (MDBookType). In these cases the value "STAT" will be used.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>STAT</td> <td>Statistics</td> </tr> </tbody> </table> <p>Usado cuando se informan valores de totales, reemplazando el tag 1021 (MDBookType) En estos casos se utilizara el valor "STAT"</p> | | Value | Meaning | STAT | Statistics | | | | |
| Value | Meaning | | | | | | | | | | | | |
| STAT | Statistics | | | | | | | | | | | | |
| 75 | TradeDate | N | LocalMktDate | <p>Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade). (**)</p> <p>Indica la fecha de negociación referenciada en este mismo mensaje en formato AAAAMMDD. La ausencia de este campo, indica que es la fecha de hoy (expresada en la hora local donde se concretó la negociación). (**)</p> | | | | | | | | | |
| 262 | MDReqId | Y | String | <p>Conditionally required if this message is in response to a Market Data Request. Echo back from the Market Data Request message.</p> <p>Campo condicional si este mensaje surge como respuesta a un Pedido de Información de Mercado. Es el identificador único para el Pedido de Información de Mercado (copia el valor desde el mensaje de Perdido de Información de Mercado) que le dio origen.</p> | | | | | | | | | |
| MDIncGrp | 268 | NoMDEntries | Y | NumInGroup | <p>Number of entries following.</p> <p>Numero de entrada que siguen.</p> | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|------------------------------|----------------------------|-----------------|---------------|--------------|-------------|--|-------|---------|---|-----|---|--------|---|--------|---|-------------|---|---------------|---|---------------|---|------------------------|---|----------------------------|---|---------------------------|---|----------------------------|---|-----------|---|--------------|---|------------------------|---|----------------|---|----------|---|--------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 279 | MUpdateAction | Y | Char | Type of Market Data update action. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Change</td> </tr> <tr> <td>2</td> <td>Delete</td> </tr> </tbody> </table> | Value | Meaning | 0 | New | 1 | Change | 2 | Delete | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Delete | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 269 | MEntryType | Y | Char | Tipo de actualización de datos del mercado. Type Market Data entry. The value 269=x or 269=y only are used when the tag 167=STAT <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Bid</td> </tr> <tr> <td>1</td> <td>Offer</td> </tr> <tr> <td>2</td> <td>Trade</td> </tr> <tr> <td>3</td> <td>Index Value</td> </tr> <tr> <td>4</td> <td>Opening Price</td> </tr> <tr> <td>5</td> <td>Closing Price</td> </tr> <tr> <td>6</td> <td>Static Reference Price</td> </tr> <tr> <td>7</td> <td>Trading Session High Price</td> </tr> <tr> <td>8</td> <td>Trading Session Low Price</td> </tr> <tr> <td>9</td> <td>Trading Session VWAP Price</td> </tr> <tr> <td>A</td> <td>Imbalance</td> </tr> <tr> <td>B</td> <td>Trade Volume</td> </tr> <tr> <td>Q</td> <td>Auction Clearing Price</td> </tr> <tr> <td>e</td> <td>Previous Close</td> </tr> <tr> <td>x</td> <td>Turnover</td> </tr> <tr> <td>y</td> <td>Trades</td> </tr> </tbody> </table> | Value | Meaning | 0 | Bid | 1 | Offer | 2 | Trade | 3 | Index Value | 4 | Opening Price | 5 | Closing Price | 6 | Static Reference Price | 7 | Trading Session High Price | 8 | Trading Session Low Price | 9 | Trading Session VWAP Price | A | Imbalance | B | Trade Volume | Q | Auction Clearing Price | e | Previous Close | x | Turnover | y | Trades |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Bid | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Offer | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Index Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Opening Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Closing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Static Reference Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Trading Session High Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Trading Session Low Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Trading Session VWAP Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Imbalance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | Trade Volume | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Q | Auction Clearing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| e | Previous Close | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| x | Turnover | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| y | Trades | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 278 | MEntryID | C | String | This tag is informed when the tag 269=2 (trade) and it indicates the numeric trade id. Se informa cuando el tag 269=2 (trade) para indicar el número de operación asociada. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 55 | Symbol | Y | String | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. See "Instruments used to report Statistic Data" in Special Considerations in order to know what the allowed values are when statistic messages are being processed. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | | |
|------------------------------|----------------------|------|------------------|-------------|---|--|----------------------|---|-------|---|--------|---|----------|---|-----|---|--------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | |
| | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>M.AR.</td> </tr> <tr> <td>B</td> <td>BURCAP</td> </tr> <tr> <td>V</td> <td>MERVAL25</td> </tr> <tr> <td>G</td> <td>IBG</td> </tr> <tr> <td>M</td> <td>MERVAL</td> </tr> </tbody> </table> <p>Representación “humana” del título. El valor SecurityID puede ser especificado si el símbolo no existe (Por ejemplo, con instrumentos relativos a fondos comunes de inversión). Usar “[N/A]” para productos que no tengan símbolo. Ver “Instrumentos usados para informar datos estadísticos” en Consideraciones Especiales, para conocer los valores permitidos en el caso de mensajes de datos estadísticos</p> | Value | Meaning (when 460=7) | A | M.AR. | B | BURCAP | V | MERVAL25 | G | IBG | M | MERVAL |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | |
| A | M.AR. | | | | | | | | | | | | | | | | |
| B | BURCAP | | | | | | | | | | | | | | | | |
| V | MERVAL25 | | | | | | | | | | | | | | | | |
| G | IBG | | | | | | | | | | | | | | | | |
| M | MERVAL | | | | | | | | | | | | | | | | |
| | ➔ | 48 | SecurityID | N | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. See “Instruments used to report Statistic Data” in Special Considerations in order to know what the allowed values are when statistic messages are being processed</p> <p>Toma precedencia en identificar al título para la contraparte sobre el bloque SecurityAltID. Requiere que se especifique el campo SecurityIDSource en aquellos casos en que SecurityID está especificado. Ver “Instrumentos usados para informar datos estadísticos” en Consideraciones Especiales, para conocer los valores permitidos en el caso de mensajes de datos estadísticos</p> | | | | | | | | | | | |
| | ➔ | 22 | SecurityIDSource | C | String | <p>Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**)</p> <p>Requerido sólo si el campo SecurityID esta seteado. Valores válidos: 4 = Número de ISIN. (**)</p> | | | | | | | | | | | |
| | ➔ | 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation)</p> <p>Utilizado en el mensaje Lista de Títulos (o instrumentos) para identificar el mercado de valores. Valores válidos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad para atrás</p> | | | | | | | | | | | |
| | ➔ | 461 | CFICode | N | String | <p>Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**)</p> <p>Indica el tipo de título que utiliza el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**)</p> | | | | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|------------------------------|--|-----------------|------|--------------|--|-------|----------------------|-------|--------------|--------|--------------------------|----------|----------|------|-----------------|--------|------------------------|-------|--|------|--------------------------|------|-----------------|----|---------------|----|------------------------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | |
| → | 106 | Issuer | N | String | Name of security issuer. Subyacente del instrumento. | | | | | | | | | | | | | | | | | | | | | | |
| → | 107 | SecurityDesc | N | String | Underlying's SecurityType <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr><td>M.AR.</td><td>M.AR.</td></tr> <tr><td>BURCAP</td><td>BURCAP</td></tr> <tr><td>MERVAL25</td><td>MERVAL25</td></tr> <tr><td>IBG</td><td>IBG</td></tr> <tr><td>MERVAL</td><td>MERVAL</td></tr> </tbody> </table> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (if corresponds and not for Index)</th> </tr> </thead> <tbody> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CS</td><td>Common Stocks</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> </tbody> </table> SecurityType del underlying | Value | Meaning (when 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | MERVAL | MERVAL | Value | Meaning (if corresponds and not for Index) | GO | General Obligation Bonds | CORP | Corporate Bonds | CS | Common Stocks | CD | Certificate of Deposit |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning (if corresponds and not for Index) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stocks | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 460 | Product | C | Int | Indicates the type of product the security is associated with. If it is an index, its value is 7. If it is a statistic, its value is 12 (OTHER). In other case, this tag aren't use <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>7</td><td>Index</td></tr> <tr><td>12</td><td>Other (Statistics)</td></tr> </tbody> </table> Indica a qué tipo de producto está asociado un título. Si es un índice, su valor es 7. Si es una estadística, su valor es 12 (OTHER) En otros casos este tag no es usado | Value | Meaning | 7 | Index | 12 | Other (Statistics) | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Index | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Other (Statistics) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 167 | SecurityType | N | String | Indicates type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>CS</td><td>Common Stock</td></tr> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>OPT</td><td>Option</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> <tr><td>QS</td><td>Repo</td></tr> <tr><td>TERM</td><td>Term Loan</td></tr> </tbody> </table> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | | | | | | | | | |
|------------------------------|------------------|-----------------|-----------------|--------------|---|--|-----------------|---------|-------|------------------|-----------------|---------------|----------------|-------|------------|--------|---|--------|---|-------|----|---------------|----|--------------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | |
| | | | | | <table border="1"> <tr><td>STN</td><td>Short Term Loan</td></tr> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Statistics</td></tr> </table> <p>Indica el tipo de título. Volver</p> | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Statistics | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Statistics | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 762 | SecuritySubType | N | String | <p>Sub-type qualification/identification of the SecurityType. If specified, SecurityType is required. This field will be used to be more specific when asking form Security lists.</p> <table border="1"> <thead> <tr><th>Value</th><th>Meaning</th></tr> </thead> <tbody> <tr><td>M</td><td>Merval – Lideres</td></tr> <tr><td>G</td><td>General</td></tr> <tr><td>B</td><td>Bonos</td></tr> <tr><td>L</td><td>Lebacs</td></tr> <tr><td>P</td><td>Plazos</td></tr> <tr><td>E</td><td>Letes</td></tr> <tr><td>PQ</td><td>Prestamos Liq</td></tr> <tr><td>VQ</td><td>Prestamos VC</td></tr> </tbody> </table> <p>Calificación/identificación del subtipo del campo SecurityType. Si está especificado, el campo SecurityType es requerido. Este campo será utilizado para ser mas especifico cuando se solicita una lista de instrumentos.</p> | Value | Meaning | M | Merval – Lideres | G | General | B | Bonos | L | Lebacs | P | Plazos | E | Letes | PQ | Prestamos Liq | VQ | Prestamos VC |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | |
| M | Merval – Lideres | | | | | | | | | | | | | | | | | | | | | | | |
| G | General | | | | | | | | | | | | | | | | | | | | | | | |
| B | Bonos | | | | | | | | | | | | | | | | | | | | | | | |
| L | Lebacs | | | | | | | | | | | | | | | | | | | | | | | |
| P | Plazos | | | | | | | | | | | | | | | | | | | | | | | |
| E | Letes | | | | | | | | | | | | | | | | | | | | | | | |
| PQ | Prestamos Liq | | | | | | | | | | | | | | | | | | | | | | | |
| VQ | Prestamos VC | | | | | | | | | | | | | | | | | | | | | | | |
| | ➔ | 270 | MDEntryPx | C | Price | <p>Price of the Market Data Entry. Used if the entry has price related data.</p> <p>Precio de la Entrada de Datos de Mercado. Se utiliza si la entrada tiene datos relacionados con el precio.</p> | | | | | | | | | | | | | | | | | | |
| | ➔ | 271 | MDEntrySize | C | Qty | <p>Quantity or volume represented by the Market Data Entry. Conditionally required when MDUpdateAction = New(0) andMDEntryType = Bid(0), Offer(1), Trade(2), Trade Volume(B), Turnover (x), Trades (y)</p> <p>Cantidad o volumen representado por la Entrada de Datos de Mercado. Requerido condicionalmente si el campo MDEntryType = Compra (0), Venta(1), Negociado(2) o Volumen de negociación (B), Monto (x), Cantidad de operaciones (y)</p> | | | | | | | | | | | | | | | | | | |
| | ➔ | 272 | MDEntryDate | N | UTCDateOnly | <p>Date of Market Data Entry.</p> <p>Fecha de la Entrada de Datos de Mercado.</p> | | | | | | | | | | | | | | | | | | |
| | ➔ | 273 | MDEntryTime | N | UTCTimeOnly | <p>Time of Market Data Entry.</p> <p>Horario de la Entrada de Datos de Mercado.</p> | | | | | | | | | | | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | |
|------------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---|-------|---------|-----|-----------------------|---|------------------|---|-------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | ➔ | 37 | OrderID | N | String | Unique identifier for Order as assigned by sell-side (broker, exchange). Identificador único para la oferta, asignado por el sistema de negociación (agente, mercado). | | | | | | | | |
| | ➔ | 288 | MDEntryBuyer | N | String | In a trade, the buyer broker code. En una negociación, el código de agente del comprador. | | | | | | | | |
| | ➔ | 289 | MDEntrySeller | N | String | In a trade, the seller broker code. En una negociación, el código de agente del vendedor. | | | | | | | | |
| | ➔ | 346 | NumberOfOrders | C | Int | In an aggregated book, used to show how many individual orders make up an MDEntry. En un libro agregado, se utiliza para mostrar cuantas ofertas individuales componen el campo MDEntry. | | | | | | | | |
| | ➔ | 290 | MDEntryPositionNo | N | Int | Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1 Posición a mostrar de una oferta de compra o venta, numeradas de más a menos competitiva, por tipo de mercado (compra/venta), comenzando con 1. | | | | | | | | |
| | ➔ | 58 | Text | C | String | Free text to explain the entry. (**) Currently, the following is specified, when warranted (for example, price EX): <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CPC</td> <td>Change Previous Close</td> </tr> </tbody> </table> Texto libre para explicar la entrada (**) | Value | Meaning | CPC | Change Previous Close | | | | |
| Value | Meaning | | | | | | | | | | | | | |
| CPC | Change Previous Close | | | | | | | | | | | | | |
| | ➔ | 63 | SettlType | Y | String | Indicates order settlement period. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cash</td> </tr> <tr> <td>2</td> <td>Next Day (T + 1)</td> </tr> <tr> <td>3</td> <td>T + 2</td> </tr> </tbody> </table> Indica plazo de negociación | Value | Meaning | 1 | Cash | 2 | Next Day (T + 1) | 3 | T + 2 |
| Value | Meaning | | | | | | | | | | | | | |
| 1 | Cash | | | | | | | | | | | | | |
| 2 | Next Day (T + 1) | | | | | | | | | | | | | |
| 3 | T + 2 | | | | | | | | | | | | | |
| | ➔ | 64 | SettlDate | C | String | Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63). Indica el plazo de negociación en formato yyyyymmdd. Si esta presente este tag sobrescribe el SettlType(63) | | | | | | | | |
| Standard Trailer | | | Y | | | | | | | | | | | |

Instrument Reference Data - Información de Referencia Relativa a Instrumentos

SecurityListRequest (MsgType = x) - Petición de lista de títulos (instrumentos) (MsgType = x)

The SecurityListRequest message is used to return a list of securities from the counterparty that match criteria provided on the request. For instance, it is possible to request the list of available options by setting the OPT value in the SecurityType tag. It is suggested to see the examples section, at the end of the document, to clarify the concept.

El mensaje de petición de lista de títulos se utiliza para solicitar la enumeración de especies que verifican un determinado criterio especificado en dicha solicitud. Por ejemplo, es posible solicitar la lista de opciones disponibles estableciendo el valor OPT en el campo SecurityType. Se sugiere ver la sección de ejemplos, al final del documento, para aclarar el concepto.

| SecurityListRequest | | | | |
|---------------------|-------------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = x |
| 320 | SecurityReqId | Y | String | Unique ID of a Security Definition Request. ID único de una petición de definición de un título. |
| 559 | SecurityListRequestType | Y | Int | Identifies the type/criteria of Security List Request. Value Meaning ----- 0 Symbol ----- 1 SecurityType ----- 2 Product (used for Index and Statistic Security Lists) ----- 4 All Securities Identifica el tipo/criterio de una Petición de Lista de Títulos. |
| Instrument | 55 | | String | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Value Meaning (when 167=XLINKD and 460=7) ----- A M.AR. ----- B BURCAP |

| SecurityListRequest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------------|-----------------------------|------------------|--------------|---|--|----------|---------|-----|------------------|--------|--------------------------|-----|--------|------|-----------------|----|------------------------|----|-------|------|-----------------------------|-----|----------------------|-------|-------|---|-----------------|---------------|----------------|------|--------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | <table border="1"> <tr><td>V</td><td>MERVAL25</td></tr> <tr><td>G</td><td>IBG</td></tr> <tr><td>M</td><td>MERVAL</td></tr> </table> <p>Representación “humana” del título. El valor SecurityID puede ser especificado si el símbolo no existe (Fondos comunes). Usar “[N/A]” para productos que no tengan símbolo.</p> | V | MERVAL25 | G | IBG | M | MERVAL | | | | | | | | | | | | | | | | | | | | | |
| V | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| G | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 48 | SecurityID | N | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. (**)</p> <p>Toma precedencia en identificar al instrumento por sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si esta especificado. (**)</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 22 | SecurityIDSource | C | String | <p>Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**)</p> <p>Requerido sólo si el campo SecurityID esta seteado. Valores válidos: 4 = Numero de ISIN. (**)</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 167 | SecurityType | N | String | <p>The market ID of the security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>CS</td><td>Common Stock</td></tr> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>OPT</td><td>Option</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> <tr><td>QS</td><td>Repo</td></tr> <tr><td>TERM</td><td>Term Loan</td></tr> <tr><td>STN</td><td>Short Term Loan</td></tr> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr style="background-color: cyan;"><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Estadísticas</td></tr> </tbody> </table> <p>ID del mercado de un título.</p> <p style="text-align: right;">Volver</p> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Estadísticas |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Estadísticas | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 762 | SecuritySubType | N | String | <p>Sub-type qualification/identification of the SecurityType. If specified, SecurityType is required. This field will be used to be more specific when asking form Security lists..</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>M</td><td>Merval – Lideres</td></tr> <tr><td>G</td><td>General</td></tr> <tr><td>B</td><td>Bonds</td></tr> <tr><td>L</td><td>Lebacs</td></tr> <tr><td>P</td><td>Plazos</td></tr> <tr><td>E</td><td>Letes</td></tr> <tr><td>FB</td><td>Bonds (sin letes ni lebacs)</td></tr> <tr><td>GC1</td><td>Gobierno Corporativo</td></tr> </tbody> </table> | Value | Meaning | M | Merval – Lideres | G | General | B | Bonds | L | Lebacs | P | Plazos | E | Letes | FB | Bonds (sin letes ni lebacs) | GC1 | Gobierno Corporativo | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M | Merval – Lideres | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| G | General | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| L | Lebacs | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| P | Plazos | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| E | Letes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FB | Bonds (sin letes ni lebacs) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GC1 | Gobierno Corporativo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| SecurityListRequest | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------------|--|------------------|--------------|---|--|---------------------------|----------------------|---------------------------------|-------|--------|------------|----------|----------|-----|-----|--------|--------|-------|--|----|--------------------------|------|-----------------|----|---------------|----|------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | <table border="1"> <tr> <td>GC2</td> <td>Gobierno Corporativo Plus</td> </tr> <tr> <td>ONC</td> <td>Obligaciones Negociables Cortas</td> </tr> <tr> <td>LBD</td> <td>Lebads</td> </tr> </table> <p>Calificación/identificación del subtipo del campo SecurityType. Si está especificado, el campo SecurityType es requerido. Este campo será utilizado para ser mas específico cuando se solicita una lista de instrumentos.</p> <p style="text-align: right;">Volver</p> | GC2 | Gobierno Corporativo Plus | ONC | Obligaciones Negociables Cortas | LBD | Lebads | | | | | | | | | | | | | | | | | |
| GC2 | Gobierno Corporativo Plus | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ONC | Obligaciones Negociables Cortas | | | | | | | | | | | | | | | | | | | | | | | | | | |
| LBD | Lebads | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation)</p> <p>Utilizado en el mensaje Lista de Titulos para identificar el mercado de valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad para atras</p> | | | | | | | | | | | | | | | | | | | | | | |
| | 460 | Product | C | Int | <p>Indicates the type of product the security is associated with. If it is an index, its value is 7. If it is a statistic, its value is 12 (OTHER)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Index</td> </tr> <tr> <td>12</td> <td>Statistics</td> </tr> </tbody> </table> <p>Indica a qué tipo de producto está asociado el título. Si es un índice, su valor es 7. Si es una estadística, su valor es 12 (OTHER)</p> | Value | Meaning | 7 | Index | 12 | Statistics | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Index | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Statistics | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 107 | SecurityDesc | N | String | <p>Can be used to provide an optional textual description for a financial instrument. (**)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr> <td>M.AR.</td> <td>M.AR.</td> </tr> <tr> <td>BURCAP</td> <td>BURCAP</td> </tr> <tr> <td>MERVAL25</td> <td>MERVAL25</td> </tr> <tr> <td>IBG</td> <td>IBG</td> </tr> <tr> <td>MERVAL</td> <td>MERVAL</td> </tr> </tbody> </table> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (if corresponds and not for Index)</th> </tr> </thead> <tbody> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CS</td> <td>Common Stocks</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> </tbody> </table> <p>Puede ser utilizada para proveer una descripción textual adicional de un</p> | Value | Meaning (when 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | MERVAL | MERVAL | Value | Meaning (if corresponds and not for Index) | GO | General Obligation Bonds | CORP | Corporate Bonds | CS | Common Stocks | CD | Certificate of Deposit |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning (if corresponds and not for Index) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stocks | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | |

| SecurityListRequest | | | | | | | | | | | | | |
|---------------------|-------------------------------------|------|--------------|---|--|-------|---------|---|----------|--------|--------------------------------|--------|-------------------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | | | | instrumento financiero. (**) | | | | | | | | | |
| | 461 | N | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**) Indica el tipo de título por medio del estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**) | | | | | | | | | |
| 263 | SubscriptionRequestType | Y | Char | Subscription Request Type. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Snapshot</td> </tr> <tr> <td>1 (**)</td> <td>Snapshot + Updates (Subscribe)</td> </tr> <tr> <td>2 (**)</td> <td>Unsubscribe (not supported for DMA)</td> </tr> </tbody> </table> Tipo de Requerimiento de Suscripción. | | Value | Meaning | 0 | Snapshot | 1 (**) | Snapshot + Updates (Subscribe) | 2 (**) | Unsubscribe (not supported for DMA) |
| Value | Meaning | | | | | | | | | | | | |
| 0 | Snapshot | | | | | | | | | | | | |
| 1 (**) | Snapshot + Updates (Subscribe) | | | | | | | | | | | | |
| 2 (**) | Unsubscribe (not supported for DMA) | | | | | | | | | | | | |
| Standard Trailer | | Y | | | | | | | | | | | |

SecurityList (MsgType = y) - Lista de títulos (instrumentos) (MsgType = y)

The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.

El mensaje de lista de títulos se utiliza para retornar la lista de instrumentos coincidentes con el criterio especificado en una petición de lista de instrumentos (o títulos valores).

| SecurityList | | | | | | | | | | | | |
|-----------------|---|-----|--------------|---|-------|---------|---|---------------|---|--------------------------------|---|---|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | | | | | |
| Standard Header | | Y | | MsgType = y | | | | | | | | |
| 320 | SecurityReqId | Y | String | Unique ID of a Security Definition Request. ID único para un pedido de definición de título. | | | | | | | | |
| 322 | SecurityResponseId | Y | String | Unique ID of this message, generated by the Exchange. (**) ID único de este mensaje, generada por el Mercado. (**) | | | | | | | | |
| 393 | TotNoRelatedSym | Y | Int | If message fragmentation is needed, this value is used to indicate the total number of securities corresponding to this request. Si se necesita fragmentar el mensaje, este valor se utiliza para indicar el número total de títulos correspondiente a este pedido. | | | | | | | | |
| 560 | SecurityRequestResult | Y | Int | Used to Indicate if the request is valid or not. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Valid request</td> </tr> <tr> <td>1</td> <td>Invalid or unsupported request</td> </tr> <tr> <td>4</td> <td>Instrument data temporarily unavailable</td> </tr> </tbody> </table> Utilizado para indicar si el pedido es válido o no. | Value | Meaning | 0 | Valid request | 1 | Invalid or unsupported request | 4 | Instrument data temporarily unavailable |
| Value | Meaning | | | | | | | | | | | |
| 0 | Valid request | | | | | | | | | | | |
| 1 | Invalid or unsupported request | | | | | | | | | | | |
| 4 | Instrument data temporarily unavailable | | | | | | | | | | | |
| 893 | LastFragment | Y | Boolean | Indicates if this message is the last of a lot of messages corresponding to a request. Y = Last message, N = Not last message. (**) Indica si este mensaje es el último de muchos mensajes correspondientes a un pedido. Y = último mensaje, N = No es el último mensaje. (**) | | | | | | | | |
| 146 | NoRelatedSym | Y | NumInGroup | Specifies the number of repeating symbols in group. Especifica la cantidad de símbolos repetidos en el grupo. | | | | | | | | |

| SecurityList | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------|-------------------|-----|------------------|------------|--------|---|-------|---------|----|-------------------|----|-------------------|----|----------------|----|------------------|----|------------------|----|-------------------|----|--------|----|------------------|----|------------------|----|-----------------|----|--------|----|-------------------|----|-----------------|----|-------------------|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 55 | | Symbol | Y | String | <p>Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. See "Instruments used to report Statistic Data" for a list of possible values (when 460=12 and 167=STAT)</p> <p>Representación "humana" del título. El valor SecurityID puede ser especificado si el símbolo no existe. (p.ej. fondos comunes de inversión) Usar "[N/A]" para productos que no tengan símbolo. Ver "Instrumentos usados para informar datos estadísticos" para tener una lista de valores posibles (cuando 460=12 y 167=STAT).</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 48 | | SecurityID | N | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified (excepting statistics). In the case of statistic instruments, this tag repeats the Symbol value</p> <p>Toma precedencia en identificar el título por sobre el bloque SecurityAltID. Si está especificado, requiere del campo SecurityIDSource (excepto que se trate de estadísticas). Para el caso de instrumentos que representen estadísticas, este tag repite el valor de Symbol</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 22 | | SecurityIDSource | C | String | <p>Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**)</p> <p>Requerido sólo si el campo SecurityID esta seteado. Valores válidos: 4 = Numero de ISIN. (**)</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 58 | | Text | C | String | <p>Text to describe the security category. Valid values are preceded by the text "C:"</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>00</td><td>CAUCIONES Y PASES</td></tr> <tr><td>01</td><td>ACCIONES PRIVADAS</td></tr> <tr><td>02</td><td>BONOS EXTERNOS</td></tr> <tr><td>03</td><td>TITULOS PUBLICOS</td></tr> <tr><td>04</td><td>CUPONES EXTERNOS</td></tr> <tr><td>05</td><td>OBLI. NEGOCIABLES</td></tr> <tr><td>07</td><td>MONEDA</td></tr> <tr><td>08</td><td>CUPONES PRIVADOS</td></tr> <tr><td>10</td><td>CUPONES PUBLICOS</td></tr> <tr><td>12</td><td>BONOS CONSOLID.</td></tr> <tr><td>13</td><td>LETRAS</td></tr> <tr><td>14</td><td>OBLIG. NEG. PYMES</td></tr> <tr><td>15</td><td>INDICES BURSAT.</td></tr> <tr><td>16</td><td>CUPONES OBLI.NEG.</td></tr> </tbody> </table> | Value | Meaning | 00 | CAUCIONES Y PASES | 01 | ACCIONES PRIVADAS | 02 | BONOS EXTERNOS | 03 | TITULOS PUBLICOS | 04 | CUPONES EXTERNOS | 05 | OBLI. NEGOCIABLES | 07 | MONEDA | 08 | CUPONES PRIVADOS | 10 | CUPONES PUBLICOS | 12 | BONOS CONSOLID. | 13 | LETRAS | 14 | OBLIG. NEG. PYMES | 15 | INDICES BURSAT. | 16 | CUPONES OBLI.NEG. |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 00 | CAUCIONES Y PASES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 01 | ACCIONES PRIVADAS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 02 | BONOS EXTERNOS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 03 | TITULOS PUBLICOS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 04 | CUPONES EXTERNOS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 05 | OBLI. NEGOCIABLES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 07 | MONEDA | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 08 | CUPONES PRIVADOS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | CUPONES PUBLICOS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | BONOS CONSOLID. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | LETRAS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 14 | OBLIG. NEG. PYMES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 15 | INDICES BURSAT. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 16 | CUPONES OBLI.NEG. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| SecurityList | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------|--------------------------|------------------|------------|--------|---|-------|-------------------|----|------------------|----|--------------------------|-----|-------------------|------|-------------------|----|------------------------|----|---------|------|-------------------|-----|-------------------|-------|-----------------|----|-----------------|---------------|------------------|------|------------------|----|------------------|----|---------|
| Etiqueta | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | <table border="1"> <tr><td>17</td><td>LETRAS TESORO NAC</td></tr> <tr><td>18</td><td>FONDOS INVERSION</td></tr> <tr><td>19</td><td>TITULOS DE DEUDA</td></tr> <tr><td>20</td><td>CERTIF. PARTICIP.</td></tr> <tr><td>21</td><td>CUPON FIDEIC.FIN.</td></tr> <tr><td>22</td><td>A.D.R.S(ACCIONES)</td></tr> <tr><td>23</td><td>CEDEARS</td></tr> <tr><td>24</td><td>PRESTAMOS GARANT.</td></tr> <tr><td>25</td><td>DEPOSITOS REPROG.</td></tr> <tr><td>26</td><td>CERT.VAL.RTA.VA</td></tr> <tr><td>27</td><td>ACCIONES PYMES</td></tr> <tr><td>28</td><td>CERT. VALORES ON</td></tr> <tr><td>90</td><td>ACC MERC VALORES</td></tr> <tr><td>98</td><td>INDICE ARGENTINO</td></tr> <tr><td>99</td><td>INDICES</td></tr> </table> <p>Texto que describe la categoría del título. Los valores válidos están precedidos del texto "C:".</p> | 17 | LETRAS TESORO NAC | 18 | FONDOS INVERSION | 19 | TITULOS DE DEUDA | 20 | CERTIF. PARTICIP. | 21 | CUPON FIDEIC.FIN. | 22 | A.D.R.S(ACCIONES) | 23 | CEDEARS | 24 | PRESTAMOS GARANT. | 25 | DEPOSITOS REPROG. | 26 | CERT.VAL.RTA.VA | 27 | ACCIONES PYMES | 28 | CERT. VALORES ON | 90 | ACC MERC VALORES | 98 | INDICE ARGENTINO | 99 | INDICES |
| 17 | LETRAS TESORO NAC | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 18 | FONDOS INVERSION | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 19 | TITULOS DE DEUDA | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20 | CERTIF. PARTICIP. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 21 | CUPON FIDEIC.FIN. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22 | A.D.R.S(ACCIONES) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 23 | CEDEARS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 24 | PRESTAMOS GARANT. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25 | DEPOSITOS REPROG. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 26 | CERT.VAL.RTA.VA | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 27 | ACCIONES PYMES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28 | CERT. VALORES ON | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 90 | ACC MERC VALORES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 98 | INDICE ARGENTINO | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 99 | INDICES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 167 | SecurityType | N | String | <p>The market ID of the security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>CS</td><td>Common Stock</td></tr> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>OPT</td><td>Option</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> <tr><td>QS</td><td>Repo</td></tr> <tr><td>TERM</td><td>Term Loan</td></tr> <tr><td>STN</td><td>Short Term Loan</td></tr> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr style="background-color: cyan;"><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Statistic Data</td></tr> </tbody> </table> <p>Tipo de título (mercado en el cual opera). Volver</p> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Statistic Data | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Statistic Data | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation)</p> <p>Utilizado en el mensaje Lista de Títulos para identificar el Mercado de Valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad hacia atrás</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| SecurityList | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------|--|-----------------------|------------------|------------|--|----------------------------------|----------------------|-------|-------|--------|--------|----------|----------|-----|-----|--------|--------|-------|--|----|--------------------------|------|-----------------|----|---------------|----|------------------------|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 460 | Product | C | Int | Indicates the type of product the security is associated with. If it is an index, its value is 7. If it is a statistic, its value is 12 (OTHER). Indica a qué tipo de producto está asociado un título. Si es un índice, su valor es 7. Si es una estadística, su valor es 12 (OTHER) | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 106 | Issuer | N | String | Name of security issuer. Subyacente del instrumento. | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 107 | SecurityDesc | N | String | Can be used to provide an optional textual description for a financial instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr> <td>M.AR.</td> <td>M.AR.</td> </tr> <tr> <td>BURCAP</td> <td>BURCAP</td> </tr> <tr> <td>MERVAL25</td> <td>MERVAL25</td> </tr> <tr> <td>IBG</td> <td>IBG</td> </tr> <tr> <td>MERVAL</td> <td>MERVAL</td> </tr> </tbody> </table> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (if corresponds and not for Index)</th> </tr> </thead> <tbody> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CS</td> <td>Common Stocks</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> </tbody> </table> Puede ser utilizada para proveer una descripción textual adicional de un instrumento financiero. | Value | Meaning (when 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | MERVAL | MERVAL | Value | Meaning (if corresponds and not for Index) | GO | General Obligation Bonds | CORP | Corporate Bonds | CS | Common Stocks | CD | Certificate of Deposit |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning (if corresponds and not for Index) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stocks | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 461 | CFICode | N | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. Indica el tipo de título utilizando el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 15 | Currency | N | Currency | Currency Moneda en la que se expresa el precio | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 561 | RoundLot | N | Int | Round lot. Lote | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 1309 | NoTradingSessionRules | N | | Allows trading rules to be expressed by trading sessions | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | ➔ | 336 | TradingSessionID | N | String | Identifier for a trading session | | | | | | | | | | | | | | | | | | | | | |

| SecurityList | | | | | | | |
|------------------|---|------|--------------------|--------------|------------|------------------------------------|--|
| Etiqueta | | | Req | Tipo de Dato | Comentario | | |
| ➔ | ➔ | 1237 | NoOrdTypeRules | N | | Number of order types | |
| ➔ | ➔ | ➔ | 40 | OrdType | N | Char | Indicates order types that are valid for the specified market segment |
| ➔ | ➔ | 1239 | NoTimeInForceRules | N | | Number of time in force techniques | |
| ➔ | ➔ | ➔ | 59 | TimeInForce | N | Char | Indicates time in force techniques that are valid for the specified market segment |
| Standard Trailer | | | | Y | | | |

Full SecurityListRequest (MsgType = x) - *Petición de lista de títulos completa (MsgType = x)*

The SecurityListRequest message is used to return a list of securities from the counterparty that match criteria provided on the request. For instance, it is possible to request the complete list of available instruments by setting the "trading list" value in the SecurityListType tag, combined with the "all securities" value in SecurityListRequestType tag.

There is also the possibility to request the full list of instruments filtered by SecurityType, and the list by Product, requesting it with the appropriate matching criteria.

El mensaje de petición de lista de títulos se utiliza para solicitar la enumeración de instrumentos que verifican un determinado criterio especificado en dicha solicitud. Por ejemplo, es posible solicitar la lista completa de instrumentos disponibles para negociar seteando el valor "trading list" en el tag SecurityListType, combinado con la opción "all securities" del tag SecurityListRequestType.

Existe también la posibilidad de solicitar la lista full de instrumentos filtrada por SecurityType, y la lista por producto, solicitándola con el criterio de matcheo apropiado.

| SecurityListRequest | | | | | | | | | | | | | | |
|---------------------|---|------|--------------|---|-------|---------|--------|-------------------------|---|--------------|---|---|---|----------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | |
| Standard Header | | Y | | MsgType = x | | | | | | | | | | |
| 320 | SecurityReqId | Y | String | Unique ID of a Security Definition Request. ID único de una petición de definición de un título. | | | | | | | | | | |
| 559 | SecurityListRequestType | Y | Int | Identifies the type/criteria of Security List Request. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0 (**)</td> <td>Symbol</td> </tr> <tr> <td>1</td> <td>SecurityType</td> </tr> <tr> <td>2</td> <td>Product (used for Index and Statistic Security Lists)</td> </tr> <tr> <td>4</td> <td>All Securities</td> </tr> </tbody> </table> Identifica el tipo/criterio de una Petición de Lista de Títulos. | Value | Meaning | 0 (**) | Symbol | 1 | SecurityType | 2 | Product (used for Index and Statistic Security Lists) | 4 | All Securities |
| Value | Meaning | | | | | | | | | | | | | |
| 0 (**) | Symbol | | | | | | | | | | | | | |
| 1 | SecurityType | | | | | | | | | | | | | |
| 2 | Product (used for Index and Statistic Security Lists) | | | | | | | | | | | | | |
| 4 | All Securities | | | | | | | | | | | | | |
| 1470 | SecurityListType | Y | String | Identifies a list type <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Industry Classification</td> </tr> </tbody> </table> | Value | Meaning | 1 (**) | Industry Classification | | | | | | |
| Value | Meaning | | | | | | | | | | | | | |
| 1 (**) | Industry Classification | | | | | | | | | | | | | |

| SecurityListRequest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------------|-------------------------------------|------------------|--------------|---|--|-------|-------------------------------------|--------|------------------------------|--------|--------------------------|-----|----------|------|-----------------|----|------------------------|----|------|------|-----------|-----|-----------------|-------|-------|---|-----------------|--------|---------|------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | <table border="1"> <tr><td>2</td><td>Trading List</td></tr> <tr><td>3 (**)</td><td>Market / Market Segment List</td></tr> <tr><td>4 (**)</td><td>Newspaper List</td></tr> </table> | | 2 | Trading List | 3 (**) | Market / Market Segment List | 4 (**) | Newspaper List | | | | | | | | | | | | | | | | | | | |
| 2 | Trading List | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 (**) | Market / Market Segment List | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 (**) | Newspaper List | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | <p>Identifica un tipo de lista</p> <p>Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). (**)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 167=XLINKD and 460=7)</th> </tr> </thead> <tbody> <tr><td>A</td><td>M.AR.</td></tr> <tr><td>B</td><td>BURCAP</td></tr> <tr><td>V</td><td>MERVAL25</td></tr> <tr><td>G</td><td>IBG</td></tr> <tr><td>M</td><td>MERVAL</td></tr> </tbody> </table> <p>Representación "humana" del título. El valor SecurityID puede ser especificado si el símbolo no existe (Fondos comunes). (**)</p> | | Value | Meaning (when 167=XLINKD and 460=7) | A | M.AR. | B | BURCAP | V | MERVAL25 | G | IBG | M | MERVAL | | | | | | | | | | | | | |
| Value | Meaning (when 167=XLINKD and 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| V | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| G | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Instrument | 55 | Symbol | N | String | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 48 | SecurityID | N | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. (**)</p> <p>Toma precedencia en identificar al instrumento por sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si esta especificado. (**)</p> | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 22 | SecurityIDSource | C | String | <p>Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**)</p> <p>Requerido sólo si el campo SecurityID esta seteado. Valores válidos: 4 = Numero de ISIN.</p> | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 167 | SecurityType | C | String | <p>The market ID of the security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>CS</td><td>Common Stock</td></tr> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>OPT</td><td>Option</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> <tr><td>QS</td><td>Repo</td></tr> <tr><td>TERM</td><td>Term Loan</td></tr> <tr><td>STN</td><td>Short Term Loan</td></tr> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Estadísticas</td></tr> </tbody> </table> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Estadísticas | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| SecurityListRequest | | | | | | | | | | | | | | | | | | | |
|---------------------|-----------------------------|------------------|--------------|-------------|---|-------|----------------------|-------|------------------|--------|--------------------|----------|----------|-----|--------|---|--------|----|-----------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | |
| | | | | | ID del mercado de un título. Volver | | | | | | | | | | | | | | |
| | 762 | SecuritySubType | N | String | Sub-type qualification/identification of the SecurityType. If specified, SecurityType is required. This field will be used to be more specific when asking form Security lists (**) <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Merval – Lideres</td> </tr> <tr> <td>G</td> <td>General</td> </tr> <tr> <td>B</td> <td>Bonds</td> </tr> <tr> <td>L</td> <td>Lebacs</td> </tr> <tr> <td>P</td> <td>Plazos</td> </tr> <tr> <td>FB</td> <td>Bonds (Sin letes ni lebacs)</td> </tr> </tbody> </table> Calificación/identificación del subtipo del campo SecurityType. Si está especificado, el campo SecurityType es requerido. Este campo será utilizado para ser mas específico cuando se solicita una lista de instrumentos. (**) Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation) (**) Utilizado en el mensaje Lista de Títulos para identificar el mercado de valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad para atrás (**) | Value | Meaning | M | Merval – Lideres | G | General | B | Bonds | L | Lebacs | P | Plazos | FB | Bonds (Sin letes ni lebacs) |
| Value | Meaning | | | | | | | | | | | | | | | | | | |
| M | Merval – Lideres | | | | | | | | | | | | | | | | | | |
| G | General | | | | | | | | | | | | | | | | | | |
| B | Bonds | | | | | | | | | | | | | | | | | | |
| L | Lebacs | | | | | | | | | | | | | | | | | | |
| P | Plazos | | | | | | | | | | | | | | | | | | |
| FB | Bonds (Sin letes ni lebacs) | | | | | | | | | | | | | | | | | | |
| | 207 | SecurityExchange | N | String | Indicates the type of product the security is associated with. If it is an index, its value is 7. If it is a statistic, its value is 12 (OTHER) (**) <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Index</td> </tr> <tr> <td>12</td> <td>Other (Statistics)</td> </tr> </tbody> </table> Indica a qué tipo de producto está asociado el título. Si es un índice, su valor es 7. Si es una estadística, su valor es 12 (OTHER) (**) | Value | Meaning | 7 | Index | 12 | Other (Statistics) | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | |
| 7 | Index | | | | | | | | | | | | | | | | | | |
| 12 | Other (Statistics) | | | | | | | | | | | | | | | | | | |
| | 460 | Product | C | Int | Can be used to provide an optional textual description for a financial instrument. (**) <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr> <td>M.AR.</td> <td>M.AR.</td> </tr> <tr> <td>BURCAP</td> <td>BURCAP</td> </tr> <tr> <td>MERVAL25</td> <td>MERVAL25</td> </tr> <tr> <td>IBG</td> <td>IBG</td> </tr> </tbody> </table> | Value | Meaning (when 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | | | | |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | |
| | 107 | SecurityDesc | N | String | | | | | | | | | | | | | | | |

| SecurityListRequest | | | | | |
|---------------------|-------------------------|------|--------------|--|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | |
| | | | | MERVAL | MERVAL |
| | | | | Value | Meaning (if corresponds and not for Index) |
| | | | | GO | General Obligation Bonds |
| | | | | CORP | Corporate Bonds |
| | | | | CS | Common Stocks |
| | | | | CD | Certificate of Deposit |
| | | | | Puede ser utilizada para proveer una descripción textual adicional de un instrumento financiero. (**) | |
| | 461 | N | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**) | |
| | | | | Indica el tipo de título por medio del estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**) | |
| 263 | SubscriptionRequestType | Y | Char | Subscription Request Type. | |
| | | | | Value | Meaning |
| | | | | 0 | Snapshot |
| | | | | 1 (**) | Snapshot + Updates (Subscribe) |
| | | | | 2 (**) | Unsubscribe (not supported for DMA) |
| | | | | Tipo de Requerimiento de Suscripción. | |
| Standard Trailer | | Y | | | |

Full SecurityList (MsgType = y) - Lista de instrumentos completa (MsgType = y)

The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.

In this case the Security List message will return the complete list of trading instruments, or the filtered list according to the matching criteria applied in the request.

El mensaje de lista de títulos se utiliza para retornar la lista de instrumentos coincidentes con el criterio especificado en una petición de lista de instrumentos (o títulos valores).

En este caso se devolverá la lista completa de instrumentos negociables, o bien la lista filtrada según el criterio de matcheo aplicado en la solicitud

| SecurityList | | | | | | | | | | | | |
|-----------------|---|-----|--------------|---|-------|---------|---|---------------|---|--------------------------------|---|---|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | | | | | |
| Standard Header | | Y | | MsgType = y | | | | | | | | |
| 320 | SecurityReqId | Y | String | Unique ID of a Security Definition Request. ID único para un pedido de definición de título. | | | | | | | | |
| 322 | SecurityResponseId | N | String | Unique ID of this message, generated by the Exchange. (**) ID único de este mensaje, generada por el Mercado. (**) | | | | | | | | |
| 393 | TotNoRelatedSym | Y | Int | If message fragmentation is needed, this value is used to indicate the total number of securities corresponding to this request. Si se necesita fragmentar el mensaje, este valor se utiliza para indicar el número total de títulos correspondiente a este pedido. | | | | | | | | |
| 560 | SecurityRequestResult | Y | Int | Used to Indicate if the request is valid or not. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Valid request</td> </tr> <tr> <td>1</td> <td>Invalido r unsupported request</td> </tr> <tr> <td>4</td> <td>Instrument data temporarily unavailable</td> </tr> </tbody> </table> Utilizado para indicar si el pedido es válido o no. | Value | Meaning | 0 | Valid request | 1 | Invalido r unsupported request | 4 | Instrument data temporarily unavailable |
| Value | Meaning | | | | | | | | | | | |
| 0 | Valid request | | | | | | | | | | | |
| 1 | Invalido r unsupported request | | | | | | | | | | | |
| 4 | Instrument data temporarily unavailable | | | | | | | | | | | |
| 893 | LastFragment | Y | Boolean | Indicates if this message is the last of a lot of messages corresponding to a request. Y = Last message, N = Not last message. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> </tbody> </table> | Value | Meaning | | | | | | |
| Value | Meaning | | | | | | | | | | | |

| SecurityList | | | | | | | | |
|--------------|-------------------|-----|--------------|---|-------|------------------|----|-------------------|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | |
| | | | | <table border="1"> <tr> <td>N</td> <td>Not Last Message</td> </tr> <tr> <td>Y</td> <td>Last Message</td> </tr> </table> <p>Indica si este mensaje es el último de muchos mensajes correspondientes a un pedido. Y = último mensaje, N = No es el último mensaje.</p> | N | Not Last Message | Y | Last Message |
| N | Not Last Message | | | | | | | |
| Y | Last Message | | | | | | | |
| 146 | NoRelatedSym | Y | NumInGroup | <p>Specifies the number of repeating symbols in group.</p> <p>Especifica la cantidad de símbolos repetidos en el grupo.</p> | | | | |
| → | 55 | Y | String | <p>Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. See "Instruments used to report Statistic Data" for a list of possible values (when 460=12 and 167=STAT)</p> <p>Representación "humana" del título. El valor SecurityID puede ser especificado si el símbolo no existe. (p.ej. fondos comunes de inversión) Usar "[N/A]" para productos que no tengan símbolo. Ver "Instrumentos usados para informar datos estadísticos" para tener una lista de valores posibles (cuando 460=12 y 167=STAT).</p> | | | | |
| → | 48 | Y | String | <p>Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified (excepting statistics). In the case of statistic instruments, this tag repeats the Symbol value The last two positions allow the Bilateral Segment market to be identified with SB.</p> <p>Toma precedencia en identificar el título por sobre el bloque SecurityAltID. Si está especificado, requiere del campo SecurityIDSource (excepto que se trate de estadísticas). Para el caso de instrumentos que representen estadísticas, este tag repite el valor de Symbol. Las últimas dos posiciones permiten identificar con SB el mercado Segmento Bilateral</p> | | | | |
| → | 22 | C | String | <p>Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**)</p> <p>Requerido sólo si el campo SecurityID esta seteado. Valores válidos: 4 = Numero de ISIN. (**)</p> | | | | |
| → | 58 | C | String | <p>Text to describe the security category. Valid values are preceded by the text "C:"</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>00</td> <td>CAUCIONES Y PASES</td> </tr> </tbody> </table> | Value | Meaning | 00 | CAUCIONES Y PASES |
| Value | Meaning | | | | | | | |
| 00 | CAUCIONES Y PASES | | | | | | | |

| SecurityList | | | | | | | | | | | | | | | | | | | | | | | |
|--------------|--------------------------|--------------|------------|--------|--|-------|---------|----|--------------|----|--------------------------|-----|--------|------|-----------------|----|------------------------|----|------|------|-----------|-----|-----------------|
| Etiqueta | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | | | | | | | | |
| | | | | | 01 ACCIONES PRIVADAS 02 BONOS EXTERNOS 03 TITULOS PUBLICOS 04 CUPONES EXTERNOS 05 OBLI. NEGOCIABLES 07 MONEDA 08 CUPONES PRIVADOS 10 CUPONES PUBLICOS 12 BONOS CONSOLID. 13 LETRAS 14 OBLIG. NEG. PYMES 15 INDICES BURSAT. 16 CUPONES OBLI.NEG. 17 LETRAS TESORO NAC 18 FONDOS INVERSION 19 TITULOS DE DEUDA 20 CERTIF. PARTICIP. 21 CUPON FIDEIC.FIN. 22 A.D.R.S(ACCIONES) 23 CEDEARS 24 PRESTAMOS GARANT. 25 DEPOSITOS REPROG. 26 CERT.VAL.RTA.VA 27 ACCIONES PYMES 28 CERT. VALORES ON 90 ACC MERC VALORES 98 INDICE ARGENTINO 99 INDICES | | | | | | | | | | | | | | | | | | |
| | | | | | <p>Texto que describe la categoría del título. Los valores válidos están precedidos del texto "C:".</p> <p>The market ID of the security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CS</td> <td>Common Stock</td> </tr> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>OPT</td> <td>Option</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> <tr> <td>QS</td> <td>Repo</td> </tr> <tr> <td>TERM</td> <td>Term Loan</td> </tr> <tr> <td>STN</td> <td>Short Term Loan</td> </tr> </tbody> </table> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | |
| → | 167 | SecurityType | N | String | | | | | | | | | | | | | | | | | | | |

| SecurityList | | | | | | | | | | | | | | | | | |
|---------------|--------------------|------------------|------------|--------|--|-------|---------|---|------------------|---------------|--------------------|------|----------------|---|--------|---|--------|
| Etiqueta | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | | |
| | | | | | <table border="1"> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Statistic Data</td></tr> </table> <p>Tipo de título (mercado en el cual opera). Volver</p> | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Statistic Data | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | |
| STAT | Statistic Data | | | | | | | | | | | | | | | | |
| → | 762 | SecuritySubType | N | String | <p>Sub-type qualification/identification of the SecurityType. If specified, SecurityType is required. This field will be used to be more specific when asking form Security lists.. (**)</p> <table border="1"> <thead> <tr><th>Value</th><th>Meaning</th></tr> </thead> <tbody> <tr><td>M</td><td>Merval – Lideres</td></tr> <tr><td>G</td><td>General</td></tr> <tr><td>B</td><td>Bonds</td></tr> <tr><td>L</td><td>Lebacs</td></tr> <tr><td>P</td><td>Plazos</td></tr> </tbody> </table> <p>Calificación/identificación del subtipo del campo SecurityType. Si está especificado, el campo SecurityType es requerido. Este campo será utilizado para ser mas especifico cuando se solicita una lista de instrumentos. (**)</p> | Value | Meaning | M | Merval – Lideres | G | General | B | Bonds | L | Lebacs | P | Plazos |
| Value | Meaning | | | | | | | | | | | | | | | | |
| M | Merval – Lideres | | | | | | | | | | | | | | | | |
| G | General | | | | | | | | | | | | | | | | |
| B | Bonds | | | | | | | | | | | | | | | | |
| L | Lebacs | | | | | | | | | | | | | | | | |
| P | Plazos | | | | | | | | | | | | | | | | |
| → | 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Continuous Trading)</p> <p>Utilizado en el mensaje Lista de Títulos para identificar el Mercado de Valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia)</p> | | | | | | | | | | | | |
| → | 460 | Product | C | Int | <p>Indicates the type of product the security is associated with. If it is an index, its value is 7. If it is a statistic, its value is 12 (OTHER).</p> <table border="1"> <thead> <tr><th>Value</th><th>Meaning</th></tr> </thead> <tbody> <tr><td>7</td><td>Index</td></tr> <tr><td>12</td><td>Other (Statistics)</td></tr> </tbody> </table> <p>Indica a qué tipo de producto está asociado un título. Si es un índice, su valor es 7. Si es una estadística, su valor es 12 (OTHER)</p> | Value | Meaning | 7 | Index | 12 | Other (Statistics) | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | |
| 7 | Index | | | | | | | | | | | | | | | | |
| 12 | Other (Statistics) | | | | | | | | | | | | | | | | |
| → | 106 | Issuer | N | String | <p>Name of security issuer.</p> <p>Issuer del instrumento.</p> | | | | | | | | | | | | |

| SecurityList | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------|--|----------------|------------|----------|--|-------|----------------------|-------|--------|--------|----------|----------|----------|-----|-----------|--------|--------|-------|--|----|--------------------------|------|-----------------|----|---------------|----|------------------------|
| Etiqueta | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 107 | SecurityDesc | N | String | <p>Can be used to provide an optional textual description for a financial instrument.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (when 460=7)</th> </tr> </thead> <tbody> <tr> <td>M.AR.</td> <td>M.AR.</td> </tr> <tr> <td>BURCAP</td> <td>BURCAP</td> </tr> <tr> <td>MERVAL25</td> <td>MERVAL25</td> </tr> <tr> <td>IBG</td> <td>IBG</td> </tr> <tr> <td>MERVAL</td> <td>MERVAL</td> </tr> </tbody> </table> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning (if corresponds and not for Index)</th> </tr> </thead> <tbody> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CS</td> <td>Common Stocks</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> </tbody> </table> <p>Puede ser utilizada para proveer una descripción textual adicional de un instrumento financiero.</p> | Value | Meaning (when 460=7) | M.AR. | M.AR. | BURCAP | BURCAP | MERVAL25 | MERVAL25 | IBG | IBG | MERVAL | MERVAL | Value | Meaning (if corresponds and not for Index) | GO | General Obligation Bonds | CORP | Corporate Bonds | CS | Common Stocks | CD | Certificate of Deposit |
| Value | Meaning (when 460=7) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| M.AR. | M.AR. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| BURCAP | BURCAP | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL25 | MERVAL25 | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBG | IBG | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MERVAL | MERVAL | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning (if corresponds and not for Index) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stocks | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 461 | CFICode | N | String | <p>Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.</p> <p>Indica el tipo de título utilizando el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros)</p> | | | | | | | | | | | | | | | | | | | | | | |
| → | 15 | Currency | N | Currency | <p>Currency</p> <p>Moneda en la que se expresa el precio</p> | | | | | | | | | | | | | | | | | | | | | | |
| → | 965 | SecurityStatus | N | String | <p>Gives de current state of the instrument</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Active</td> </tr> <tr> <td>2</td> <td>Inactive</td> </tr> <tr> <td>4</td> <td>Halted</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> <p>Estado del instrumento</p> | Value | Meaning | 1 | Active | 2 | Inactive | 4 | Halted | 9 | Suspended | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Active | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Inactive | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Halted | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 201 | PutOrCall | N | int | <p>Used to express option right</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Put</td> </tr> <tr> <td>1</td> <td>Call</td> </tr> </tbody> </table> | Value | Meaning | 0 | Put | 1 | Call | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Put | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Call | | | | | | | | | | | | | | | | | | | | | | | | | | |
| → | 202 | StrikePrice | N | Price | Used for derivatives, such as options and covered warrants | | | | | | | | | | | | | | | | | | | | | | |

| SecurityList | | | | | | | | | | |
|------------------|-------------------|------|-----------------------|--------------|------------|---|--|---------|---|-------------------|
| Etiqueta | | | Req | Tipo de Dato | Comentario | | | | | |
| ➔ | 225 | | IssueDate | N | Date | Date instrument was issued. | | | | |
| ➔ | 561 | | RoundLot | N | Int | Round lot. Lote | | | | |
| ➔ | 711 | | NoUnderLyings | N | int | Number of underlyings (always 1) | | | | |
| ➔ | ➔ | 311 | UnderlyingSymbol | N | String | Underlying security's symbol. See Symbol (55) field for description. | | | | |
| ➔ | ➔ | 309 | UnderlyingSecurityID | N | String | Underlying security's SecurityID. See SecurityID (48) field for description. | | | | |
| ➔ | 454 | | NoSecurityAltID | N | int | Number of SecurityAltID entries. Amount of elements in the group Número de entradas de SecurityAltID. Cantidad de elementos en el grupo | | | | |
| ➔ | ➔ | 455 | SecurityAltID | N | String | Alternate Security identifier value for this security of SecurityAltIDSource type Requires SecurityAltIDSource. In this case, contains ISIN code. Contiene el código ISIN. Requiere un valor de SecurityAltIDSource | | | | |
| ➔ | ➔ | 456 | SecurityAltIDSource | N | String | Identifies class or source of the SecurityAltID value. Required if SecurityAltID is specified. In this case contains the following value <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>ISIN (ISINNumber)</td> </tr> </tbody> </table> Identifica la clase del valor SecurityAltID. Es requerido si se especifica un SecurityAltID. En este caso el valor es siempre 4. | Value | Meaning | 4 | ISIN (ISINNumber) |
| Value | Meaning | | | | | | | | | |
| 4 | ISIN (ISINNumber) | | | | | | | | | |
| ➔ | 1309 | | NoTradingSessionRules | N | | Allows trading rules to be expressed by trading sessions | | | | |
| ➔ | ➔ | 336 | TradingSessionID | N | String | Identifier for a trading session | | | | |
| ➔ | ➔ | 1237 | NoOrdTypeRules | N | | Number of order types | | | | |
| ➔ | ➔ | ➔ | 40 | OrdType | N | Char | Indicates order types that are valid for the specified market segment | | | |
| ➔ | ➔ | 1239 | NoTimeInForceRules | N | | Number of time in force techniques | | | | |
| ➔ | ➔ | ➔ | 59 | TimeInForce | N | Char | Indicates time in force techniques that are valid for the specified market segment | | | |
| Standard Trailer | | | | Y | | | | | | |

Trading Session Status Request (MsgType = g) - *Petición de sesión de instrumento (MsgType = g)*

The Trading Session Status Request is used to request information on the status of a market. This message provides a mechanism for consulting the sessions of an instrument. One or more status messages are returned in response to a session request.

El mensaje de petición de sesión de instrumentos provee un mecanismo para consultar las sesiones de una plaza. Uno o más mensajes de estado son retornados como respuesta a una petición de sesión

| Trading Session Status Request | | | | | | | | | | |
|--------------------------------|--------------------|------|--------------|--|-------|---------|----|--------------------|----|--------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | |
| Standard Header | | Y | | MsgType = e | | | | | | |
| 335 | TradSesReqID | Y | String | <p>Must be unique, or the ID of previous Trading Session Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).</p> <p>ID única del mensaje de Requerimiento de Estado (de un instrumento). Tiene que ser único, o coincidir con un pedido previo para el caso en que se desee deshabilitarlo (SubscriptionRequestType = Disable previous Snapshot + Updates Request (2)).</p> | | | | | | |
| 1301 | MarketID | C | String | <p>This tag is taken into account when tag 55 (symbol) is informed. Market for which Trading Session applies. If this tag is not informed, CT is assumed.</p> <p>Este tag es tenido en cuenta cuando se informa el tag 55 (symbol). Mercado al que pertenece el instrumento. Si no se informa este campo, se asume CT.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CT</td> <td>Continuous trading</td> </tr> <tr> <td>SB</td> <td>SENEBI</td> </tr> </tbody> </table> | Value | Meaning | CT | Continuous trading | SB | SENEBI |
| Value | Meaning | | | | | | | | | |
| CT | Continuous trading | | | | | | | | | |
| SB | SENEBI | | | | | | | | | |
| 1300 | MarketSegmentID | N | String | Market Segment for which Trading Session applies (**) | | | | | | |

| Trading Session Status Request | | | | | | | | | | | | |
|--------------------------------|-------------------------------------|------|--------------|--|-------|---------|---|----------|--------|--------------------------------|--------|-------------------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | |
| 336 | TradingSessionID | N | String | Trading Session for which status is being requested (**) | | | | | | | | |
| 625 | TradingSessionSubID | N | String | Trading Session Sub ID (**) | | | | | | | | |
| 338 | TradSesMethod | N | String | Method of trading (**) | | | | | | | | |
| 339 | TradSesMode | N | String | Trading Session mode (**) | | | | | | | | |
| 263 | SubscriptionRequestType | Y | Char | <p>SubscriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Snapshot</td> </tr> <tr> <td>1 (**)</td> <td>Snapshot + Updates (Subscribe)</td> </tr> <tr> <td>2 (**)</td> <td>Unsubscribe (Not supported for DMA)</td> </tr> </tbody> </table> <p>Indica a la otra parte que tipo de respuesta se está esperando. Una actualización instantánea sólo pide por información actual. Un pedido de suscripción pide por actualizaciones a medida que el estado cambia. La anulación de suscripción cancela cualquier actualización futura de la otra parte.</p> | Value | Meaning | 0 | Snapshot | 1 (**) | Snapshot + Updates (Subscribe) | 2 (**) | Unsubscribe (Not supported for DMA) |
| Value | Meaning | | | | | | | | | | | |
| 0 | Snapshot | | | | | | | | | | | |
| 1 (**) | Snapshot + Updates (Subscribe) | | | | | | | | | | | |
| 2 (**) | Unsubscribe (Not supported for DMA) | | | | | | | | | | | |
| 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation)</p> <p>Utilizado en el mensaje Lista de Títulos para identificar el mercado de valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia – Utilizado por compatibilidad hacia atrás</p> | | | | | | | | |

| Trading Session Status Request | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------------------------|--------------------------|------|--------------|---|-------|---------|----|--------------|----|--------------------------|-----|--------|------|-----------------|----|------------------------|----|------|------|-----------|-----|-----------------|-------|-------|---|-----------------|--------|---------|------|--------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 55 | Symbol | Y | String | <p>Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol.</p> <p>Representación "humana" del título/instrumento. El valor SecurityID puede ser especificado si el símbolo no existe. Usar "[N/A]" para productos que no tengan símbolo.</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 167 | SecurityType | N | String | <p>Indicates type of security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CS</td> <td>Common Stock</td> </tr> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>OPT</td> <td>Option</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> <tr> <td>QS</td> <td>Repo</td> </tr> <tr> <td>TERM</td> <td>Term Loan</td> </tr> <tr> <td>STN</td> <td>Short Term Loan</td> </tr> <tr> <td>Plazo</td> <td>Plazo</td> </tr> <tr> <td>T</td> <td>Plazo por Lotes</td> </tr> <tr> <td>XLINKD</td> <td>Indices</td> </tr> <tr> <td>STAT</td> <td>Estadísticas</td> </tr> </tbody> </table> <p>Indica el tipo de título.</p> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Estadísticas |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Estadísticas | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 15 | Currency | N | String | <p>Identifies currency used for price.</p> <p>Identifica la moneda en la que se expresa el precio</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 63 | SettlType | N | String | <p>Indicates order settlement period.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cash</td> </tr> <tr> <td>2</td> <td>Next Day (T + 1)</td> </tr> <tr> <td>3</td> <td>T + 2</td> </tr> </tbody> </table> <p>Indica el plazo de negociación.</p> | Value | Meaning | 1 | Cash | 2 | Next Day (T + 1) | 3 | T + 2 | | | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Cash | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Next Day (T + 1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | T + 2 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 64 | SettlDate | N | String | <p>Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63).</p> <p>Indica el plazo de negociación en formato yyymmdd. Si esta presente este tag sobrescribe el SettlType(63)</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Trading Session Status Request | | | | |
|--------------------------------|------------------|------|--------------|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| | Standard Trailer | Y | | |

Trading Session Status (MsgType = h) - Sesión de instrumento (MsgType = h)

The Trading Session Status provides information on the status of a market. This message is able to provide information on what products are trading on what market during what trading session.

El mensaje de sesión de instrumento provee la posibilidad de reportar cambios en las sesiones en las que se encuentra una plaza. El mensaje Trading Session Status contiene campos para indicar sesión relativa a la negociación.

| Trading Session Status | | | | | | | | | | |
|------------------------|--------------------------|------------------|--------------|-------------|--|-------|---------|----|--------------|----|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | |
| Standard Header | | Y | | MsgType = h | | | | | | |
| Instrument | 55 | Symbol | Y | String | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Representación "humana" del título/instrumento. El valor SecurityID puede ser especificado si el símbolo no existe. (fondo común). Usar "[N/A]" para productos que no tengan símbolo. | | | | | |
| | 48 | SecurityID | N | String | Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. Toma precedencia en identificar el título por sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si está especificado. | | | | | |
| | 22 | SecurityIDSource | C | String | Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**) Requerido solo si el campo SecurityID esta seteado. Valores validos: 4 = Numero de ISIN. (**) | | | | | |
| | 207 | SecurityExchange | N | String | Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation), Utilizado en el mensaje Lista de Títulos para identificar el mercado de valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad hacia atras | | | | | |
| | 167 | SecurityType | N | String | Indicates type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CS</td> <td>Common Stock</td> </tr> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> </tbody> </table> | Value | Meaning | CS | Common Stock | GO |
| Value | Meaning | | | | | | | | | |
| CS | Common Stock | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | |

| Trading Session Status | | | | | | | | | | | | | | | |
|------------------------|------------------|----------------|--------------|--|--|---------|---------|------|--------|------------------|----------|-------|--------|---|-----------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | |
| | | | | OPT Option CORP Corporate Bonds CD Certificate of Deposit QS Repo TERM Term Loan STN Short Term Loan Plazo Plazo T Plazo por Lotes | | | | | | | | | | | |
| | 461 | CFICode | N | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**) Indica el tipo de título utilizando el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**) | | | | | | | | | | |
| | 965 | SecurityStatus | N | String | Gives the current state of the instrument <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>ACTIVE</td> </tr> <tr> <td>2</td> <td>INACTIVE</td> </tr> <tr> <td>4</td> <td>HALTED</td> </tr> <tr> <td>9</td> <td>SUSPENDED</td> </tr> </tbody> </table> | Value | Meaning | 1 | ACTIVE | 2 | INACTIVE | 4 | HALTED | 9 | SUSPENDED |
| Value | Meaning | | | | | | | | | | | | | | |
| 1 | ACTIVE | | | | | | | | | | | | | | |
| 2 | INACTIVE | | | | | | | | | | | | | | |
| 4 | HALTED | | | | | | | | | | | | | | |
| 9 | SUSPENDED | | | | | | | | | | | | | | |
| 63 | SettlType | N | String | Indicates order settlement period. In the case of Index, [N/A] should be assigned. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cash</td> </tr> <tr> <td>2</td> <td>Next Day (T + 1)</td> </tr> <tr> <td>3</td> <td>T + 2</td> </tr> </tbody> </table> Indica plazos de negociación En caso de ser un Índice, debe asignarse [N/A]. | Value | Meaning | 1 | Cash | 2 | Next Day (T + 1) | 3 | T + 2 | | | |
| Value | Meaning | | | | | | | | | | | | | | |
| 1 | Cash | | | | | | | | | | | | | | |
| 2 | Next Day (T + 1) | | | | | | | | | | | | | | |
| 3 | T + 2 | | | | | | | | | | | | | | |
| 64 | SettlDate | N | Date | Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63). Indica el plazo de negociación en formato yyyymmdd. Si esta presente este tag sobrescribe el SettlType(63) | | | | | | | | | | | |
| 336 | TradingSessionID | N | String | Identifier of trading session | | | | | | | | | | | |
| 340 | TradSesStatus | N | Int | State of the trading session <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> </tbody> </table> | Value | Meaning | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | |

| Trading Session Status | | | | |
|------------------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| | | | | 0 Halt |
| | | | | 1 Regular Trading |
| | | | | 2 Opening Auction Call |
| | | | | 3 Post-Close |
| | | | | 4 Market Close |
| | | | | 5 Closing Auction Call |
| | | | | 6 Re-Opening Auction Call |
| | | | | 7 Pause |
| | | | | 8 Order Entry |
| | | | | 9 Auction Initiation |
| | | | | 10 Start of Auction Call |
| | | | | 11 End of Auction Call |
| | | | | 12 Start of AON Order Entry |
| | | | | 13 End of AON Order Entry |
| | | | | 14 Closing Price Cross |
| | | | | 15 Reserved for backward compatibility. |
| | | | | 16 No Active Session |
| | | | | 17 End of Post Close |
| | | | | 18 Pre-Trading |
| | | | | 19 Closing Price Publication |
| | | | | 20 Intraday Auction Call |
| | | | | 21 Auction Execution |
| | | | | 22 Freeze |
| | | | | 23 Suspended by Auction |
| | | | | 24 " " (Session Exit indica la salida de cualquier sesión anterior no scheduleada) |
| 345 | TradSesEndTime | N | EndTm | End Time of the trading session |
| Standard Trailer | | Y | | |

Security Definition Request (MsgType = c) - *Petición de Definición del Instrumento (MsgType = c)*

The Security Definition Request message provides a mechanism for consulting the details of the instrument.

El mensaje de petición de definición de instrumento provee un mecanismo para consultar los detalles del instrumento.

| SecurityDefinitionRequest | | | | | | | | |
|---------------------------|--|------|--------------|--|-------|---------|---|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | |
| Standard Header | | Y | | MsgType = c | | | | |
| 320 | SecurityReqID | Y | String | Unique ID of a Security Definition Request ID único de una petición de definición de un título. | | | | |
| 321 | SecurityRequestType | Y | int | Type of Security Definition Request <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Request Security identity and specifications</td> </tr> </tbody> </table> Tipo de SecurityRequest | Value | Meaning | 0 | Request Security identity and specifications |
| Value | Meaning | | | | | | | |
| 0 | Request Security identity and specifications | | | | | | | |
| 1301 | MarketID | N | exchange | Identifies the market for which the security definition request is being made. (**) | | | | |
| 1300 | MarketSegmentID | N | String | Identifies the segment of the market for which the security definition request is being made. (**) | | | | |
| Instrument | 55 | Y | String | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Only use "[N/A]" for products which do not have a symbol. Representación "humana" del título/instrumento. El valor SecurityID puede ser especificado si el símbolo no existe. (fondo común). Solo usar "[N/A]" para productos que no tengan símbolo. | | | | |
| | 48 | N | String | Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. Toma precedencia en identificar el título por sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si está especificado. | | | | |

| SecurityDefinitionRequest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------------------|--------------------------|--------------------|--------------|-------------|--|-------|---------|----|--------------|----|--------------------------|-----|--------|------|-----------------|----|------------------------|----|------|------|-----------|-----|-----------------|-------|-------|---|-----------------|---------------|----------------|------|------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 22 | SecurityIDSource | N | String | Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**) Requerido solo si el campo SecurityID esta seteado. Valores validos: 4 = Numero de ISIN. (**) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 167 | SecurityType | N | String | Indicates type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>CS</td><td>Common Stock</td></tr> <tr><td>GO</td><td>General Obligation Bonds</td></tr> <tr><td>OPT</td><td>Option</td></tr> <tr><td>CORP</td><td>Corporate Bonds</td></tr> <tr><td>CD</td><td>Certificate of Deposit</td></tr> <tr><td>QS</td><td>Repo</td></tr> <tr><td>TERM</td><td>Term Loan</td></tr> <tr><td>STN</td><td>Short Term Loan</td></tr> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr style="background-color: cyan;"><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Statistics</td></tr> </tbody> </table> Indica el tipo de título. Volver | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS | Repo | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Statistics |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TERM | Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| STAT | Statistics | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 207 | SecurityExchange | N | String | Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation) Utilizado en el mensaje Lista de Títulos para identificar el mercado de valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia – Utilizado por compatibilidad hacia atras | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 461 | CFICode | N | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**) Indica el tipo de título utilizando el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 106 | Issuer | N | String | Name of security issuer Issuer del instrumento | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 202 | StrikePrice | N | Price | Strike price for an option Precio de ejercicio para una opción | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 231 | ContractMultiplier | N | Float | Specifies the ratio or multiply factor to convert from “nominal” units Lamina minima de la opcion | | | | | | | | | | | | | | | | | | | | | | | | | | |

| SecurityDefinitionRequest | | | | | | | | | | | | | |
|---------------------------|-------------------------------------|--------------|--------------|--|--|-------|---------|---|----------|--------|--------------------------------|--------|-------------------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | 541 | MaturityDate | N | Date | Specifies the date of maturity Fecha de vencimiento de la opcion | | | | | | | | |
| | 968 | StrikeValue | N | Float | The number of shares/units for the financial instrument involved in the option trade Unidad de lote de la opcion | | | | | | | | |
| 15 | Currency | N | Currency | Currency in which the price is denominated Identifica la moneda en la que se expresa el precio | | | | | | | | | |
| 376 | ComplianceID | N | String | ID used to represent this transaction for compliance purposes (**) | | | | | | | | | |
| 2404 | ComplianceText | N | String | Free text for compliance information required for regulatory reporting (**) | | | | | | | | | |
| 2351 | EncodedComplianceTextLen | N | Length | Must be set if EncodedComplianceText (2352) field is specified and must immediately precede it. (**) | | | | | | | | | |
| 2352 | EncodedComplianceText | N | data | Encoded (non-ASCII characters) representation of the ComplianceText (2404) field in the encoded format specified via the MessageEncoding (347) field (**) | | | | | | | | | |
| 58 | Text | N | String | Comments, instructions, information (**) Comentarios, instrucciones, informacion (**) | | | | | | | | | |
| 354 | EncodedTextLenght | N | Length | Must be set if EncodedText (355) field is specified and must immediately precede it (**) | | | | | | | | | |
| 355 | EncodedText | N | Data | Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field (**) | | | | | | | | | |
| 336 | TradingSessionID | N | String | Optional trading session identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable (**) | | | | | | | | | |
| 625 | TradingSessionSubID | N | String | Optional market assigned sub identifier for a trading phase within a trading session. (**) | | | | | | | | | |
| 827 | ExpirationCycle | N | int | Part of trading cycle when an instrument expires. Field is applicable for derivatives (**) | | | | | | | | | |
| 263 | SubscriptionRequestType | N | char | Subscribe or unsubscribe for security status to security specified in request <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Snapshot</td> </tr> <tr> <td>1 (**)</td> <td>Snapshot + Updates (Subscribe)</td> </tr> <tr> <td>2 (**)</td> <td>Unsubscribe (Not supported for DMA)</td> </tr> </tbody> </table> Suscribirse o anular la suscripción para el estado de instrumento especificada en la solicitud | | Value | Meaning | 0 | Snapshot | 1 (**) | Snapshot + Updates (Subscribe) | 2 (**) | Unsubscribe (Not supported for DMA) |
| Value | Meaning | | | | | | | | | | | | |
| 0 | Snapshot | | | | | | | | | | | | |
| 1 (**) | Snapshot + Updates (Subscribe) | | | | | | | | | | | | |
| 2 (**) | Unsubscribe (Not supported for DMA) | | | | | | | | | | | | |
| Standard Trailer | | Y | | | | | | | | | | | |

Security Definition (MsgType = d) - Definición Del Instrumento (MsgType = d)

The Security Definition message provides the possibility to report the detail of the instrument for all the market segments in which it participates, and the negotiation rules thereof that differ from the default.

El mensaje de definición de instrumento provee la posibilidad de reportar los detalles del instrumento para todos los segmentos del mercado en los que participa, y las reglas de negociación del mismo que difieren del default.

| SecurityDefinition | | | | |
|--------------------|----------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = d |
| 964 | SecurityReportID | N | int | Identifier for Security Definition message Identificador para el mensaje SecurityDefinition |
| 715 | ClearingBusinessDate | N | date | The "Clearing Business Date" referred to by this maintenance request. (**) |
| 320 | SecurityReqID | N | String | Unique ID of a Security Definition Request (**) |
| 322 | SecurityResponseID | N | String | Identifier for the Security Definition message (**) |
| 323 | SecurityResponseType | N | int | Type of Security Definition message response. It used only for SecurityType "STAT" or "XLINKD". Value Meaning <hr/> 1 (**) Accept security proposal as-is <hr/> 2 (**) Accept security proposal with revisions as indicated in the message |

| SecurityDefinition | | | | | | | | | | | | | | | | | | |
|--------------------|--------------------------|------------------|--------------|---|---|-------|---------|----|--------------|----|--------------------------|-----|--------|------|-----------------|----|------------------------|----|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | |
| | | | | 3 (**) 4 (**) 5 (**) 6 Tipos de respuestas para el mensjae de Definición del instrumento. Solo se utiliza en instrumentos del tipo STAT o XLINKD Volver | | | | | | | | | | | | | | |
| 292 | CorporateAction | N | Char | Identifies the type of Corporate Action (**) | | | | | | | | | | | | | | |
| Instrument | 55 | Symbol | Y | String | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Representación "humana" del título/instrumento. El valor SecurityID puede ser especificado si el símbolo no existe. Usar "[N/A]" para productos que no tengan símbolo. | | | | | | | | | | | | | |
| | 48 | SecurityID | N | String | Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. Toma precedencia en identificar el título por sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si está especificado. | | | | | | | | | | | | | |
| | 22 | SecurityIDSource | C | String | Conditionally required if the SecurityID field is set. Valid values: 4 = ISIN number (**) Requerido solo si el campo SecurityID esta seteado. Valores validos: 4 = Numero de ISIN. (**) | | | | | | | | | | | | | |
| | 167 | SecurityType | N | String | Indicates type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>CS</td> <td>Common Stock</td> </tr> <tr> <td>GO</td> <td>General Obligation Bonds</td> </tr> <tr> <td>OPT</td> <td>Option</td> </tr> <tr> <td>CORP</td> <td>Corporate Bonds</td> </tr> <tr> <td>CD</td> <td>Certificate of Deposit</td> </tr> <tr> <td>QS</td> <td>Repo</td> </tr> </tbody> </table> | Value | Meaning | CS | Common Stock | GO | General Obligation Bonds | OPT | Option | CORP | Corporate Bonds | CD | Certificate of Deposit | QS |
| Value | Meaning | | | | | | | | | | | | | | | | | |
| CS | Common Stock | | | | | | | | | | | | | | | | | |
| GO | General Obligation Bonds | | | | | | | | | | | | | | | | | |
| OPT | Option | | | | | | | | | | | | | | | | | |
| CORP | Corporate Bonds | | | | | | | | | | | | | | | | | |
| CD | Certificate of Deposit | | | | | | | | | | | | | | | | | |
| QS | Repo | | | | | | | | | | | | | | | | | |

| SecurityDefinition | | | | | | | | | | | | | | | | | |
|--------------------|-----------------|------------------|--------------|---|--|------|-----------|-----|-----------------|-------|-------|---|-----------------|--------|---------|------|------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | |
| | | | | <table border="1"> <tr><td>TERM</td><td>Term Loan</td></tr> <tr><td>STN</td><td>Short Term Loan</td></tr> <tr><td>Plazo</td><td>Plazo</td></tr> <tr><td>T</td><td>Plazo por Lotes</td></tr> <tr><td>XLINKD</td><td>Indices</td></tr> <tr><td>STAT</td><td>Statistics</td></tr> </table> | | TERM | Term Loan | STN | Short Term Loan | Plazo | Plazo | T | Plazo por Lotes | XLINKD | Indices | STAT | Statistics |
| TERM | Term Loan | | | | | | | | | | | | | | | | |
| STN | Short Term Loan | | | | | | | | | | | | | | | | |
| Plazo | Plazo | | | | | | | | | | | | | | | | |
| T | Plazo por Lotes | | | | | | | | | | | | | | | | |
| XLINKD | Indices | | | | | | | | | | | | | | | | |
| STAT | Statistics | | | | | | | | | | | | | | | | |
| | | | | <p style="text-align: right;">Volver</p> <p>Indica el tipo de título.</p> | | | | | | | | | | | | | |
| | 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: XMEV: BYMA (Concurrent negotiation)</p> <p>Utilizado en el mensaje Lista de Títulos para identificar el mercado de valores interviniente. Valores válidos: XMEV: BYMA (Mercado de Concurrencia) – Utilizado por compatibilidad hacia atrás</p> | | | | | | | | | | | | |
| | 461 | CFICode | N | String | <p>Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**)</p> <p>Indica el tipo de título utilizando el estándar ISO 10962. Los valores son códigos CFI (Clasificación de Instrumentos Financieros) (**)</p> | | | | | | | | | | | | |
| | 106 | Issuer | N | String | <p>Name of security issuer</p> <p>Issuer del instrumento</p> | | | | | | | | | | | | |
| | 202 | StrikePrice | N | Price | <p>Strike price for an option</p> <p>Precio de ejercicio para una opción</p> | | | | | | | | | | | | |
| | 228 | Factor | C | Float | <p>For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities. In TIPS securities this is the Inflation index.</p> <p>For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract.</p> <p>ByMA use this tag to inform the Price unit of all security</p> <p>Note: the fraction may be greater than, equal to or less than 1.</p> <p>Renta Fija: Para instrumentos ABS o MBS es el factor de amortización permite obtener el valor nominal actual a partir del valor nominal en el momento de emisión. En TIPS es el índice de inflación.</p> <p>Para derivados: factor de valor del contrato por el cual el precio debe ajustarse para determinar el verdadero valor nominal de un contrato de futuros / opciones</p> <p>ByMA usa este tag para informar la unidad de precio de todos los</p> | | | | | | | | | | | | |

| SecurityDefinition | | | | | |
|--------------------|-----------------|--------------------|--------------|---|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | |
| | | | | intrumentos Nota: Este valor puede ser mayor, igual o menor a 1 Volver | |
| | 231 | ContractMultiplier | N | Float | Specifies the ratio or multiply factor to convert from "nominal" units Lamina minima de la opcion |
| | 541 | MaturityDate | N | Date | Specifies the date of maturity Fecha de vencimiento de la opcion |
| | 968 | StrikeValue | N | Float | Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value. ByMA use this tag for Security Type "T" or "OPT" to inform the lot value unit. Utilizado para derivados. Multiplicador aplicado al precio de ejercicio con el fin de calcular el valor de liquidación. ByMA utiliza este tag para informar la unidad de lote de los SecurityType "T" u "OPT" Volver |
| | 193 | SettlDate2 | N | Date | Settlement date only valid for Lebac Fecha de liquidación solo valido para Lebac |
| | 15 | Currency | N | Currency | Currency in which the price is denominated Moneda en la que esta expresado el precio |
| | 58 | Text | N | String | Comments, instructions, information (**) Comentarios, instrucciones, informacion (**) |
| | 354 | EncodedTextLenght | N | Length | Must be set if EncodedText field is specified and must immediately precede it (**) |
| | 355 | EncodedText | N | Data | Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field (**) |
| | 60 | TransactTime | N | Time | Timestamp when the business transaction represented by the message occurred Hora en la que se produjo la transaccion comercial representada por el mensaje. |
| | 201 | PutOrCall | N | Int | Indicates whether an option contract is a put or call Indica si una opcion es put o call |
| | 1306 | PriceLimitType | N | Int | Describes the how the price limits are expressed |

| SecurityDefinition | | | | | | | | | | | | | | |
|--------------------|-----------------|------|--------------|---|-------|---------|--------|-----------------|--------|-------|---|------------|--|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | |
| | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0 (**)</td> <td>Price (Default)</td> </tr> <tr> <td>1 (**)</td> <td>Ticks</td> </tr> <tr> <td>2</td> <td>Porcentaje</td> </tr> </tbody> </table> | Value | Meaning | 0 (**) | Price (Default) | 1 (**) | Ticks | 2 | Porcentaje | | |
| Value | Meaning | | | | | | | | | | | | | |
| 0 (**) | Price (Default) | | | | | | | | | | | | | |
| 1 (**) | Ticks | | | | | | | | | | | | | |
| 2 | Porcentaje | | | | | | | | | | | | | |
| | | | | Describe como son expresados los limites de las bandas de precio | | | | | | | | | | |
| 1148 | LowLimitPrice | N | Price | <p>Allowable low limit Price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected.</p> <p>Utilizado como limite inferior de la banda de precio. Las ordenes enviadas con precios que estén por debajo de este limite serán rechazadas por el negociador</p> | | | | | | | | | | |
| 1149 | HighLimitPrice | N | Price | <p>Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected.</p> <p>Utilizado como limite superior de la banda de precio. Las ordenes enviadas con precios que superan este limite serán rechazadas por el negociador</p> | | | | | | | | | | |
| Standard Trailer | | Y | | | | | | | | | | | | |

News (MsgType = B) - Noticias (MsgType = B)

The News message is a general free format message between the broker and institution. The message contains flags to identify the news item's urgency and to allow sorting by subject company (symbol).

The News message is a spontaneous message that is disseminated to communicate general issues for the entire market.

El mensaje de Noticias es un mensaje general de formato libre entre la institución y el bróker. El mensaje contiene indicadores para identificar la urgencia de la noticia y permitir la clasificación por asunto de la empresa (símbolo).

El mensaje de noticias es un mensaje espontaneo que se difunde para comunicar cuestiones generales para todo el mercado.

| News | | | | |
|-----------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = B |
| 1472 | NewsID | N | String | Unique identifier for News message Identificador unico para mensaje de noticias |
| 1473 | NewsCategory | N | int | Category of News message (**) Categoria de mensaje de Noticias (**) |
| 1474 | LanguageCode | N | String | Used to optionally specify the national language used for the News item (**) Se usa para especificar opcionalmente el idioma nacional utilizado para las Noticias (**) |
| 42 | OrigTime | N | Time | Time of message origination (always expressed in UTC) Hora del origen del mensaje (siempre expresado en UTC) |
| 61 | Urgency | N | Char | Urgency tag Urgencia |
| 148 | Headline | Y | String | Specifies the headline text Especifica el texto del titulo |

| News | | | | | | |
|------------------|--------------------|---------------|----|------|--------------|--|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios |
| 358 | EncodedHeadlineLen | | | N | Length | Must be set if EncodedHeadline field is specified and must immediately precede it (**) Debe establecerse si se especifica el campo EncodedHeadline y debe precederlo inmediatamente (**) |
| 359 | EncodedHeadline | | | N | data | Encoded representation of the Headline field in the encoded format specified via the MessageEncoding field. (**) |
| 1301 | MarketID | | | N | String | Used to optionally specify the market to which this News applies (**) |
| 1300 | MarketSegmentID | | | N | String | Used to optionally specify the market segment to which this News applies. (**) |
| LinesOfTextGrp | 33 | NoLinesOfText | | Y | int | Specifies the number of repeating lines of the text specified Especifica el numero de lineas repetitivas del texto especificado |
| | | ➔ | 58 | Text | Y | String |
| 149 | URLLink | | | N | String | A URL link to additional information (**) |
| 95 | RawDataLenght | | | N | Length | Number of bytes in raw data field (**) |
| 96 | RawData | | | N | data | Unformatted raw data, can include bitmaps, word processor documents, etc. (**) |
| Standard Trailer | | | | Y | | |

Statistic Data (*future implementation) – Información estadística (*implementación futura)

MarketDataStatisticsRequest (MsgType = DO) - *Petición de estadística de Market Data* (MsgType=DO)

The MarketDataStatisticsRequest message is used to request for statistical data. The simple form is to use an identifier (MDStatisticsID (2475)) assigned by the market place which would denote a pre-defined statistical report.

Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.

The resulting data set can be restricted to a specific market, market segment or pre-defined security list for which a single set of statistics will be returned.

Fields specified in the request are used as filter criteria to restrict the resulting data returned.

El mensaje de petición de información estadística se utiliza para solicitar datos estadísticos. La forma simple es usar un identificador (MDStatisticID (2475)) asignado por el mercado que denotará un informe estadístico predefinido.

Alternativamente, o además, la solicitud puede definir una cantidad de parámetros para la información estadística deseada.

El conjunto de datos resultante puede restringirse a un mercado específico, segmento de mercado o lista de instrumentos predefinida para la que se devolverá un solo conjunto de estadísticas.

Los campos especificados en la solicitud se utilizan como criterios de filtro para restringir los datos resultantes devueltos.

| MarketDataStatisticsRequest | | | | |
|-----------------------------|-------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = DO |
| 2452 | MDStatisticsReqID | Y | String | Unique message identifier for the request or the identifier of a previous request when unsubscribing Identificador unico de mensaje para la solicitud, o el identificador de una solicitud anterior al cancelar la suscripcion |

| MarketDataStatisticsRequest | | | | | | | | | | | | | |
|-----------------------------|-------------------------|------------|---------|---------------|---|---|--|---------|-------------|----|-------------------------|---------|-------------------|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios | | | | | | | |
| 263 | SubscriptionRequestType | | | Y | char | Used to subscribe/unsubscribe for market data statistics reports or to request a on-time snapshot of the current information. Se usa para suscribirse/desuscribirse a reportes de estadística de market data o para solicitar una instantánea de la información actual. | | | | | | | |
| Parties | 453 | NoPartyIDs | | | N | Int | Repeating group below should contain unique combinations of PartyID, PartiIDSource, and PartyRole La repetición del grupo a continuación debe contener combinaciones unicast de PartyID, PartiIDSource y PartyRole | | | | | | |
| | | ➔ | 448 | PartyID | N | String | Required if NoPartyIDs (453) > 0 Identification of the Party Requerido si NoPartyIDs (453) > 0 Identificador del Party | | | | | | |
| | | ➔ | 447 | PartyIDSource | N | char | Required if NoPartyIDs (453) > 0 Used to identify classification source <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary/Custom Code</td> </tr> </tbody> </table> Requerido si NoPartyIDs (453) > 0 Utilizado para identificar la clasificación del source | Value | Meaning | D | Proprietary/Custom Code | | |
| | | Value | Meaning | | | | | | | | | | |
| D | Proprietary/Custom Code | | | | | | | | | | | | |
| ➔ | 452 | PartyRole | N | int | Required if NoPartyIDs (453) > 0 Identifies the type of PartyID (448) <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>17 (**)</td> <td>Contra Firm</td> </tr> <tr> <td>53</td> <td>Trading Mnemonic</td> </tr> <tr> <td>83 (**)</td> <td>Clearing Mnemonic</td> </tr> </tbody> </table> Requerido si NoPartyIDs (453) > 0 Identifica el tipo de PartyID (448) | Value | Meaning | 17 (**) | Contra Firm | 53 | Trading Mnemonic | 83 (**) | Clearing Mnemonic |
| Value | Meaning | | | | | | | | | | | | |
| 17 (**) | Contra Firm | | | | | | | | | | | | |
| 53 | Trading Mnemonic | | | | | | | | | | | | |
| 83 (**) | Clearing Mnemonic | | | | | | | | | | | | |
| 75 | TradeDate | | | N | Date | Used to specify the business date Usado para especificar la fecha | | | | | | | |

| MarketDataStatisticsRequest | | | | | | | |
|-----------------------------|-------------------|----------------|------|------------------|--------------|--|--|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios | |
| 1301 | MarketID | | | N | String | Used to identify a single market Usado para identificar un Mercado unico | |
| 1300 | MarketSegmentID | | | N | String | Used to specify a single market segment. Usado para especificar un segment de Mercado unico | |
| 1396 | MarketSegmentDesc | | | N | String | Description or name of Market Segment Descripcion o nombre del segment de mercado | |
| 1465 | SecurityListID | | | N | String | Used to reference an entire group of instruments for which a single set of statistics is to be calculated Se usa para hacer referencia a un grupo completo de instrumentos para los cuales se calcula un solo conjunto de estadisticas | |
| MDStatisticReqGrp | 2474 | NoMDStatistics | | | N | Int | Number of market data statistics Numero de estadisticas de market data |
| | | → | 2475 | MDStatisticID | N | String | Required if NoMDStatistics (2474) > 0 Unique statistics identifier used as a placeholder for a set of parameters. If an ID is not applicable use "[N/A]" Requerido si NoMDStatistics (2474) > 0 Identificador unico de la estadística utilizado como un placeholder de un set de parámetros. Si no aplica un ID usar "[N/A]" |
| | | → | 2456 | MDStatisticType | N | Int | Type of statistic value Tipo de valor estadístico |
| | | → | 2457 | MDStatisticScope | N | Int | Entities used as basis for the statistics Entidades utilizadas como base par alas estadísticas |
| | | → | 2454 | MDStatisticName | N | String | The short name or acronym for a set of statistic parameters Nombre abreviado de un conjunto de parametros estadísticos |

| MarketDataStatisticsRequest | | | | |
|-----------------------------|-----------------|------|--------------|---|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| 60 | TransactTime | N | Time | Time that the request was submitted Hora en que se envio la solicitud |
| 58 | Text | N | String | Free format text string String de texto con format libre |
| Standard Trailer | | Y | | |

MarketDataStatisticsReport (MsgType = DP) - Reporte de datos estadísticos (MsgType=DP)

The MarketDataStatisticsReport is used to provide unsolicited statistical information or in response to a specific request.

Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument.

El mensaje de reporte de datos estadísticos es utilizado para proveer datos estadísticos no solicitados, o en respuesta a una petición específica.

Cada reporte contiene un set de estadísticas para una simple entidad que puede ser un mercado, un segmento, un instrumento o una lista de ellos.

| MarketDataStatisticsReport | | | | | | | | | | |
|----------------------------|--|------------|--------------|---|--|---------|---|-----------------------------------|---|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | |
| Standard Header | | Y | | MsgType = DO | | | | | | |
| 2453 | MDStatisticRptID | Y | String | Unique message identifier for the report Identificador unico del mensaje para el reporte | | | | | | |
| 2452 | MDStatisticReqID | N | String | Unique message identifier for the request. Conditionally required if report is sent in response to a MarketDataStatisticsRequest (35=DO) Identificador unico del mensaje para la solicitud. Requerido si el reporte es enviado en respuesta a un MarketDataStatisticsRequest (35=DO) | | | | | | |
| 2473 | MDStatisticRequestResult | N | int | Conditionally required if report is sent in response to a MarketDataStatisticsRequest (35=DO) message. Requerido si el reporte es enviado en respuesta a un mensaje MarketDataStatisticsRequest (35=DO) | | | | | | |
| 325 | UnsolicitedIndicator | N | Boolean | Indicates whether or not message is being sent as a result of a subscription request or not. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Message is being sent unsolicited</td> </tr> <tr> <td>N</td> <td>Message is being sent as a result of a prior request</td> </tr> </tbody> </table> Indica si el mensaje esta siendo enviado como resultado de una suscripcion o no. | Value | Meaning | Y | Message is being sent unsolicited | N | Message is being sent as a result of a prior request |
| Value | Meaning | | | | | | | | | |
| Y | Message is being sent unsolicited | | | | | | | | | |
| N | Message is being sent as a result of a prior request | | | | | | | | | |
| Parties | 453 | NoPartyIDs | N | Int | Repeating group below should contain unique combinations of PartyID, PartIDSource, and PartyRole La repeticion del grupo a continuacion debe contener combinaciones unicast de | | | | | |

| MarketDataStatisticsReport | | | | | | | | | | | | | | | |
|----------------------------|-------------------------|---|-----|-----------------|--------------|---|--|-------|---------|---------|-------------------------|----|------------------|---------|-------------------|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| | | | | | | PartyID, PartilDSource y PartyRole | | | | | | | | | |
| | | → | 448 | PartyID | N | String | Required if NoPartyIDs (453) > 0 Identification of the Party Requerido si NoPartyIDs (453) > 0 Identificador del Party | | | | | | | | |
| | | → | 447 | PartyIDSource | N | char | Required if NoPartyIDs (453) > 0 Used to identify classification source <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary/Custom Code</td> </tr> </tbody> </table> Requerido si NoPartyIDs (453) > 0 Utilizado para identificar la clasificación del source | Value | Meaning | D | Proprietary/Custom Code | | | | |
| Value | Meaning | | | | | | | | | | | | | | |
| D | Proprietary/Custom Code | | | | | | | | | | | | | | |
| | | → | 452 | PartyRole | N | int | Required if NoPartyIDs (453) > 0 Identifies the type of PartyID (448) <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>17 (**)</td> <td>Contra Firm</td> </tr> <tr> <td>53</td> <td>Trading Mnemonic</td> </tr> <tr> <td>83 (**)</td> <td>Clearing Mnemonic</td> </tr> </tbody> </table> Requerido si NoPartyIDs (453) > 0 Identifica el tipo de PartyID (448) | Value | Meaning | 17 (**) | Contra Firm | 53 | Trading Mnemonic | 83 (**) | Clearing Mnemonic |
| Value | Meaning | | | | | | | | | | | | | | |
| 17 (**) | Contra Firm | | | | | | | | | | | | | | |
| 53 | Trading Mnemonic | | | | | | | | | | | | | | |
| 83 (**) | Clearing Mnemonic | | | | | | | | | | | | | | |
| 75 | | | | TradeDate | N | Date | Used to specify the business date Usado para especificar la fecha | | | | | | | | |
| 1301 | | | | MarketID | N | String | Used to identify a single market Usado para especificar un Mercado unico | | | | | | | | |
| 1300 | | | | MarketSegmentID | N | String | Used to specify a single market segment. Usado para especificar un segmento de Mercado unico | | | | | | | | |

| MarketDataStatisticsReport | | | | | | | |
|----------------------------|-------------------|----------------|------|-------------------|--------------|--|--|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios | |
| 1396 | MarketSegmentDesc | | | N | String | Description or name of Market Segment Descripcion o nombre del segmento de mercado | |
| 1465 | SecurityListID | | | N | String | Used to reference an entire group of instruments for which a single set of statistics is to be calculated Se usa para hacer referencia a un grupo completo de instrumentos para los cuales se calcula un solo conjunto de estadísticas | |
| 15 | Currency | | | N | String | Identifies currency used for price Identifica la moneda usada para el precio | |
| MDStatisticReqGrp | 2474 | NoMDStatistics | | | Y | Int | Number of market data statistics Numero de estadísticas de market data |
| | | → | 2475 | MDStatisticID | Y | String | Required if NoMDStatistics (2474) > 0 Unique identifier for a statistic See "Instruments used to report Statistic Data" in order to know the list of possible values. Requerido si NoMDStatistics (2474) > 0 Identificador unico para la estadística Ver "Instrumentos usados para informar datos estadísticos" para conocer la lista de valores posibles. |
| | | → | 2476 | MDStatisticTime | Y | Time | Conditionally required when MDStatisticValue(2478) is specified Requerido cuando se especifica MDStatisticValue(2478) |
| | | → | 2477 | MDStatisticStatus | N | int | May be used when sending reference data only to establish MDStatisticID (2475) as a reference to a set of parameters specified in MDStatisticParameters component. If not specified the default is MDStatisticStatus(2477) = 1 (Active) Puede usarse al enviar datos de referencia solo para establecer MDStatisticID (2475) como referencia a un conjunto de parámetros especificados en el componente MDStatisticParameters. Si no se especifica, el valor predeterminado es MDStatisticStatus(2477) = 1 (Active) |
| | | → | 2478 | MDStatisticValue | Y | Float | Statistical value Valor estadístico |
| | | | | | | | |

| MarketDataStatisticsReport | | | | | | | | | | | | | |
|----------------------------|------------|-----------------|------|----------------------|------|--------------|---|-------|---------|---|----------|---|------------|
| Etiqueta | | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios | | | | | | |
| | | → | 2479 | MDStatisticValueType | N | Int | Type of statistical value <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Absolute</td> </tr> <tr> <td>2</td> <td>Percentage</td> </tr> </tbody> </table> Tipo de valor estadístico | Value | Meaning | 1 | Absolute | 2 | Percentage |
| Value | Meaning | | | | | | | | | | | | |
| 1 | Absolute | | | | | | | | | | | | |
| 2 | Percentage | | | | | | | | | | | | |
| 60 | | | | TransactTime | N | Time | Time that the report was submitted Hora en la que se emite el reporte | | | | | | |
| 58 | | | | Text | N | String | Free format text string String de texto con formato libre | | | | | | |
| Standard Trailer | | | | | Y | | | | | | | | |

Event Messages - Mensajes de Eventos

BusinessMessageReject (MsgType = j) - Rechazo por regla de negocio (MsgType = j)

This message is used to reject requests in all those cases where session level rules are met, but some application-level validation rule is not met.

Este mensaje se utiliza para rechazar requerimientos en todos aquellos casos en los cuales se cumplen las reglas a nivel de sesión, pero no se cumple alguna regla de validación a nivel de aplicación.

| BusinessMessageReject | | | | |
|-----------------------|----------------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| Standard Header | | Y | | MsgType = A |
| 45 | RefSeqNum | N | Int | Reference message sequence number. Numero de secuencia del Mensaje de referencia. |
| 372 | RefMsgType | Y | String | The MsgType of the FIX message being referenced. El valor del campo MsgType que está siendo referenciado en el mensaje FIX. |
| 379 | BusinessRejectRefID | C | String | The value of the business-level "ID" field on the message being referenced. Required unless the corresponding ID field (see list above) was not specified. El valor de ID a nivel de negocio en el mensaje que está siendo referenciado. Requerido salvo que el campo ID correspondiente (ver listado de arriba) no esté especificado. |
| 380 | BusinessRejectReason | Y | Int | Code to identify reason for a Business Message Reject message. Valid values: Código para identificar la razón del Mensaje de Rechazo por regla de negocio. 0 = Other (Otro) 1 = UnknownID (ID Desconocido) 2 = UnknownSecurity (Título Desconocida) 3 = UnsupportedMessageType (Tipo de mensaje no soportado) 4 = ApplicationNotAvailable (Aplicación no disponible) 5 = ConditionallyRequiredFieldMissing (Campo Condicional Requerido no encontrado) 6 = NotAuthorized (No autorizado) |
| 58 | Text | N | String | Where possible, message to explain reason for rejection. Si la tiene, texto donde se explica la razón del rechazo. |
| Standard Trailer | | Y | | |

Application Messages for Futures – Mensajes de Aplicación para Futuros

Pre-trade market information (Market Data) - Información de Mercado Pre-Negociación

MarketDataRequest (MsgType = V) - Petición de información de mercado (MsgType = V)

Next, the special case of MarketDataRequest for futures is explained.

A continuación se explica el caso especial de MarketDataRequest para futuros.

| MarketDataRequest | | | | | | | | | | | | |
|-------------------|--------------------------------|------|--------------|--|-------|---------|---|----------|--------|--------------------------------|--------|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | |
| Standard Header | | Y | | MsgType = V (Market Data Request) | | | | | | | | |
| 262 | MDReqId | Y | String | Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = 2 (Disable) previous Snapshot + Updates Request. Debe contener, o bien un valor único para la sesión, o bien debe coincidir con el identificador de una solicitud de suscripción previa (MarketDataRequest) a la que se desea deshabilitar, en cuyo caso el campo SubscriptionRequestType debe ser igual a 2 (Disable). | | | | | | | | |
| 263 | SubscriptionRequestType | Y | Char | Indicates what type of response is expected. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Snapshot</td> </tr> <tr> <td>1 (**)</td> <td>Snapshot + Updates (Subscribe)</td> </tr> <tr> <td>2 (**)</td> <td>Unsubscribe</td> </tr> </tbody> </table> Indica que tipo de respuesta se está esperando. Valores válidos: 0: Captura, 1: Captura+actualizaciones (suscripción) no soportada, 2: Anular suscripción (no soportada para DMA). | Value | Meaning | 0 | Snapshot | 1 (**) | Snapshot + Updates (Subscribe) | 2 (**) | Unsubscribe |
| Value | Meaning | | | | | | | | | | | |
| 0 | Snapshot | | | | | | | | | | | |
| 1 (**) | Snapshot + Updates (Subscribe) | | | | | | | | | | | |
| 2 (**) | Unsubscribe | | | | | | | | | | | |
| 264 | MarketDepth | Y | Int | Market depth required in books. For futures this value is fixed and should be 10. Profundidad del Mercado tanto para capturas de libro, como | | | | | | | | |

| MarketDataRequest | | | | | | | | | | | |
|-------------------|---------------|-----------------|--------------|--------------|--|--|---------|---|------------|---|---------------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | |
| | | | | | actualizaciones incrementales. Para el caso de los futuros este valor es fijo y debe ser 10. | | | | | | |
| 265 | | MDUpdateType | N | Int | This field is required if tag (263) SubscriptionRequestType = Snapshot + Updates (1). BYMA FIX does not support 263=1, so this field is not used. If used, assign value 1 (Incremental refresh). Este campo es requerido si el tag (263) SubscriptionRequestType = Snapshot + Updates (1). El servicio FIX de BYMA no soporta el valor 1 en el tag 263, por lo tanto este campo no es requerido. Si se utiliza asignar el valor 1 (Incremental refresh). | | | | | | |
| 266 | | AggregatedBook | N | Boolean | Specifies whether or not entries should be aggregated. At the moment futures books are always order depth (disaggregated), but it is recommended to send "Y" for when this type of response is available. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Aggregated</td> </tr> <tr> <td>N</td> <td>Disaggregated</td> </tr> </tbody> </table> Especifica si las entradas tienen o no que ser agregadas. Actualmente los libros de futuros son siempre order depth (desagregados), pero se recomienda enviar "Y" para cuando esté disponible este tipo de respuesta. | Value | Meaning | Y | Aggregated | N | Disaggregated |
| Value | Meaning | | | | | | | | | | |
| Y | Aggregated | | | | | | | | | | |
| N | Disaggregated | | | | | | | | | | |
| InstrmtMDReqGrp | | 146 | NoRelatedSym | Y | NumInGroup | Specifies the number of repeating symbols in group. Especifica la cantidad de símbolos repetidos en el grupo. | | | | | |
| | ➔ | 55 | Symbol | Y | String | Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists. Use "[N/A]" for products, which do not have a symbol. Representación "humana" del título. En caso de no existir un símbolo para el instrumento, puede asignarse el valor del SecurityID. | | | | | |
| | ➔ | 48 | SecurityID | N | String | Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. SecurityID. Gana precedencia en identificar el título respecto del bloque SecurityAltID. En caso de especificarse este campo, el campo SecurityIDSource también debe especificarse. | | | | | |

| MarketDataRequest | | | | | | | | | | | | | | | | | | | |
|-------------------|------------------------|-----------------|------------------|--------------|--|---|-------|---------|-----|--------|---|-------|---|-------|---|---------------|---|---------------|---|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | |
| | ➔ | 167 | SecurityType | N | String | <p>Indicates type of security. This field is not required. If used, FUT value is suggested.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>FUT</td> <td>Future</td> </tr> </tbody> </table> <p>Tipo de mercado en el cual opera. Este campo no es requerido. En caso de utilizarse, se sugiere asignarle el valor FUT.</p> | Value | Meaning | FUT | Future | | | | | | | | | |
| | Value | Meaning | | | | | | | | | | | | | | | | | |
| | FUT | Future | | | | | | | | | | | | | | | | | |
| | ➔ | 107 | SecurityDesc | N | String | <p>Description for a financial instrument.</p> <p>Puede ser utilizada para proveer una descripción textual adicional de un instrumento financiero.</p> | | | | | | | | | | | | | |
| | ➔ | 207 | SecurityExchange | N | String | <p>Used in Security List Message to identify security exchange. Valid values: BVMF (Futures negotiation)</p> <p>Utilizado en el mensaje Lista de Títulos para identificar el Mercado de Valores interviniente. Valores válidos: BVMF (negociación de futuros)</p> | | | | | | | | | | | | | |
| ➔ | 461 | CFICode | N | String | <p>Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. (**)</p> <p>Indica el tipo de título que utiliza el estándar ISO 10962. Los valores son Códigos CFI (Clasificación de instrumentos financieros) (**)</p> | | | | | | | | | | | | | | |
| ➔ | 541 | MaturityDate | N | Date | <p>Date of instrument maturity.</p> <p>Fecha de vencimiento del instrumento</p> | | | | | | | | | | | | | | |
| MDReqGrp | 267 | | NoMDEntryType | Y | NumInGroup | <p>Number of MDEntryType fields requested.</p> <p>Números de campos MDEntryType solicitados</p> | | | | | | | | | | | | | |
| | ➔ | 269 | MDEntryType | Y | Char | <p>MDEntryType must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Bid</td> </tr> <tr> <td>1</td> <td>Offer</td> </tr> <tr> <td>2</td> <td>Trade</td> </tr> <tr> <td>4</td> <td>Opening Price</td> </tr> <tr> <td>5</td> <td>Closing Price</td> </tr> <tr> <td>6</td> <td>Static Reference Price</td> </tr> </tbody> </table> | Value | Meaning | 0 | Bid | 1 | Offer | 2 | Trade | 4 | Opening Price | 5 | Closing Price | 6 |
| Value | Meaning | | | | | | | | | | | | | | | | | | |
| 0 | Bid | | | | | | | | | | | | | | | | | | |
| 1 | Offer | | | | | | | | | | | | | | | | | | |
| 2 | Trade | | | | | | | | | | | | | | | | | | |
| 4 | Opening Price | | | | | | | | | | | | | | | | | | |
| 5 | Closing Price | | | | | | | | | | | | | | | | | | |
| 6 | Static Reference Price | | | | | | | | | | | | | | | | | | |

| MarketDataRequest | | | | | |
|-------------------|-----------------|------|--------------|--|----------------------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | |
| | | | | 7 | Trading Session High Price |
| | | | | 8 | Trading Session Low Price |
| | | | | 9 | Trading Session VWAP Price |
| | | | | B | Trade Volume |
| | | | | Q | Auction Clearing Price |
| | | | | MDEntryType debe ser el primer campo en este grupo de repetición. Se trata de un listado detallando la información (MarketDataEntries) que la firma solicitante está interesada en recibir. | |
| Standard Trailer | | | | Y | |

MarketDataSnapshotFullRefresh (MsgType = W) - Actualización completa de información (MsgType = W)

Next, the special case of MarketDataSnapshotFullRefresh for futures is explained.

A continuación se explica el caso especial de MarketDataSnapshotFullRefresh para futuros.

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | |
|-------------------------------|-----------------|------------|--------------|--|--|---------|--------|-------------|---|-------------|---|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | |
| Standard Header | | Y | | MsgType = x | | | | | | | | |
| 262 | MDReqId | C | String | Conditionally required if this message is in response to a Market Data Request. Unique identifier for Market Data Request (echo back from the Market Data Request message). Campo requerido si el mensaje surge de un pedido mediante un mensaje MarketDataRequest. Es el único identificador de la solicitud (copia el valor desde el mensaje MarketDataRequest). | | | | | | | | |
| 1021 | MDBookType | N | Int | Describe the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection. Future books are always order depth (3). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth</td> </tr> <tr> <td>3</td> <td>Order depth</td> </tr> </tbody> </table> Describe el tipo de libro para la cual se realiza la suscripción. Puede ser utilizada cuando se solicitan varias suscripciones sobre la misma conexión. Los libros de futuros siempre son order depth (3). | Value | Meaning | 1 (**) | Top of book | 2 | Price depth | 3 | Order depth |
| Value | Meaning | | | | | | | | | | | |
| 1 (**) | Top of book | | | | | | | | | | | |
| 2 | Price depth | | | | | | | | | | | |
| 3 | Order depth | | | | | | | | | | | |
| Instrument | 48 | SecurityID | N | String | Unique instrument id. Identificador único del instrumento. | | | | | | | |
| | 55 | Symbol | Y | String | Common, "human understood" representation of the security. Representación "humana" del título. | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------------------------------|-------------------------------|--------------|------|--------------|--|-------|---------|-----|--------|---|-------|---|-------|---|---------------|---|---------------|---|------------------------|---|----------------------------|---|---------------------------|---|----------------------------|---|-----------|---|--------------|---|---------------|---|------------------------|---|-------------------------------|---|------------|
| Etiqueta | Nombre de Campo | | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 167 | SecurityType | Y | String | Indicates type of security Tipo de título (mercado en el cual opera). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>FUT</td> <td>Future</td> </tr> </tbody> </table> | Value | Meaning | FUT | Future | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FUT | Future | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 268 | NoMDEntries | Y | NumInGroup | Number of entries following Número de entradas que le siguen. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 64 | SettlDate | C | Date | Text to describe the Market Data Entry. Part of the repeating group. (**) Texto para describir la entrada de datos. Parte del grupo de repetición. (**) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 269 | MDEntryType | Y | Char | Type Market Data entry. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>0</td><td>Bid</td></tr> <tr><td>1</td><td>Offer</td></tr> <tr><td>2</td><td>Trade</td></tr> <tr><td>4</td><td>Opening Price</td></tr> <tr><td>5</td><td>Closing Price</td></tr> <tr><td>6</td><td>Static Reference Price</td></tr> <tr><td>7</td><td>Trading Session High Price</td></tr> <tr><td>8</td><td>Trading Session Low Price</td></tr> <tr><td>9</td><td>Trading Session VWAP Price</td></tr> <tr><td>A</td><td>Imbalance</td></tr> <tr><td>B</td><td>Trade Volume</td></tr> <tr><td>C</td><td>Open Interest</td></tr> <tr><td>Q</td><td>Auction Clearing Price</td></tr> <tr><td>c</td><td>Security trading state/ phase</td></tr> <tr><td>g</td><td>Price Band</td></tr> </tbody> </table> Tipo de información de mercado solicitada. | Value | Meaning | 0 | Bid | 1 | Offer | 2 | Trade | 4 | Opening Price | 5 | Closing Price | 6 | Static Reference Price | 7 | Trading Session High Price | 8 | Trading Session Low Price | 9 | Trading Session VWAP Price | A | Imbalance | B | Trade Volume | C | Open Interest | Q | Auction Clearing Price | c | Security trading state/ phase | g | Price Band |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Bid | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Offer | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Opening Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Closing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Static Reference Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Trading Session High Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Trading Session Low Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Trading Session VWAP Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Imbalance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | Trade Volume | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| C | Open Interest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Q | Auction Clearing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| c | Security trading state/ phase | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| g | Price Band | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 270 | MDEntryPx | C | Price | Price of the Market Data Entry. Conditionally required if MDEntryType is not Imbalance or Trade Volume. Precio asociado a la entrada de datos informada. Requerido condicionalmente si el campo MDEntryType no es Variación o Volumen operado. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 271 | MDEntrySize | C | Qty | Quantity or volume represented by the Market Data Entry. Conditionally required if MDEntryType = Bid(0), Offer(1), Trade(2) , Trade Volume (B) or Open interest (C). Cantidad o volumen representado por la entrada de datos informada. Requerido condicionalmente si el campo MDEntryType = Compra(0), Venta(1), Operado(2), | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | | | | | | | | | | | | | | | |
|-------------------------------|---------------------------------------|-----------------|---------------------|--------------|--|--|-------|---------|----|-----------------------------------|----|-------------------------------------|----|----------------------------------|----|---------------------------------------|----|----------|-----|--------------------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | |
| | | | | | Volumen de negociación (B), o Interés abierto (C) | | | | | | | | | | | | | | | |
| | ➔ | 273 | MDEntryTime | N | UTCTimeOnly | Time of Market Data Entry. Horario de la entrada de datos. | | | | | | | | | | | | | | |
| | ➔ | 286 | OpenCloseSettlFlag | C | Int | Identifies if the opening price in field MDEntryPx represents a theoretical opening price and applicable to describe when the settlement data are related to. Valid values: <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Daily open/Close settlement entry</td> </tr> <tr> <td>1</td> <td>Session Open/Close settlement entry</td> </tr> <tr> <td>4</td> <td>Entry from previous business day</td> </tr> <tr> <td>5</td> <td>Theoretical settlement entry</td> </tr> </tbody> </table> Identifica si el precio de apertura en el campo MDEntryPx representa un precio de apertura teórico y aplicable para describir cuándo se relacionan los datos de liquidación. | Value | Meaning | 0 | Daily open/Close settlement entry | 1 | Session Open/Close settlement entry | 4 | Entry from previous business day | 5 | Theoretical settlement entry | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | |
| 0 | Daily open/Close settlement entry | | | | | | | | | | | | | | | | | | | |
| 1 | Session Open/Close settlement entry | | | | | | | | | | | | | | | | | | | |
| 4 | Entry from previous business day | | | | | | | | | | | | | | | | | | | |
| 5 | Theoretical settlement entry | | | | | | | | | | | | | | | | | | | |
| | ➔ | 288 | MDEntryBuyer | N | String | In a trade, the buyer broker code. For futures is always "-" En una negociación, el código de agente del comprador. En futuros siempre es "-" | | | | | | | | | | | | | | |
| | ➔ | 289 | MDEntrySeller | N | String | In a trade, the seller broker code. For futures is always "-" En una negociación, el código de agente del vendedor. En futuros siempre es "-" | | | | | | | | | | | | | | |
| | ➔ | 625 | TradingSessionSubID | C | Int | Phase related to a given SecurityGroup. Valid values: <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>02</td> <td>Trading halt (Pause)</td> </tr> <tr> <td>04</td> <td>No-Open (Close)</td> </tr> <tr> <td>17</td> <td>Ready to trade (Open)</td> </tr> <tr> <td>18</td> <td>Not available for trading (Pre-close)</td> </tr> <tr> <td>21</td> <td>Pre-Open</td> </tr> <tr> <td>101</td> <td>Final Closing Call</td> </tr> </tbody> </table> Fase relacionada con un SecurityGroup | Value | Meaning | 02 | Trading halt (Pause) | 04 | No-Open (Close) | 17 | Ready to trade (Open) | 18 | Not available for trading (Pre-close) | 21 | Pre-Open | 101 | Final Closing Call |
| Value | Meaning | | | | | | | | | | | | | | | | | | | |
| 02 | Trading halt (Pause) | | | | | | | | | | | | | | | | | | | |
| 04 | No-Open (Close) | | | | | | | | | | | | | | | | | | | |
| 17 | Ready to trade (Open) | | | | | | | | | | | | | | | | | | | |
| 18 | Not available for trading (Pre-close) | | | | | | | | | | | | | | | | | | | |
| 21 | Pre-Open | | | | | | | | | | | | | | | | | | | |
| 101 | Final Closing Call | | | | | | | | | | | | | | | | | | | |
| | ➔ | 1148 | LowLimitPrice | N | Price | Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected. Menor precio límite permisible para el día de negociación. Un parámetro clave | | | | | | | | | | | | | | |

| MarketDataSnapshotFullRefresh | | | | | | |
|-------------------------------|---|-----------------|----------------|--------------|---|--|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | |
| | | | | | en la validación del precio de la orden. Se utiliza como la banda inferior para validar los precios de las órdenes. Las órdenes enviadas con precios por debajo del límite inferior serán rechazadas. | |
| | → | 1149 | HighLimitPrice | N | Price | <p>Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected.</p> <p>Precio límite máximo permitido para el día de negociación. Un parámetro clave en la validación del precio de la orden. Se utiliza como la banda superior para validar los precios de las órdenes. Las órdenes enviadas con precios por encima del límite superior serán rechazadas.</p> |
| | → | 6939 | PriceBandType | C | Int | <p>Indicates the type of price banding (tunnel): Used for Price Banding when MDEntryType (269) = g and when tags 1148 and 1149 are sent. Valid values: 1= Hard Limit 2= Auction Limits 3= Rejection Band 4= Static Limits</p> <p>Indica el tipo de banda de precios (túnel): Se usa para bandas de precios cuando MDEntryType (269) = gy cuando se envían las etiquetas 1148 y 1149.</p> |
| Standard Trailer | | | Y | | | |

MarketDataIncrementalRefresh (MsgType = X) - Actualización incremental de información (MsgType = X)

Next, the special case of MarketDataIncrementalRefresh for futures is explained.

A continuación se explica el caso especial de MarketDataIncrementalRefresh para futuros.

| MarketDataIncrementalRefresh | | | | | | | | | | | | | |
|------------------------------|-----------------|------------|--------------|--|---|-------|---------|--------|-------------|---|-------------|---|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | |
| Standard Header | | Y | | MsgType = x | | | | | | | | | |
| 262 | MReqId | Y | String | <p>Conditionally required if this message is in response to a Market Data Request. Unique identifier for Market Data Request (echo back from the Market Data Request message).</p> <p>Campo requerido si el mensaje surge de un pedido mediante un mensaje MarkeDataRequest. Es el único identificador de la solicitud (copia el valor desde el mensaje MarketDataRequest).</p> | | | | | | | | | |
| 1021 | MDBookType | N | Int | <p>Describe the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection. Future books are always order depth (3).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth</td> </tr> <tr> <td>3</td> <td>Order depth</td> </tr> </tbody> </table> <p>Describe el tipo de libro para la cual se realiza la suscripción. Puede ser utilizada cuando se solicitan varias suscripciones sobre la misma conexión. Los libros de futuros siempre son order depth (3).</p> | | Value | Meaning | 1 (**) | Top of book | 2 | Price depth | 3 | Order depth |
| Value | Meaning | | | | | | | | | | | | |
| 1 (**) | Top of book | | | | | | | | | | | | |
| 2 | Price depth | | | | | | | | | | | | |
| 3 | Order depth | | | | | | | | | | | | |
| Instrument | 48 | SecurityID | N | String | <p>Unique instrument id.</p> <p>Identificador único del instrumento.</p> | | | | | | | | |
| | 55 | Symbol | Y | String | <p>Common, "human understood" representation of the security.</p> <p>Representación "humana" del título.</p> | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|------------------------------|----------------------------|--------------|------|--------------|--|-------|---------|-----|--------|---|-------|---|-------|---|---------------|---|---------------|---|------------------------|---|----------------------------|---|---------------------------|---|----------------------------|---|-----------|---|--------------|---|---------------|---|------------------------|---|------------|
| Etiqueta | Nombre de Campo | | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 167 | SecurityType | N | String | Indicates type of security Tipo de título (mercado en el cual opera). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>FUT</td> <td>Future</td> </tr> </tbody> </table> | Value | Meaning | FUT | Future | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FUT | Future | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 268 | NoMDEntries | Y | NumInGroup | Number of entries following Número de entradas que le siguen. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 37 | OrderID | N | String | Unique identifier for Order as assigned by sell-side (broker, exchange). Identificador único para la oferta, asignado por el sistema de negociación (agente, mercado). | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 269 | MDEntryType | Y | Char | Type Market Data entry. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>0</td><td>Bid</td></tr> <tr><td>1</td><td>Offer</td></tr> <tr><td>2</td><td>Trade</td></tr> <tr><td>4</td><td>Opening Price</td></tr> <tr><td>5</td><td>Closing Price</td></tr> <tr><td>6</td><td>Static Reference Price</td></tr> <tr><td>7</td><td>Trading Session High Price</td></tr> <tr><td>8</td><td>Trading Session Low Price</td></tr> <tr><td>9</td><td>Trading Session VWAP Price</td></tr> <tr><td>A</td><td>Imbalance</td></tr> <tr><td>B</td><td>Trade Volume</td></tr> <tr><td>C</td><td>Open Interest</td></tr> <tr><td>Q</td><td>Auction Clearing Price</td></tr> <tr><td>g</td><td>Price Band</td></tr> </tbody> </table> Tipo de información de mercado solicitada. | Value | Meaning | 0 | Bid | 1 | Offer | 2 | Trade | 4 | Opening Price | 5 | Closing Price | 6 | Static Reference Price | 7 | Trading Session High Price | 8 | Trading Session Low Price | 9 | Trading Session VWAP Price | A | Imbalance | B | Trade Volume | C | Open Interest | Q | Auction Clearing Price | g | Price Band |
| Value | Meaning | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Bid | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Offer | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Opening Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Closing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Static Reference Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Trading Session High Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Trading Session Low Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Trading Session VWAP Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Imbalance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| B | Trade Volume | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| C | Open Interest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Q | Auction Clearing Price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| g | Price Band | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 270 | MDEntryPx | C | Price | Price of the Market Data Entry. Conditionally required if MDEntryType is not Imbalance or Trade Volume. Precio asociado a la entrada de datos informada. Requerido condicionalmente si el campo MDEntryType no es Variación o Volumen operado. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ➔ | 271 | MDEntrySize | C | Qty | Quantity or volume represented by the Market Data Entry. Conditionally required when MDUpdateAction = New(0) andMDEntryType = Bid(0), Offer(1), Trade(2), Trade Volume(B), Open Interest (C), Turnover (x), or Trades (y) Cantidad o volumen representado por la Entrada de Datos de Mercado. Requerido condicionalmente si el campo MDEntryType = Compra (0), Venta(1), Negociado(2), Volumen de negociación (B), Interés abierto (C), Monto (x), o | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | | | | |
|------------------------------|-------------------------------------|--------------------|------|--------------|--|-------|---------|---|-----------------------------------|---|-------------------------------------|---|----------------------------------|---|------------------------------|---|-------------|---|---------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | |
| | | | | | Cantidad de operaciones (y) | | | | | | | | | | | | | | |
| ➔ | 273 | MDEntryTime | N | UTCTimeOnly | Time of Market Data Entry. Horario de la entrada de datos. | | | | | | | | | | | | | | |
| ➔ | 286 | OpenCloseSettlFlag | C | Int | Identifies if the opening price in field MDEntryPx represents a theoretical opening price and applicable to describe when the settlement data are related to. Valid values: <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Daily open/Close settlement entry</td> </tr> <tr> <td>1</td> <td>Session Open/Close settlement entry</td> </tr> <tr> <td>4</td> <td>Entry from previous business day</td> </tr> <tr> <td>5</td> <td>Theoretical settlement entry</td> </tr> </tbody> </table> Identifica si el precio de apertura en el campo MDEntryPx representa un precio de apertura teórico y aplicable para describir cuándo se relacionan los datos de liquidación. | Value | Meaning | 0 | Daily open/Close settlement entry | 1 | Session Open/Close settlement entry | 4 | Entry from previous business day | 5 | Theoretical settlement entry | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | | | |
| 0 | Daily open/Close settlement entry | | | | | | | | | | | | | | | | | | |
| 1 | Session Open/Close settlement entry | | | | | | | | | | | | | | | | | | |
| 4 | Entry from previous business day | | | | | | | | | | | | | | | | | | |
| 5 | Theoretical settlement entry | | | | | | | | | | | | | | | | | | |
| ➔ | 279 | MDUpdateAction | Y | Char | Type of Market Data update action. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Change</td> </tr> <tr> <td>2</td> <td>Delete</td> </tr> <tr> <td>3</td> <td>Delete Thru</td> </tr> <tr> <td>4</td> <td>Delete From</td> </tr> <tr> <td>5</td> <td>Overlay</td> </tr> </tbody> </table> Tipo de actualización de datos del mercado. | Value | Meaning | 0 | New | 1 | Change | 2 | Delete | 3 | Delete Thru | 4 | Delete From | 5 | Overlay |
| Value | Meaning | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | |
| 1 | Change | | | | | | | | | | | | | | | | | | |
| 2 | Delete | | | | | | | | | | | | | | | | | | |
| 3 | Delete Thru | | | | | | | | | | | | | | | | | | |
| 4 | Delete From | | | | | | | | | | | | | | | | | | |
| 5 | Overlay | | | | | | | | | | | | | | | | | | |
| ➔ | 288 | MDEntryBuyer | N | String | In a trade, the buyer broker code. For futures is always "-" En una negociación, el código de agente del comprador. En futuros siempre es "-" | | | | | | | | | | | | | | |
| ➔ | 289 | MDEntrySeller | N | String | In a trade, the seller broker code. For futures is always "-" En una negociación, el código de agente del vendedor. En futuros siempre es "-" | | | | | | | | | | | | | | |
| ➔ | 290 | MDEntryPositionNo | N | Int | Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1 Posición a mostrar de una oferta de compra o venta, numeradas de más a menos competitiva, por tipo de mercado (compra/venta), comenzando con 1. | | | | | | | | | | | | | | |

| MarketDataIncrementalRefresh | | | | | | | | | | | | | | | | |
|------------------------------|----------------|-----------------|----------------|--------------|-------------|---|-------|---------|---|------------|---|----------------|---|----------------|---|---------------|
| Etiqueta | | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | |
| | ➔ | 1148 | LowLimitPrice | N | Price | <p>Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected.</p> <p>Menor precio límite permisible para el día de negociación. Un parámetro clave en la validación del precio de la orden. Se utiliza como la banda inferior para validar los precios de las órdenes. Las órdenes enviadas con precios por debajo del límite inferior serán rechazadas.</p> | | | | | | | | | | |
| | ➔ | 1149 | HighLimitPrice | N | Price | <p>Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected.</p> <p>Precio límite máximo permitido para el día de negociación. Un parámetro clave en la validación del precio de la orden. Se utiliza como la banda superior para validar los precios de las órdenes. Las órdenes enviadas con precios por encima del límite superior serán rechazadas.</p> | | | | | | | | | | |
| | ➔ | 6939 | PriceBandType | C | Int | <p>Indicates the type of price banding (tunnel): Used for Price Banding when MDEntryType (269) = g and when tags 1148 and 1149 are sent. Valid values:</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Hard Limit</td> </tr> <tr> <td>2</td> <td>Auction Limits</td> </tr> <tr> <td>3</td> <td>Rejection Band</td> </tr> <tr> <td>4</td> <td>Static Limits</td> </tr> </tbody> </table> <p>Indica el tipo de banda de precios (túnel): Se usa para bandas de precios cuando MDEntryType (269) = g y cuando se envían las etiquetas 1148 y 1149.</p> | Value | Meaning | 1 | Hard Limit | 2 | Auction Limits | 3 | Rejection Band | 4 | Static Limits |
| Value | Meaning | | | | | | | | | | | | | | | |
| 1 | Hard Limit | | | | | | | | | | | | | | | |
| 2 | Auction Limits | | | | | | | | | | | | | | | |
| 3 | Rejection Band | | | | | | | | | | | | | | | |
| 4 | Static Limits | | | | | | | | | | | | | | | |
| Standard Trailer | | | Y | | | | | | | | | | | | | |

Instrument Reference Data - *Información de Referencia Relativa a Instrumentos*

SecurityListRequest (MsgType = x) - *Petición de lista de títulos (instrumentos) (MsgType = x)*

Next, the special case of SecurityListRequest for futures is explained.

A continuación se explica el caso especial de SecurityListRequest para futuros.

| SecurityListRequest | | | | | | | | | | | | |
|---------------------|--------------------------------|------|--------------|---|-------|---------|-----|----------|--------|--------------------------------|---|-------------|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios | | | | | | | | |
| Standard Header | | Y | | MsgType = x | | | | | | | | |
| 167 | SecurityType | N | String | <p>The market ID of the security. Tipo de título (mercado en el cual opera).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>FUT</td> <td>Future</td> </tr> </tbody> </table> | Value | Meaning | FUT | Future | | | | |
| Value | Meaning | | | | | | | | | | | |
| FUT | Future | | | | | | | | | | | |
| 263 | SubscriptionRequestType | Y | Char | <p>Indicates what type of response is expected. Value 0 for subscribe and receive sucesive updates. Value 2 for unsubscribe. Value 1 (Snapshot + Updates) is not supported by BYMA FIX service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Snapshot</td> </tr> <tr> <td>1 (**)</td> <td>Snapshot + Updates (Subscribe)</td> </tr> <tr> <td>2</td> <td>Unsubscribe</td> </tr> </tbody> </table> <p>Indica que tipo de respuesta se está esperando. Valores válidos: Utilizar el valor 0 para suscribirse y recibir actualizaciones sucesivas. Utilizar el valor 2 para desuscribirse. El valor 1 (Snapshot + Updates) no está soportado en el servicio FIX de BYMA.</p> | Value | Meaning | 0 | Snapshot | 1 (**) | Snapshot + Updates (Subscribe) | 2 | Unsubscribe |
| Value | Meaning | | | | | | | | | | | |
| 0 | Snapshot | | | | | | | | | | | |
| 1 (**) | Snapshot + Updates (Subscribe) | | | | | | | | | | | |
| 2 | Unsubscribe | | | | | | | | | | | |
| 320 | SecurityReqlId | Y | String | <p>Unique ID of a Security Definition Request. ID único de una petición de definición de un título.</p> | | | | | | | | |
| 559 | SecurityListRequestType | Y | Int | <p>Identifies the type/criteria of Security List Request.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Symbol</td> </tr> <tr> <td>1</td> <td>SecurityType</td> </tr> </tbody> </table> | Value | Meaning | 0 | Symbol | 1 | SecurityType | | |
| Value | Meaning | | | | | | | | | | | |
| 0 | Symbol | | | | | | | | | | | |
| 1 | SecurityType | | | | | | | | | | | |

| SecurityListRequest | | | | |
|---------------------|-----------------|------|--------------|--|
| Etiqueta | Nombre de Campo | Req. | Tipo de Dato | Comentarios |
| | | | | 2 Product (used for Index and Statistic Security Lists) 4 All Securities Identifica el tipo/criterio de una Petición de Lista de Títulos. |
| Standard Trailer | | Y | | |

SecurityList (MsgType = y) - Lista de títulos (instrumentos) (MsgType = y)

Next, the special case of SecurityList for futures is explained.

A continuación se explica el caso especial de SecurityList para futuros.

| SecurityList | | | | | | | | |
|-----------------|--------------------------------|-----|--------------|---|---|---------------|---|--------------------------------|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | |
| Standard Header | | Y | | MsgType = y | | | | |
| 320 | SecurityReqId | Y | String | Unique ID of a Security Definition Request. ID único para un pedido de definición de título. | | | | |
| 393 | TotNoRelatedSym | Y | Int | If message fragmentation is needed, this value is used to indicate the total number of securities corresponding to this request. Si se necesita fragmentar el mensaje, este valor se utiliza para indicar el número total de títulos correspondiente a este pedido. | | | | |
| 560 | SecurityRequestResult | Y | Int | Used to Indicate if the request is valid or not. Value Meaning <hr/> <table border="0"> <tr> <td>0</td> <td>Valid request</td> </tr> <tr> <td>1</td> <td>Invalid or unsupported request</td> </tr> </table> Utilizado para indicar si el pedido es válido o no. | 0 | Valid request | 1 | Invalid or unsupported request |
| 0 | Valid request | | | | | | | |
| 1 | Invalid or unsupported request | | | | | | | |
| 146 | NoRelatedSym | Y | NumInGroup | Specifies the number of repeating symbols in group. Especifica la cantidad de símbolos repetidos en el grupo. | | | | |
| ➔ | 15 | | Currency | Currency Moneda en la que se expresa el precio | | | | |
| ➔ | 48 | | String | Unique instrument id. Identificador único del instrumento. | | | | |
| ➔ | 55 | | String | Common, "human understood" representation of the security. Representación "humana" del título. | | | | |

| SecurityList | | | | | | | | | | | | | | | | | |
|--------------|----------------------|--------------------|--------------|------------|---|-------|---------|-----|---------|-----|----------------------|-----|-------------|----|--------------|-----|------------|
| Etiqueta | | Req | Tipo de Dato | Comentario | | | | | | | | | | | | | |
| ➔ | 106 | Issuer | N | String | Name of security issuer. Subyacente del instrumento. | | | | | | | | | | | | |
| ➔ | 107 | SecurityDesc | N | String | Provide textual description for a financial instrument. Provee una descripción del instrumento financiero. | | | | | | | | | | | | |
| ➔ | 167 | SecurityType | N | String | Indicates type of security Tipo de título (mercado en el cual opera). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>FUT</td> <td>Future</td> </tr> </tbody> </table> | Value | Meaning | FUT | Future | | | | | | | | |
| Value | Meaning | | | | | | | | | | | | | | | | |
| FUT | Future | | | | | | | | | | | | | | | | |
| ➔ | 762 | SecuritySubType | N | String | Sub-type qualification/identification of the SecurityType <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>MVL</td> <td>Indices</td> </tr> <tr> <td>TT1</td> <td>Instrumentos de Test</td> </tr> <tr> <td>BRS</td> <td>Moneda Real</td> </tr> <tr> <td>DO</td> <td>Moneda Dólar</td> </tr> <tr> <td>DOP</td> <td>Pase Dólar</td> </tr> </tbody> </table> Sub-calificación del tipo del instrumentos (SecurityType). | Value | Meaning | MVL | Indices | TT1 | Instrumentos de Test | BRS | Moneda Real | DO | Moneda Dólar | DOP | Pase Dólar |
| Value | Meaning | | | | | | | | | | | | | | | | |
| MVL | Indices | | | | | | | | | | | | | | | | |
| TT1 | Instrumentos de Test | | | | | | | | | | | | | | | | |
| BRS | Moneda Real | | | | | | | | | | | | | | | | |
| DO | Moneda Dólar | | | | | | | | | | | | | | | | |
| DOP | Pase Dólar | | | | | | | | | | | | | | | | |
| ➔ | 207 | SecurityExchange | N | String | Used in Security List Message to identify security exchange. Valid values: BVMF (Futures negotiation) Utilizado en el mensaje Lista de Títulos para identificar el Mercado de Valores interviniente. Valores válidos: BVMF (negociación de futuros) | | | | | | | | | | | | |
| ➔ | 231 | ContractMultiplier | N | Float | Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc). Especifica el factor de conversión desde unidades nominales (por ej. Contratos) hacia unidades totales (ejemplo acciones) | | | | | | | | | | | | |
| ➔ | 461 | CFICode | N | String | Classification of Financial Instruments (CFI code) values, which indicate the type of security using ISO 10962 standard. Valores de la clasificación de los instrumentos financieros, que indican los tipos de títulos usando el estándar ISO 10962. | | | | | | | | | | | | |
| ➔ | 541 | MaturityDate | Y | Date | Date of instrument maturity. Fecha de vencimiento del instrumento | | | | | | | | | | | | |

| SecurityList | | | | | | | | | | | | |
|------------------|--------------------|-----|-------------------|--------------|------------|---|-------|---------|--------|------------------|-----------|--------------------|
| Etiqueta | | | Req | Tipo de Dato | Comentario | | | | | | | |
| ➔ | 969 | | MinPriceIncrement | C | Price | Number of minimum tick increments Cantidad mínimo en la que se puede incrementar un precio | | | | | | |
| ➔ | 232 | | NoStipulations | N | NumInGroup | Number of stipulation entries Número de entradas estipuladas | | | | | | |
| ➔ | ➔ | 233 | StipulationType | N | String | Type of Stipulation. Tipo estipulado <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>MINQTY</td> <td>Minimum quantity</td> </tr> <tr> <td>MAXORDQTY</td> <td>Maximum order size</td> </tr> </tbody> </table> | Value | Meaning | MINQTY | Minimum quantity | MAXORDQTY | Maximum order size |
| Value | Meaning | | | | | | | | | | | |
| MINQTY | Minimum quantity | | | | | | | | | | | |
| MAXORDQTY | Maximum order size | | | | | | | | | | | |
| ➔ | ➔ | 234 | StipulationValue | N | Qty | Value of stipulation. Valor de estipulación | | | | | | |
| Standard Trailer | | | Y | | | | | | | | | |

Security Status (MsgType = f) – Estado del título (MsgType = f)

Next, the special case of SecurityStatus for futures is explained.

A continuación se explica el caso especial de SecurityStatus para futuros.

| Security Status | | | | | | | | | | | | | | | | | | | |
|------------------|---------------------------------------|---------------------|------|--------------|---|-------|---------|----|----------------------|----|-----------------|----|-----------------------|----|---------------------------------------|----|----------|-----|--------------------|
| Etiqueta | Nombre de Campo | | Req. | Tipo de Dato | Comentarios | | | | | | | | | | | | | | |
| Standard Header | | | Y | | MsgType = f | | | | | | | | | | | | | | |
| Instrument | 48 | SecurityID | N | String | Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. Toma precedencia en identificar el título por sobre el bloque SecurityAltID. Requiere del campo SecurityIDSource si está especificado. | | | | | | | | | | | | | | |
| 345 | | TradSesEndTime | N | EndTm | End Time of the trading session Hora de finalización de la sesión de negociación. | | | | | | | | | | | | | | |
| 625 | | TradingSessionSubID | C | Int | Phase related to a given SecurityGroup. Valid values: <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>02</td> <td>Trading halt (Pause)</td> </tr> <tr> <td>04</td> <td>No-Open (Close)</td> </tr> <tr> <td>17</td> <td>Ready to trade (Open)</td> </tr> <tr> <td>18</td> <td>Not available for trading (Pre-close)</td> </tr> <tr> <td>21</td> <td>Pre-Open</td> </tr> <tr> <td>101</td> <td>Final Closing Call</td> </tr> </tbody> </table> Fase relacionada con un SecurityGroup dado | Value | Meaning | 02 | Trading halt (Pause) | 04 | No-Open (Close) | 17 | Ready to trade (Open) | 18 | Not available for trading (Pre-close) | 21 | Pre-Open | 101 | Final Closing Call |
| Value | Meaning | | | | | | | | | | | | | | | | | | |
| 02 | Trading halt (Pause) | | | | | | | | | | | | | | | | | | |
| 04 | No-Open (Close) | | | | | | | | | | | | | | | | | | |
| 17 | Ready to trade (Open) | | | | | | | | | | | | | | | | | | |
| 18 | Not available for trading (Pre-close) | | | | | | | | | | | | | | | | | | |
| 21 | Pre-Open | | | | | | | | | | | | | | | | | | |
| 101 | Final Closing Call | | | | | | | | | | | | | | | | | | |
| 1300 | | MarketSegmentID | C | String | The instrument group that is changing the trading phase. El grupo de instrumentos que cambia de fase de negociación. | | | | | | | | | | | | | | |
| Standard Trailer | | | Y | | | | | | | | | | | | | | | | |

News (MsgType = B) - Noticias (MsgType = B)

Next, the special case of News for futures is explained.

A continuación se explica el caso especial de News para futuros.

| News | | | | | | |
|------------------|-----------------|----|------|------|--------------|---|
| Etiqueta | Nombre de Campo | | | Req. | Tipo de Dato | Comentarios |
| Standard Header | | | | Y | | MsgType = B |
| 42 | OrigTime | | | N | Time | Time of message origination (always expressed in UTC) Hora del origen del mensaje (siempre expresado en UTC) |
| 148 | Headline | | | Y | String | Specifies the headline text Especifica el texto del titulo |
| LinesOfTextGrp | 33 | | | Y | int | Specifies the number of repeating lines of the text specified Especifica el numero de lineas repetitivas del texto especificado |
| | ➔ | 58 | Text | | | |
| Standard Trailer | | | | Y | | |

Special Considerations - Consideraciones Especiales

SettlType - Código de vencimiento

SettlType plays an important role in identifying the instrument. The SettlType tag (63), added to FIX protocol version 5.0 messages, is used to indicate the settlement type. Possible values are:

- 1 = Cash,
- 2 = NextDay ,
- 3 = T+2



SettlType is not a standard tag in the Security Status message. It was added with the objective of maintaining the guidelines for the instrument identification policy adopted (instrument + settlement type)

SettlType and SettlDate are exclusive, those instruments where SettlDate is indicated will not have SettlType and viceversa.

El código de vencimiento cumple un rol importante en la identificación del instrumento negociable. El campo SettleType (etiqueta 63), agregado a los mensajes que conforman la versión 5.0 del protocolo FIX, es utilizado para denotar el código de vencimiento. Sus posibles valores son:

- 1 = Cash (Efectivo),
- 2 = NextDay (24 horas),
- 3 = T+2 (48 horas),



SettlType no es un campo estándar en el mensaje SecurityStatus. Fue agregado con el objetivo de conservar los lineamientos de la política de identificación del instrumento adoptada (especie + vencimiento).

SettlType y SettlDate son excluyentes, aquellos instrumentos donde se indique SettlDate no tendrán SettlType y viceversa.

Instrument in MarketDataIncrementalRefresh message - *Instrumento en el mensaje MarketDataIncrementalRefresh*



In order to reduce the bandwidth consumption, the FIX server will only complete the information related to the negotiable instrument in the first informed entry. The instrument will not be reported in the following entries. The service will report values related to one and only one instrument per message of market information incremental update.

Con el objetivo de reducir el consumo de ancho de banda, el servidor FIX sólo completará la información relativa al instrumento negociable en la primera entrada informada. El instrumento no será reportado en las siguientes entradas. El servicio reportará valores relativos a uno y sólo un instrumento por mensaje de actualización incremental de información de mercado.

Percentage Diff in Market Data messages - *Variación en los mensajes MarketData*



It should be noted that the value assigned to the tag MDEntryType=A (Imbalance) corresponds, for our implementation in particular, to the percentage difference from closing value of the instrument price and not to the imbalance due to excess of buy orders over sell orders (or viceversa) that can be assigned in other markets.

Cabe aclarar que el valor asignado al tag MDEntryType=A (Imbalance) corresponde, para nuestra implementación en particular, al porcentaje de variación de precio del instrumento y no al desequilibrio por exceso de órdenes de compra por sobre las órdenes de venta (o viceversa) que puede asignarse en otros mercados.

Maintenance of positions in the book - *Mantenimiento de posiciones en el libro*



In case of building an order depth book (based on MarketDataIncrementalRefresh messages), it must be taken into account that the service will always inform all positions with significant values by sending "deletes" where it is appropriate to eliminate surpluses. That is, unlike what happens with price depth where only those modified positions are reported, and the receiver must keep track of the

displacements, in order depth the information will always be sent to recreate the book.

En caso de construir un libro order depth (partiendo de mensajes MarketDataIncrementalRefresh), debe tenerse en cuenta que el servicio informará siempre todas las posiciones con valores significativos enviando 'deletes' donde corresponda eliminar sobrantes. Es decir, a diferencia de lo que sucede con price depth donde se informa sólo aquellas posiciones modificadas y el receptor debe llevar cuenta de los desplazamientos, en order depth siempre se enviará información completa para rearmar el libro.

Market depth - Profundidad de mercado



As a result of the last changes implemented in the GW, the market depth is not sensitive to the request, but is fixed according to the service to which it is connected. It is suggested to contact the environment administrators to which the client has to connect to avoid confusion.

A raíz de los últimos cambios implementados en los GW, la profundidad de mercado no es sensible a la solicitud, sino que es fija de acuerdo al servicio al que se conecte. Se sugiere contactar a los administradores de los ambientes a los cuales se el cliente ha de conectarse para evitar confusiones.

Tag marks/values not used (**) - Marca de tags/valores no utilizados (**)



*Those tags and/or values that have the mark (**) are not used by BYMA.*

*Aquellos tags y/o valores que tengan la marca (**) no son utilizados por BYMA.*

Instrument name construction rule - *Regla de construcción de nombre de instrumento*



The Millennium instruments, frequently referred to in the SecurityIDs, are constructed in the following way:

SSSSS-VVVV-F-MM-\$\$\$

SSSSS: up to five characters dedicated to the symbol, for instance GGALD

VVVV: four digits destined to the expiration (type or date).

Possible values:

0001 = Cash

0002 = 24 Hs.

0003 = 48 Hs.

DDMM = expiration date.

F: operative forms

C = Contado

U = Repos

L = Loan

V=Short Term Loan

P = Plazo

T = Plazo por Lotes

MM: market

SB = SENEBI

CT = PPT

\$\$\$: Currency

ARS = Pesos

USD=Dólar

EXT=Cable

This rule does not apply to Options, whose code contains 10 characters, both in the Symbol and in the SecurityID.

Los instrumentos Millennium, referidos frecuentemente en los SecurityIDs se construyen de la siguiente forma:

SSSSS-VVVV-F-MM-\$\$\$

SSSSS: Son hasta cinco caracteres dedicados a la especie, por ejemplo (GGALD)

VVVV: Son cuatro dígitos destinados al vencimiento (código o fecha).

Valores Posibles:

0001 = Inmediato

0002 = 24 Horas.

0003 = 48 Horas.

DDMM = Fecha de Vencimiento.

F: Son las formas operativas

C = Contado

U = Caución

L = Préstamo Liquidacion

V=Préstamo Venta en Corto

P = Plazo

T = Plazo por Lotes

MM: Mercado

SB = SENEBI

CT = Prioridad Precio Tiempo

\$\$\$: Moneda

ARS = Pesos

USD=Dólar

EXT=Cable

Esta regla no aplica para Opciones, cuyo código contiene 10 caracteres, tanto en el Symbol como en el SecurityID

Notes on the SecurityList - Notas sobre el SecurityList



In order to reduce the volumen of information distributed, the Security List message informs the list of symbols that have had trades in the last 15 days, also clarifying that only the symbols are listed, not the instruments.

Con el objetivo de reducir el volumen de información distribuida, el mensaje SecurityList informa la lista de símbolos (especies) que han

tenido operaciones en los últimos 15 días, aclarando además que sólo se listan los símbolos, no los instrumentos.



If you want to obtain a Security List of Indexes, you must request it with the SecurityListRequest message (x) and the tags 460=7 and 559=2

Si se desea obtener un Security List de Indices, deberá solicitarse con el mensaje SecurityListRequest (x) y los tags 460=7 y 559=2



If an instrument is added to the middle of the negotiation, no spontaneous Security List is received, but session instrument messages are received, from here a Security List can be requested again and the new instrument will be updated.

Si un instrumento se agrega a la mitad de la negociación no se recibe Security List espontáneo, pero sí se reciben los mensajes de Sesión del instrumento, a partir de aquí se puede volver a solicitar un Security List y se recibirá actualizado con el nuevo instrumento.

Instruments used to report Statistic Data – Instrumentos usados para informar datos estadísticos



In order to report Statistic Data, the following instruments will be used.

Con el objetivo de informar datos estadísticos, se utilizarán los instrumentos detallados a continuación.

| Symbol/SecurityID | English translation | SecurityExchange |
|--------------------------|----------------------------|-------------------------|
| Titulos Privados | Equities total | XMEV |
| Titulos Publicos | Bonds total | XMEV |
| Oblig. Negociables | Corporate Bonds total | XMEV |
| Plazo | Futures total | XMEV |
| OPTION | Options total | XMEV |
| Cauciones | Repos total | XMEV |
| SB Publicos | SENEBI Bonds total | XMEVSB |
| SBL | Securities lending total | XMEV |
| Cupones Acciones | Equities coupons total | XMEV |

| | | |
|--------------------------|---------------------------------------|-------------|
| <i>Total General</i> | <i>Grand total</i> | <i>XMEV</i> |
| <i>Total Contado</i> | <i>Trading spot total</i> | <i>XMEV</i> |
| <i>Renta Fija Plazo</i> | <i>Futures fixed income total</i> | <i>XMEV</i> |
| <i>Cedears</i> | <i>Cedears total</i> | <i>XMEV</i> |
| <i>Acc Cupones Plazo</i> | <i>Futures equities coupons total</i> | <i>XMEV</i> |