

FIX ACCESS SERVICE SERVICIO DE ACCESO FIX

SPECIFICATION OF FIX FEATURES RELATED TO ORDER ROUTING *ESPECIFICACIÓN INTERFAZ FIX RELATIVA A LA GESTIÓN DE ÓRDENES* (Order Routing)

FIX PROTOCOL VERSION 5.0 SP 2
Versión 1.16.2 SEPTEMBER 2020

PROTOCOLO FIX VERSIÓN 5.0 SP 2
Versión 1.16.2 SEPTIEMBRE 2020



BYMA

Bolsas y Mercados
Argentinos

Mercado Registrado bajo el N° 639 de CNV

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Change log - *Historial de cambios*

Versión 1.0	Initial document version <i>Versión inicial del documento</i>	Christian Avalos
Versión 1.1	Corresponding to software version 2.0.4 released in June 2014 <i>Correspondiente a la versión 2.0.4 del software liberada en Junio 2014</i>	Christian Avalos
Versión 1.2	Adjusted for IPO support (see IPO notes in NewOrderSingle...) <i>Se adapta al soporte de Colocaciones Primarias (ver notas IPO en NewOrderSingle,...)</i>	Christian Avalos
Versión 1.3	Modification to IPO support (IPO, NewOrderSingle, OrderCancelRequest, OrderStatusRequest, OrderMassStatusRequest, Execution Report, IOI) <i>Se reforma el soporte de Colocaciones Primarias (IPO, NewOrderSingle, OrderCancelRequest, OrderStatusRequest, OrderMassStatusRequest, Excecution Report, IOI)</i>	Elizabeth Castillo
Versión 1.4	Clarification about DeliverToCompID and OnBehalfOfCompID when connected via HUB added. <i>Se agrega aclaración sobre DeliverToCompID y OnBehalfOfCompID cuando se conecta vía HUB</i>	Guillermo Rodriguez
Versión 1.5	Trade Messages added for MILLENNIUM <i>Se agrega Mensajes de Negociación (trade messages) para MILLENNIUM</i>	Elizabeth Castillo
Versión 1.6	BYMA logo change. <i>Cambio logotipo BYMA</i>	Elizabeth Castillo
Versión 1.7	UserResponse message added <i>Se agrega mensaje UserResponse</i>	Elizabeth Castillo
Versión 1.9	Tag 8 value of StandardHeader is rectified <i>Se rectifica el valor del tag 8 del StandardHeader.</i>	Guillermo Rodriguez
Versión 1.10	ROEs OR General review <i>Revision general de ROEs OR</i>	Elizabeth Castillo
Versión 1.11	Business Message Reject is added <i>Se agrega mensaje Business Message Reject</i>	Elizabeth Castillo

Versión 1.12	Special Considerations (CIOrdID and CxlRejReason) are added <i>Se agregan Consideraciones Especiales (CIOrdID y CxlRejReason)</i>	Elizabeth Castillo
Version 1.13	English translation. <i>Traducción al inglés.</i>	Elizabeth Castillo
Version 1.14	Required tags 1461, 1462, 1463, 1464 in OrderMassCancelRequest. <i>Se rectifica obligatoriedad de tags 1461, 1462, 1463, 1464 en OrderMassCancelRequest.</i>	Elizabeth Castillo
Version 1.15	Application Messages for Futures are added. <i>Se agregan mensajes de aplicación de Futuros.</i>	María Paz Herrera
Version 1.15.1	<i>Note is added in "Fix session identification" section. Mandatory nature of party rol 452 (Party Role) = 53 (Trading Mnemonic) is added in messages D,F y G.</i> <i>Se agrega una nota en la sección "Identificación de la sesión FIX" Se agregó obligatoriedad de informar un party con el 452 (Party Role) = 53 (Trading Mnemonic) en los mensajes D,F y G.</i>	María Paz Herrera
Version 1.15.2	<i>Se corrige título de sección dedicada a TradeCaptureReport que por error hacía referencia a TradeCaptureReportRequest</i>	Guillermo Rodriguez
Version 1.15.3	<i>Application Messages It is incorporate the message 35 = J and 35 = AS (AllocationInstruction and AllocationReport) for future release, without implement date</i> <i>It is modificate the message 35 = G, It is modificate the message 35 = G, changing to required the tag 1135</i> <i>Application Messages For Future Tag 528 (OrderCapacity) is added to messages 35 = D, 35 = AE and 35 = 8</i> <i>Mensajes de solicitud para otros Instrumentos Se incorporan los mensajes 35 = J y 35 = AS (AllocationInstruction y AllocationReport) en desarrollo sin fecha de implementación</i> <i>Se modifica el mensaje 35 = G, cambiando a requerido el tag 1135</i> <i>Mensajes de solicitud para Futuros Se agrega el tag 528 (OrderCapacity) a los mensajes 35 = D, 35 = AE y 35 = 8</i>	Carlos Gramajo

Version 1.15.4		<p><i>The tag number updated in the previous version is corrected for message 35 = G, where it says tag 1135 should say tag 1138</i></p> <p><i>Se corrige el número de tag actualizado en la versión anterior para el mensaje 35 = G, donde dice tag 1135 debe decir tag 1138</i></p>	Carlos Gramajo
Version 1.15.5		<p>It is incorporate the message 35=6 (IndicationOfInterest) in Session Message.</p> <p>Incorporación del mensaje 35=6 (IndicationOfInterest) en el apartado Mensajes de Sesión.</p> <p>The description of tag 11 is updated and the obligation of tag's 453, 448, 447, 452 in message 35 = H</p> <p>Se Actualiza la descripción del tag 11 y la obligatoriedad de los tag's 453, 448, 447, 452 en el mensaje 35 = H</p> <p>The user is corrected and clarified to report on tag 448, for message 35 = D for both ByMA and Futures instruments.</p> <p>Se corrige y aclara el usuario a informar en el tag 448, para el mensaje 35=D tanto para instrumentos de ByMA como de Futuros.</p>	Carlos Gramajo
1.15.6	18.03.2020	<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 required of tag 128(DeliverToCompID) from Mandatory to Conditional. This Tag is required only in case of sending business messages.</i> <p>Mensaje – Message 35=AS (AllocationReport)</p> <ul style="list-style-type: none"> - Se actualiza la documentación, indicando los valores no utilizados para el tag 749 (AllocReportType). (Ver) <i>It is updated the document, indicating the unused values to tag 749</i> - Se actualiza la documentación, indicando los valores no utilizados para el tag 87 (AllocStatus). (Ver) <i>It is updated the document, indicating the unused values to tag 87</i> 	Carlos Gramajo

		<ul style="list-style-type: none"> - Se actualiza la documentación, indicando los valores no utilizados para el tag 88 (AllocRejCode). (Ver) <i>It is updated the document, indicating the unused values to tag 88</i> - Se incorpora el tag no estándar 1138 (DisplayQty) Indicando la cantidad pendiente a adjudicar de una oferta. (Ver) <i>Non-standard Tag 1138, is incorporated, this Tag indicate the pending alloc quantity in the order.</i> 	
1.16	20.08.2020	<p>Incorporación BusinessMessageReject (MsgType=j) (Ver) <i>BusinessMessageReject added (MsgType = j) (Ver)</i></p>	Agustín Isola
1.16.1	18.09.2020	<p>Se agrega comentario respect de la unicidad requerida de ClOrdId (Ver) Se agrega comentario respecto del soporte de consultas en servicios de algoritmos (Ver H) (Ver AF)</p>	Equipo de Desarrollo FIX
1.16.2	30.09.2020	<p>Se agrega comentario respect de la obligatoriedad de OrderID en los mensajes OrderCancelRequest (Ver) y OrderCancelReplaceRequest (Ver). Se agrega explicación relativa al uso de OrderID y OrigClOrdID en mensaje OrderCancelReplaceRequest (Ver). Coments related to OrderID mandatority in OrderCancelRequest (See) and OrderCancelReplaceRequest (See) has been added. Explanation related to the use of OrderID and OrigClOrdID in message OrderCancelReplaceRequest (See) has been added.</p>	Equipo de Desarrollo FIX

Introduction - *Introducción*

Purpose and Scope of the document - *Propósito y alcance del documento*

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

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

This document summarizes the FIX implementation for the Stock Market for trading in the primary market, describing the types and labels (tags) 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 el Mercado de Valores para la negociación en el mercado primario, 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 tag. 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 contain the complete TargetCompID tag with the Market Code provided. There can not be more than one FIX session at the same time for the same set of identification codes. If a message is received with identification values that do not correspond to a valid session, it will be rejected and the connection 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 to 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.

FIX Session Assignment - *Asignación de Sesión FIX*

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

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 supplied 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.

Abbreviations - *Abreviaturas*

Término	Definición
BYMA	Bolsas y Mercados Argentinos.
CFI	Classification of Financial Instrument - ISO 10962 <i>Clasificación de instrumentos 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>
IPO	Initial Public Offering <i>Siglas que refieren a la operatoria conocida como Colocaciones Primarias.</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) <i>Mercado de Valores de Buenos Aires (Actualmente BYMA).</i>
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>

Término	Definición
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. <i>Usado para especificar código de vencimiento de 72 hs.</i>
UTC	Coordinated Universal Time <i>Hora universal.</i>
XMEV	MIC for Merval (used for concurrent market transactions). <i>MIC para Merval (BYMA) usado para mercado de concurrencia.</i>
XMEVCONT	MIC for Merval (used for continuous trading). <i>MIC para Merval (BYMA) usado para rueda continua.</i>

Glossary - Glosario

Término	Definición
Broker	<p>The individual or company acting as an intermediary between a seller and a buyer, usually charging a commission. For this document, broker refers to 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 party of a trade</p> <p><i>Cada una de las partes de una operación.</i></p>
Derivatives	<p>A financial guarantee (as an option or future) whose features and value is derived 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 marketplace.</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 group of orders, prices, statistics, indexes 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> <p><i>Institución dedicada a la venta de servicios a clientes. En el contexto de</i></p>

Término	Definición
	<i>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:

Standard Header				
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	AppVerID	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>

Standard Header				
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: N = Transmisión Original, Y= Posible Reenvio

Standard Header				
Etiqueta	Nombre de Campo	Req.	Tipo de Dato	Comentarios
52	SendingTime	Y	UTCTimestamp	<p>Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT").</p> <p>Horario de la transmisión del mensaje (siempre expresada en UTC hora universal, también conocida como "GMT")</p>
115	OnBehalfOfCompID	N	String	<p>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.</p> <p>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</p>
128	DeliverToCompID	C	String	<p>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. This value must be "FGW" for Millennium or "UMDF" for Futures.</p> <p>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.</p> <p>Para Millennium el valor será "FGW" y para Futuros el valor será "UMDF"</p>

[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	N	String	UserID or username provided by the exchange. Identificador o nombre de usuario provisto por el Mercado.
554	Password	N	String	Password.

Logon				
Etiqueta	Nombre de Campo	Req.	Tipo de Dato	Comentarios
				Clave
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: 'FIX50'. 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 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)*

The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID tag (112) included 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 utilized 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 messages subsequent to a particular message.

It is imperative that the receiving application processes the messages following the sequence. If message 7 has been lost and messages 8 and 9 have been received, then the receiver can ignore messages 8 and 9 by requesting the range 7-9 or, preferably requesting the range 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 Dato	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.

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 descriptado) 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) 15 = RepeatingGroupFieldsOutOfOrder (Los campos de grupos de repeticion, estan fuera de orden) 16 = IncorrectNumInGroupCountForRepeatingGroup (Conteo incorrecto del campo)

Reject				
Etiqueta	Nombre de Campo	Req.	Tipo de Dato	Comentarios
				NumInGroup para el grupo de repetición 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)

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

The SequenceReset 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 the specification of an arbitrarily large sequence number that must be sent to the request receiver, and is used to restore a FIX session after an unrecoverable fault.

Este mensaje es utilizado por la aplicación emisora para restablecer el numero 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 unicast 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)

This 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 Aplicación

Order Handling - Mensajes de Negociación

NewOrderSingle (MsgType = D) - Alta de orden (MsgType = D)

The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.

The NewOrderSingle message is used by an entity to send orders in an electronic manner to the market trading system. Orders are identified by the value of the ClOrdID tag, that is assigned by the client (in this case, the agent) and that must be unique for that client during the current trading day.

The notice of receipt of a NewOrderSingle message is sent by the FIX server as an ExecutionReport message (described below).

Note: The term "**order**" for compatibility with the language used in the FIX specification is used in this document. However, in the corresponding implementation of the Buenos Aires Stock Exchange, it can be replaced by the term offer. A successful NewOrderSingle message will result in an offer entered into the Trading System.

El mensaje de alta de orden (NewOrderSingle) es utilizado por una entidad para remitir electrónicamente órdenes al sistema de negociación del mercado. Las órdenes se identifican mediante el valor del campo ClOrdID que es asignado por el cliente (en este caso, el agente) y que debe ser único para dicho cliente durante la rueda corriente.

El aviso de recepción de un mensaje NewOrderSingle es emitido por el servidor FIX en la forma de un mensaje ExecutionReport (ver abajo).

Nota: En el presente documento se utiliza el término **orden** por compatibilidad con el lenguaje utilizado en la especificación FIX. Sin embargo en la implementación correspondiente al Mercado de Valores de Buenos Aires puede reemplazarse por el término **oferta**. Un mensaje NewOrderSingle exitoso dará como resultado una oferta ingresada al Sistema de Negociación.

Tag	Field Name	Req	Description
<u>Standard Header</u>			
35	MsgType	Y	D = New Order - Single
Message Body			

11	ClOrdID		Y	Client specified identifier of the order. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la orden especificado por el cliente. Incluso cuando el protocolo no especifica limites, este valor no puede tener más de 19 caracteres.								
453	NoPartyIDs		Y	Number of party identifiers. Numero de identificadores de parties								
➔	448	PartyID	Y	Identifier of the party. When tag 452 (Party Role) is 53 (Trading Mnemonic), this tag (448) identifies the operator who enters the order (MIT User) Identificador del party. Cuando el tag 452 (Party Rol) es 53 (Trading Mnemonic) este tag (448) identifica al operador que ingresa la orden (Usuario MIT)								
➔	447	PartyID Source	Y	Source of the PartyID (448). <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> Origen del partyID (448)	Value	Meaning	D	Proprietary/Custom Code				
Value	Meaning											
D	Proprietary/Custom Code											
➔	452	Party Role	Y	Role of the PartyID (448). Specifying Trading Mnemonic (53) is mandatory. <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 (Mandatory)</td></tr><tr><td>83 (**)</td><td>Clearing Mnemonic</td></tr></tbody></table> Rol del PartyID (448). Especificar Trading Mnemonic (53) es obligatorio	Value	Meaning	17 (**)	Contra Firm	53	Trading Mnemonic (Mandatory)	83 (**)	Clearing Mnemonic
Value	Meaning											
17 (**)	Contra Firm											
53	Trading Mnemonic (Mandatory)											
83 (**)	Clearing Mnemonic											
1	Account		N	Identifier of the investor account on whose behalf the order is submitted. Identificador de la cuenta del inversor en cuyo nombre se envia la orden.								
581	AccountType		N	Type of the investor account. (**) <table border="1"><thead><tr><th>Value</th><th>Meaning</th></tr></thead><tbody><tr><td>1</td><td>Client</td></tr><tr><td>3</td><td>House</td></tr><tr><td>100</td><td>Custodian</td></tr></tbody></table> Tipo de cuenta del inversor	Value	Meaning	1	Client	3	House	100	Custodian
Value	Meaning											
1	Client											
3	House											
100	Custodian											
55	Symbol		Y	Identifier of the instrument. Identificador del instrumento								

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59	TimeInForce	N	<p>Time qualifier of the order. Absence of this field is interpreted as Day (0).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good Till Cancel (GTC)</td> </tr> <tr> <td>2</td> <td>At the Open (OPG)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD)</td> </tr> <tr> <td>7</td> <td>At the Close (ATC)</td> </tr> <tr> <td>9</td> <td>Good for Auction (GFA)</td> </tr> </tbody> </table> <p>Calificador de tiempo de la orden. La ausencia de este tag se interpreta como Day (0)</p>	Value	Meaning	0	Day	1	Good Till Cancel (GTC)	2	At the Open (OPG)	3	Immediate or Cancel (IOC)	4	Fill or Kill (FOK)	6	Good Till Date (GTD)	7	At the Close (ATC)	9	Good for Auction (GFA)
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7	At the Close (ATC)																				
9	Good for Auction (GFA)																				
126	ExpireTime	N	<p>Time the order expires which must be a time during the current trading day. Required if TimeInForce (59) is GTD (6) and ExpireDate (432) is not specified.</p> <p>Hora de expiración de la orden, que debe ser un momento durante el día de negociación actual. Obligatorio si TimeInForce (59) es GTD (6) y ExpireDate (432) no se especifica.</p>																		
432	ExpireDate	N	<p>Date the order expires. Required if TimeInForce (59) is GTD (6) and ExpireTime (126) is not specified.</p> <p>Fecha en que la orden expira. Requerido si TimeInForce (59) es GTD (6) y ExpireTime (126) no se especifica.</p>																		
386	NoTrading Sessions	N	<p>Number of sessions the order is valid for. If specified, the value in this field should always be "1".</p> <p>Nro de sesiones para las que es valida la orden. Si se especifica, el valor en este campo siempre debe ser "1"</p>																		
➔	336	Trading Session ID	<p>N</p>	Value	Meaning	a	Closing Price Cross ¹														
Value	Meaning																				
a	Closing Price Cross ¹																				
18	ExecInst	N	<p>Space separated field indicating specific instructions to be carried out on the order due to the events,user disconnect/logout and corporate actions. (**)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>n</td> <td>Do Not Cancel on Disconnect/Logout</td> </tr> <tr> <td>E</td> <td>Do Not Increase</td> </tr> <tr> <td>F</td> <td>Do Not Reduce</td> </tr> </tbody> </table>	Value	Meaning	n	Do Not Cancel on Disconnect/Logout	E	Do Not Increase	F	Do Not Reduce										
Value	Meaning																				
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54	Side	Y	<p>Side of the order.</p> <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>5</td> <td>Sell Short</td> </tr> </tbody> </table> <p>Lado de la orden</p>	Value	Meaning	1	Buy	2	Sell	5	Sell Short										
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2	Sell																				
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¹ A suitable value for tag 59 could not be identified when implementing CPX orders. Therefore, tag TradingSessionID(336) = "a" is used along with TIF(59)=0 to identify CPX orders

¹ No se pudo identificar un valor adecuado para el tag 59 al implementar ordenes CPX. Por lo tanto, el tag TradingSessionID (336) = "a" se usa junto con TIF (59)=0 para identificar las ordenes CPX.

38	OrderQty	Y	Total order quantity. Cantidad total de la orden
1138	DisplayQty	N	Maximum quantity that may be displayed. Maxima cantidad que debe ser mostrada
1084	DisplayMethod	N	Whether the order is a reserve order. (**) Value Meaning _____
			4 Undisclosed (Reserve Order)
110	MinQty	N	Minimum quantity that must be filled. Minima cantidad que debe ser completada
44	Price	N	Limit price. Required if OrderType (40) is Limit (2) or Stop Limit (4). Precio. Requerido si OrderType (40) es Limit (2) o Stop Limit (4)
99	StopPx	N	Stop price. Required if OrderType (40) is Stop (3) or Stop Limit (4) and no value specified for PegOffsetValue (211). Precio de stop. Requerido si OrderType (40) es Stop(3) o Stop Limit (4) y no hay valor especificado para PegOffsetValue (211).
211	PegOffsetValue	N	Trailing Offset added to trailing stop/stop limit orders. Only positive values are allowed with the value zero. Trailing Offset añadido a las ordenes trailing stop/ stop limit. Solo se permiten valores positivos con el valor 0
1091	PreTrade Anonymity	N	Whether the order is anonymous or named. Absence of this field is interpreted as Anonymous (Y). (**) Value Meaning _____
			Y Anonymous
			N Named
528	OrderCapacity	N	Capacity of the order. Absence of this field is interpreted as Agency (A). Value Meaning _____
			A Agency
			P Principal
			Capacity de la orden. La ausencia de este campo se interpreta como Agency (A)
583	ClOrdLinkID	N	Deal identifier agreed with counterparty. Required if OrderBook (30001) is Block Trade (4) and order book configuration is to support negotiated non-disclosure orders (**)
30004	OrderSource	N	Free form text of up to ten characters. The specified string will be included in all Execution Reports generated for the order. (**)
60	TransactTime	Y	Time the order was created. Hora en la que se creó la orden
63	SettlType	C	For NDFs either SettlType or SettlDate should be specified Value Meaning _____
			1 Cash (T)
			2 Next day (T+1)
			3 T + 2
			Para los NDFs se debe especificar SettlType o SettlDate.

64	SettlDate	C	For NDFs either SettlType or SettlDate should be specified (yyyymmdd) Para NDFs debe especificarse SettlType o SettlDate								
29501	Trade Flag	Y	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>NONE</td> </tr> <tr> <td>2</td> <td>PASS</td> </tr> <tr> <td>3 (**)</td> <td>BLOCK</td> </tr> </tbody> </table>	Value	Meaning	1	NONE	2	PASS	3 (**)	BLOCK
Value	Meaning										
1	NONE										
2	PASS										
3 (**)	BLOCK										
<u>Standard Trailer</u>											

OrderCancelRequest (MsgType = F) - *Cancelación de orden (MsgType = F)*

The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).

The OrderCancelRequest message requests the cancellation of the entirety of an existing order in the primary market. The request will only be accepted if the order in question can be effectively removed from the trading system without being executed.

To cancel an order, the client must specify its client-level identifier (assigned by the client and registered in the ClOrdID tag of the NewOrderSingle message) and the order identifier assigned by the trading system that was informed in the corresponding ExecutionReport message. In the OrderCancelRequest message, the first identifier must be registered in the OrigClOrdID tag and the second in the tag labeled OrderID.

The cancellation request has an inherent value assigned in the ClOrdID tag and is treated as a separate entity from the order it refers to. If the request is rejected, the ClOrdID of the cancel request is sent in an OrderCancelReject message, with the ClOrdID value of the order referenced in tag OrigClOrdID. The ClOrdID value of the cancel request must be unique.

The response to a successful cancel request is sent from the FIX server through an ExecutionReport message.

El mensaje de solicitud de cancelación de orden solicita la cancelación de toda la cantidad restante de una orden existente. Tener en cuenta que la solicitud OrderCancelReplaceRequest debe utilizarse para cancelar (reducir) una orden parcialmente).

El mensaje OrderCancelRequest solicita la cancelación de la totalidad de una orden existente en el mercado primario. La petición únicamente será aceptada si la orden en cuestión puede ser retirada efectivamente del sistema de negociación sin ser ejecutada.

Para cancelar una orden deben especificarse su identificador a nivel de cliente (asignado por el cliente y registrado en el campo ClOrdID del mensaje NewOrderSingle) y el identificador de orden asignado por el sistema de negociación que fuera informado en el correspondiente mensaje ExecutionReport. En el mensaje OrderCancelRequest, el primer identificador debe registrarse en el campo OrigClOrdID y el segundo en el campo con etiqueta OrderID.

La solicitud de cancelación tiene asignado un valor propio en el campo ClOrdID y es tratada como una entidad aparte de la orden a la que hace referencia. Si es rechazada, el ClOrdID de la solicitud de cancelación se envía en un mensaje tipo OrderCancelReject, con el valor ClOrdID de la orden referenciada en el campo OrigClOrdID. El valor ClOrdID de la solicitud de cancelación debe ser unívoco.

La respuesta a una solicitud de cancelación exitosa se envía desde el servidor FIX por medio de un mensaje de tipo ExecutionReport.

Tag	Field Name		Req	Description
Standard Header				
35	MsgType		Y	F = Order Cancel Request
Message Body				
11	ClOrdID		Y	Client specified identifier of the cancel request. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la solicitud de cancelacion especificado por el cliente. Incluso cuando el protocolo no especifica limites, este valor no puede tener mas de 19 caracteres.
41	OrigClOrdID		Y	ClOrdID (11) of the order being cancelled. ClOrdID (11) de la orden que se cancela.
37	OrderID		Y	Server specified identifier of the order being cancelled. Identificador de la orden que se esta cancelando especificado por el servidor.
453	NoPartyIDs		Y	Number of party identifiers. Numero de identificadores de parties.
➔	448	PartyID	Y	Identifier of the party. When tag 452 (Party Role) is 53 (Trading Mnemonic), this tag (448) identifies the operator who cancels the order Identificador del party Cuando el tag 452 (Party Rol) es 53 (Trading Mnemonic) este tag (448) identifica al operador que cancela la orden.
➔	447	PartyID Source	Y	Source of the PartyID (448) Value Meaning _____ D Proprietary/Custom Code _____ Origen del PartyID (448)
➔	452	Party Role	Y	Role of the PartyID (448). Specifying Trading Mnemonic (53) is mandatory Value Meaning _____ 17 (**) Contra Firm _____ 53 Trading Mnemonic (Mandatory) _____ 83 (**) Clearing Mnemonic _____ Rol del PartyID (448). Especificar Trading Mnemonic (53) es obligatorio
55	Symbol		Y	Must match the values in the order. Debe coincidir con los valores de la orden.

167	SecurityType	Y	<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>Caution</td> </tr> <tr> <td>TERM</td> <td>Term</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> </tbody> </table> <p>Indica el tipo de security</p>	Value	Meaning	CS	Common Stock	GO	General Obligation Bonds	OPT	Option	CORP	Corporate Bonds	CD	Certificate of Deposit	QS	Caution	TERM	Term	STN	Short Term Loan	Plazo	Plazo	T	Plazo por Lotes
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30004	OrderSource	N	<p>Free form text of up to ten characters. The specified string will be included in the Execution Report transmitted to confirm the cancellation. (**)</p>																						
60	TransactTime	Y	<p>Time the order cancel request was created.</p> <p>Hora en la que fue generada la peticion de cancelacion de la orden</p>																						

63	SettlType	C	<p>For NDFs either SettlType or SettlDate should be specified</p> <table border="1" data-bbox="674 193 1323 300"> <thead> <tr> <th data-bbox="674 193 763 217">Value</th> <th data-bbox="763 193 1323 217">Meaning</th> </tr> </thead> <tbody> <tr> <td data-bbox="674 217 763 240">1</td> <td data-bbox="763 217 1323 240">Cash (T)</td> </tr> <tr> <td data-bbox="674 240 763 264">2</td> <td data-bbox="763 240 1323 264">Next day (T+1)</td> </tr> <tr> <td data-bbox="674 264 763 288">3</td> <td data-bbox="763 264 1323 288">T + 2</td> </tr> </tbody> </table> <p>Para NDFs debe especificarse SettlType o SettlDate.</p>	Value	Meaning	1	Cash (T)	2	Next day (T+1)	3	T + 2
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2	Next day (T+1)										
3	T + 2										
64	SettlDate	C	<p>For NDFs either SettlType or SettlDate should be specified (yyyymmdd)</p> <p>Para NDFs se debe especificar SettlType o SettlDate (aaaammdd)</p>								
<p>Standard Trailer</p>											

OrderMassCancelRequest (MsgType = q) - Cancelación masiva de ordenes (MsgType = q)

The order mass cancel request message requests the cancellation of all of the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).

The OrderMassCancelRequest message requests the cancellation of all active orders existing in the primary market. The request will only be accepted if the orders in question can be effectively removed from the trading system without being executed.

The cancellation request has an inherent value assigned in tag ClOrdID and is treated as a separate entity from the order to which it refers. If it is rejected, the ClOrdID of the cancel request is sent in an OrderCancelReject message, with the ClOrdID value of the cancellation request must be univocal.

The response to a successful cancel request is sent from the FIX server by means of an OrderMassCancelReport and ExecutionReport messages.

El mensaje de solicitud de cancelación masiva solicita la cancelación de la cantidad restante de un grupo de ordenes que coinciden con los criterios especificados en la solicitud. NOTA: Este mensaje solo se puede usar para cancelar mensajes de ordenes (reduce la cantidad total).

El mensaje OrderMassCancelRequest solicita la cancelación de la totalidad de las ordenes activas existentes en el mercado primario. La petición únicamente será aceptada si las ordenes en cuestión pueden ser retiradas efectivamente del sistema de negociación sin ser ejecutadas.

La solicitud de cancelación tiene asignado un valor propio en el campo ClOrdID y es tratada como una entidad aparte de la orden a la que hace referencia. Si es rechazada, el ClOrdID de la solicitud de cancelación se envía en un mensaje tipo OrderCancelReject, con el valor ClOrdID de la orden referenciada en el campo OrigClOrdID. El valor ClOrdID de la solicitud de cancelación debe ser unívoco.

La respuesta a una solicitud de cancelación exitosa se envía desde el servidor FIX por medio de un mensaje de tipo OrderMassCancelReport y ExecutionReport.

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	q = Order Mass Cancel Request
Message Body			
11	ClOrdID	Y	Client specified identifier of mass cancel request. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de solicitud de cancelacion masiva especificado por el cliente. Incluso cuando el protocolo no especifica limites, este valor no puede tener mas de 19 caracteres.

530	MassCancel RequestType	Y	Scope of the mass cancel request. Value Meaning 1 (**) 2 (**) 7 9 (**)
1461	NoTargetPartyIDs	Y	Number of parties the mass cancel relates to. The value in this field will always be "1". Numero de parties a las que se refiere la cancelacion masiva. El valor en este tag siempre será "1"
➔	1462	TargetPartyID	Y Identifier of the party the mass cancel relates to. Required if NoTargetPartyIDs (1461) is specified. Identificador del party al que se refiere la cancelacion masiva. Requerido si se especifica NoTargetPartyIDs (1461)
➔	1463	TargetParty IDSource	Y Required if NoTargetPartyIDs (1461) is specified. Value Meaning D Requerido si se especifica NoTargetPartyIDs (1461)
➔	1464	TargetParty Role	Y Role of the TargetPartyID (1462). Required if NoTargetPartyIDs (1461) is specified. Value Meaning 1 (**) 53 Role del TargetPartyID (1462). Requerido si se especifica NoTargetPartyIDs (1461)
55	Symbol	N	Identifier of the instrument the mass cancel relates to. Required if MassCancelRequestType (530) is Cancel All for Instrument (1). (**)
311	UnderlyingSymbol	N	Identifier of the underlying the mass cancel relates to. Required if MassCancelRequestType (530) is Cancel All for Underlying (2). (**)
1300	MarketSegmentID	N	Identifier of the segment the mass cancel relates to. Required if MassCancelRequestType (530) is Cancel All for Segment (9). (**)
60	TransactTime	Y	Time the mass cancel request was created. Hora de creacion de la solicitud de cancelacion masiva.
30001	OrderBook	N	Identifier of the order book. Absence of this field is interpreted as Regular (1). (**) Value Meaning 1 3 4 6 7 9 Identificador del libro de ordenes. La ausencia de este campo se interpreta como Regular (1)
Standard Trailer			

OrderMassCancelReport (MsgType = r) - *Reporte de Cancelación masiva de ordenes (MsgType = r)*

The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.

El mensaje OrderMassCancelReport se utiliza para acusar recibo de una solicitud de cancelación masiva de ordenes. Tener en cuenta que cada pedido afectado que se cancela se confirma con un Execution Report separado o un mensaje de rechazo OrderCancelReject.

Tag	Field Name	Req	Description														
Standard Header																	
35	MsgType	Y	r = Order Mass Cancel Report														
Message Body																	
1180	ApplID	Y	Identity of the partition.														
1369	MassActionReportID	Y	Server specified identifier of the message.														
11	CIOrdID	Y	Client specified identifier of mass cancel request. When mass cancellation is performed due to a partition failover, this will be the same value as MassActionReportID (1369). Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la solicitud de cancelacion masiva especificada por el cliente. Cuando se realiza la cancelación masiva debido a una conmutación por error de la partición, este será el mismo valor que MassActionReportID (1369). Incluso cuando el protocolo no especifica limites, este valor no puede tener mas de 19 caracteres.														
530	MassCancel RequestType	Y	Value specified in the mass cancel request. This field will be 'z' to indicate 'Partition Suspended'														
531	MassCancel Response	Y	Action taken by server. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Mass Cancel Request Rejected</td> </tr> <tr> <td>1</td> <td>Cancelled All Orders for Instrument</td> </tr> <tr> <td>2</td> <td>Cancelled All Orders for Underlying</td> </tr> <tr> <td>7</td> <td>Cancelled All Orders</td> </tr> <tr> <td>9</td> <td>Cancelled All Orders for Segment</td> </tr> <tr> <td>z</td> <td>Cancelled All Orders for Partition</td> </tr> </tbody> </table> Accion tomada por el servidor.	Value	Meaning	0	Mass Cancel Request Rejected	1	Cancelled All Orders for Instrument	2	Cancelled All Orders for Underlying	7	Cancelled All Orders	9	Cancelled All Orders for Segment	z	Cancelled All Orders for Partition
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7	Cancelled All Orders																
9	Cancelled All Orders for Segment																
z	Cancelled All Orders for Partition																
532	MassCancelReject Reason	N	Code specifying the reason for the rejection. Required if MassCancelResponse (531) is Mass Cancel Request Rejected (0). Codigo que especifica el motivo de rechazo. Requerido si MassCancelResponse (531) es Mass Cancel Request Rejected (0)														

30001	OrderBook	N	<p>Identifier of the order book. Absence of this field is interpreted as Regular (1). OrderBook (30001) is not sent when mass cancelled due to a partition failover</p> <table border="1"> <thead> <tr> <th data-bbox="741 225 846 252">Value</th> <th data-bbox="853 225 943 252">Meaning</th> </tr> </thead> <tbody> <tr> <td data-bbox="741 256 763 284">1</td> <td data-bbox="853 256 936 284">Regular</td> </tr> <tr> <td data-bbox="741 288 763 316">3</td> <td data-bbox="853 288 936 316">Odd Lot</td> </tr> <tr> <td data-bbox="741 320 763 347">4</td> <td data-bbox="853 320 972 347">Block Trade</td> </tr> <tr> <td data-bbox="741 352 763 379">6</td> <td data-bbox="853 352 1016 379">Early Settlement</td> </tr> <tr> <td data-bbox="741 384 763 411">7</td> <td data-bbox="853 384 936 411">Auction</td> </tr> <tr> <td data-bbox="741 416 763 443">9</td> <td data-bbox="853 416 994 443">Bulletin Board</td> </tr> </tbody> </table>	Value	Meaning	1	Regular	3	Odd Lot	4	Block Trade	6	Early Settlement	7	Auction	9	Bulletin Board
Value	Meaning																
1	Regular																
3	Odd Lot																
4	Block Trade																
6	Early Settlement																
7	Auction																
9	Bulletin Board																

[Standard Trailer](#)

OrderCancelReplaceRequest (MsgType = G) - *Solicitud de modificación/cancelacion de orden (MsgType = G)*

OrderCancelReplaceRequest is used to change the parameters of an existing order.

To modify an order, the client must specify its client-level identifier (assigned by the client and registered in the ClOrdID tag of the NewOrderSingle message) and the order identifier assigned by the trading system that was informed in the corresponding ExecutionReport message. In the OrderCancelReplaceRequest message, the first identifier must be registered in the OrigClOrdID tag and the second in the tag labeled OrderID.

Do not use this message to cancel the remaining quantity of an outstanding order, use Order Cancel Request message for this purpose.

El mensaje OrderCancelReplaceRequest es utilizado para cambiar los parámetros de una orden existente.

Para modificar una orden deben especificarse su identificador a nivel de cliente (asignado por el cliente y registrado en el campo ClOrdID del mensaje NewOrderSingle) y el identificador de orden asignado por el sistema de negociación que fuera informado en el correspondiente mensaje ExecutionReport. En el mensaje OrderCancelReplaceRequest, el primer identificador debe registrarse en el campo OrigClOrdID y el segundo en el campo con etiqueta OrderID.

No utilice este mensaje para cancelar la cantidad remanente de una orden pendiente, use el mensaje OrderCancelRequest para este fin.

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	G = Order Cancel/Replace Request
Message Body			
11	ClOrdID	Y	Client specified identifier of the cancel/replace request. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la solicitud de cancelacion / modificacion especificado por el cliente. Incluso cuando el protocolo no especifica limites, este valor no puede tener mas de 19 caracteres.
41	OrigClOrdID	Y	ClOrdID (11) of the order being amended. ClOrdID (11) de la orden a ser modificada.
37	OrderID	Y	Server specified identifier of the order being amended. Identificador de la orden que se esta modificando especificado por el servidor.

453	NoPartyIDs		Y	Number of party identifiers. Numero de identificadores de parties
➔	448	PartyID	Y	Identifier of the party. When tag 452 (Party Role) is 53 (Trading Mnemonic), this tag (448) identifies the operator who modifies the order Identificador del party Cuando el tag 452 (Party Rol) es 53 (Trading Mnemonic) este tag (448) identifica al operador que modifica la orden.
➔	447	PartyID Source	Y	Source of the PartyID (448) Value Meaning _____ D Proprietary/Custom Code _____ Origen del PartyID (448)
➔	452	Party Role	Y	Role of the PartyID (448). Specifying Trading Mnemonic (53) is mandatory Value Meaning _____ 17 (**) Contra Firm _____ 53 Trading Mnemonic (Mandatory) _____ Rol del PartyID (448). Especificar Trading Mnemonic (53) es obligatorio
55	Symbol		Y	Must match the values in the order. Debe coincidir con los valores de la orden
167	SecurityType		Y	Must match the values in the order. Debe coincidir con los valores de la orden
15	Currency		Y	Must match the values in the order. Debe coincidir con los valores de la orden
30001	OrderBook		N	Identifier of the order book. Absence of this field is interpreted as Regular (1). (**) Value Meaning _____ 1 Regular _____ 3 Odd Lot _____ 4 Block Trade _____ 6 Early Settlement _____ 7 Auction _____ 9 Bulletin Board
40	OrdType		Y	Must match the value in the order. Debe coincidir con los valores de la orden

59	TimeInForce	N	<p>Time qualifier of the order. Absence of this field is interpreted as Day (0).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good Till Cancel (GTC)</td> </tr> <tr> <td>2</td> <td>At the Opening (OPG)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD)</td> </tr> <tr> <td>7</td> <td>At the Close (ATC)</td> </tr> <tr> <td>9</td> <td>Good for Auction (GFA)</td> </tr> </tbody> </table>	Value	Meaning	0	Day	1	Good Till Cancel (GTC)	2	At the Opening (OPG)	3	Immediate or Cancel (IOC)	4	Fill or Kill (FOK)	6	Good Till Date (GTD)	7	At the Close (ATC)	9	Good for Auction (GFA)
Value	Meaning																				
0	Day																				
1	Good Till Cancel (GTC)																				
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6	Good Till Date (GTD)																				
7	At the Close (ATC)																				
9	Good for Auction (GFA)																				
126	ExpireTime	N	Time the order expires which must be a time during the current trading day. Required if TimeInForce (59) is GTD (6) and ExpireDate (432) is not specified.																		
432	ExpireDate	N	Date the order expires. Required if TimeInForce (59) is GTD (6) and ExpireTime (126) is not specified.																		
386	NoTrading Sessions	N	Number of sessions the order is valid for. If specified, the value in this field should always be "1". (**)																		
➔	336	Trading Session ID	<p>N</p> <p>Session the order is valid for.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Closing Price Cross</td> </tr> </tbody> </table>	Value	Meaning	A	Closing Price Cross														
Value	Meaning																				
A	Closing Price Cross																				
18	ExecInst	N	<p>Space separated field indicating specific instructions to be carried out on the order due to the events, user disconnect/logout and corporate actions. (**)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>n</td> <td>Do Not Cancel on Disconnect/Logout</td> </tr> <tr> <td>E</td> <td>Do Not Increase</td> </tr> <tr> <td>F</td> <td>Do Not Reduce</td> </tr> </tbody> </table>	Value	Meaning	n	Do Not Cancel on Disconnect/Logout	E	Do Not Increase	F	Do Not Reduce										
Value	Meaning																				
n	Do Not Cancel on Disconnect/Logout																				
E	Do Not Increase																				
F	Do Not Reduce																				
54	Side	Y	<p>Must match the value in the order.</p> <p>Debe coincidir con el valor en la orden.</p>																		
38	OrderQty	Y	<p>Total order quantity.</p> <p>Cantidad total de la orden.</p>																		
1138	DisplayQty	Y	<p>Maximum quantity that may be displayed.</p> <p>Máxima cantidad que puede ser mostrada.</p>																		
1084	DisplayMethod	N	<p>Whether the order is a reserve order. (**)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Undisclosed (Reserve Order)</td> </tr> </tbody> </table>	Value	Meaning	4	Undisclosed (Reserve Order)														
Value	Meaning																				
4	Undisclosed (Reserve Order)																				
44	Price	N	<p>Limit price. Required if OrderType (40) is Limit (2) or Stop Limit (4).</p> <p>Precio limite. Requerido si OrderType (40) es Limit (2) o Stop Limit (4)</p>																		
99	StopPx	N	<p>Stop price. Required if OrderType (40) is Stop (3), Stop Limit (4) or Market If Touched(J) and no value specified for PegOffsetValue (211).</p> <p>Precio Stop. Requerido si OrderType (40) es Stop (3), Stop Limit (4) o Market if Touched (J) y no hay ningun valor especificado para PegOffsetValue (211)</p>																		

211	PegOffsetValue	N	Trailing Offset added to trailing stop/stop limit orders. Only positive values are allowed with the value zero. Trailing Offset añadido a las ordenes trailing stop/stop limit. Solo se permiten valores positivos con el valor cero.								
583	ClOrdLinkID	N	Deal identifier agreed with counterparty. Required if OrderBook (30001) is Block Trade (4) and order book configuration is to support negotiated non-disclosure orders (**)								
30004	OrderSource	N	Free form text of up to ten characters. The specified string will be included in all subsequent Execution Reports generated for the order. (**)								
60	TransactTime	Y	Time the cancel/replace request was created. Hora en que se creo la solicitud de modificacion								
63	SettlType	C	For NDFs either SettlType or SettlDate should be specified <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> Para NDFs debe especificarse SettlType o SettlDate.	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 NDFs se debe especificar SettlType o SettlDate (aaaammdd)								
29501	Trade Flag	Y	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>NONE</td> </tr> <tr> <td>2</td> <td>PASS</td> </tr> <tr> <td>3 (**)</td> <td>BLOCK</td> </tr> </tbody> </table>	Value	Meaning	1	NONE	2	PASS	3 (**)	BLOCK
Value	Meaning										
1	NONE										
2	PASS										
3 (**)	BLOCK										
Standard Trailer											

OrderCancelReject (MsgType = 9) - Rechazo de cancelación de orden (MsgType = 9)

The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.

When a cancellation request is rejected, the rejection message will provide the ClOrdID and OrigClOrdID values that were opportunely reported in the cancel request.

El mensaje de rechazo de cancelación (OrderCancelRequest) es emitido por el servidor FIX en respuesta a una solicitud de cancelación de orden que no pudo ser ejecutada.

Cuando una solicitud de cancelación es rechazada, el mensaje de rechazo proveerá los valores ClOrdID y OrigClOrdID que fueran oportunamente informados en la solicitud de cancelación.

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	9 = Order Cancel Reject
Message Body			
1180	ApplID	Y	Identity of the partition.
11	ClOrdID	Y	ClOrdID (11) that was submitted with the order cancel or cancel/replace request being rejected. ClOrdID (11) que se envió con la solicitud de cancelación o modificación que se rechazó
41	OrigClOrdID	N	OrigClOrdID (41), if any, that was submitted with the order cancel or cancel/replace request being rejected. OrigClOrdID (41), si lo hubiera, que se envió con la solicitud de cancelación o modificación rechazada.
37	OrderID	Y	Server specified identifier of the order for which the cancel or cancel/replace was submitted. Will be "NONE" if the order is unknown. Identificador de la orden para la cual se envió cancelación o modificación especificado por el servidor. Será "NONE" si la orden es desconocida.
453	NoPartyIDs	N	Number of party identifiers. Numero de identificadores de parties
➔	448	PartyID	Identifier of the party. Identificador del party

➔	447	PartyID Source	N	<p>Required if PartyID (448) is specified.</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 PartyID (448) esta especificado</p>	Value	Meaning	D	Proprietary/Custom Code															
Value	Meaning																						
D	Proprietary/Custom Code																						
➔	452	Party Role	N	<p>Role of the PartyID (448). Required if PartyID (448) is specified.</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>Rol del PartyID (448). Requerido si PartyID (448) esta especificado.</p>	Value	Meaning	17	Contra Firm	53	Trading Mnemonic	83	Clearing Mnemonic											
Value	Meaning																						
17	Contra Firm																						
53	Trading Mnemonic																						
83	Clearing Mnemonic																						
39	OrdStatus	Y	<p>Current status of the order. Will be Rejected (8) if the order is unknown or the request cannot be processed.</p> <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>Partially Filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>C</td> <td>Expired</td> </tr> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> <p>Estado actual de la orden. Sera Rejected (8) si el pedido es desconocido o la solicitud no puede ser procesada.</p>	Value	Meaning	0	New	1	Partially Filled	2	Filled	4	Cancelled	8	Rejected	9	Suspended	A	Pending New	C	Expired	E	Pending Replace
Value	Meaning																						
0	New																						
1	Partially Filled																						
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4	Cancelled																						
8	Rejected																						
9	Suspended																						
A	Pending New																						
C	Expired																						
E	Pending Replace																						
434	CxlRej ResponseTo	Y	<p>Type of request being rejected.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order Cancel Request</td> </tr> <tr> <td>2</td> <td>Order Cancel/Replace Request</td> </tr> </tbody> </table> <p>Tipo de solicitud rechazada</p>	Value	Meaning	1	Order Cancel Request	2	Order Cancel/Replace Request														
Value	Meaning																						
1	Order Cancel Request																						
2	Order Cancel/Replace Request																						
102	CxlRejReason	Y	<p>Code specifying the reason for the rejection (See Special Considerations)</p> <p>Codigo que especifica la razon del rechazo. (Ver tabla de codigos en Consideraciones especiales)</p>																				
58	Text	N	<p>Text specifying the reason for the rejection.</p> <p>Texto que especifica la razon del rechazo</p>																				
60	TransactTime	Y	<p>Time the reject was generated.</p> <p>Hora en la que el rechazo fue generado.</p>																				

30001	OrderBook	N	<p>Identifier of the order book. Absence of this field is interpreted as Regular (1).</p> <table border="1"> <thead> <tr> <th data-bbox="672 193 750 217">Value</th> <th data-bbox="772 193 862 217">Meaning</th> </tr> </thead> <tbody> <tr> <td data-bbox="705 220 728 244">1</td> <td data-bbox="772 220 862 244">Regular</td> </tr> <tr> <td data-bbox="705 247 728 271">3</td> <td data-bbox="772 247 862 271">Odd Lot</td> </tr> <tr> <td data-bbox="705 274 728 298">4</td> <td data-bbox="772 274 884 298">Block Trade</td> </tr> <tr> <td data-bbox="705 301 728 325">6</td> <td data-bbox="772 301 929 325">Early Settlement</td> </tr> <tr> <td data-bbox="705 328 728 352">7</td> <td data-bbox="772 328 862 352">Auction</td> </tr> <tr> <td data-bbox="705 355 728 379">9</td> <td data-bbox="772 355 907 379">Bulletin Board</td> </tr> </tbody> </table> <p>Identificador del libro de ordenes. La ausencia de este campo es interpretada como Regular (1)</p>	Value	Meaning	1	Regular	3	Odd Lot	4	Block Trade	6	Early Settlement	7	Auction	9	Bulletin Board
Value	Meaning																
1	Regular																
3	Odd Lot																
4	Block Trade																
6	Early Settlement																
7	Auction																
9	Bulletin Board																

[Standard Trailer](#)

ExecutionReport (MsgType = 8) - Reporte de ejecución (MsgType = 8)

The execution report message is used to:

1. confirm the receipt of an order
2. confirm changes to an existing order (i.e. accept cancel and replace requests)
3. relay order status information
4. relay fill information on working orders
5. relay fill information on tradeable or restricted tradeable quotes
6. reject orders
7. report post-trade fees calculations associated with a trade

El mensaje de reporte de ejecución se utiliza para:

- *Informar la recepción de una orden.*
- *Informar los cambios en una orden (ej.cancelación o modificacion).*
- *Informar el estado en que se encuentra una orden/es.*
- *Informar rechazos de órdenes.*
- *Informar calculos de post-trade.*

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	8 = Execution Report
Message Body			
1180	ApplID	Y	Identity of the partition. Identidad de la particion
17	ExecID	Y	Server specified identifier of the message. Identificador del mensaje especificado por el servidor.

11	CIOrdID	Y	Client specified identifier of the order ² . Identificador de la orden especificado por el cliente																												
278	MDEntryID	Y	Server specified public order identified or the order.																												
41	OrigCIOrdID	N	CIOrdID (11), of the order which has been amended or cancelled. Stamped only in the immediate ER generated to convey an amendment/cancellation ³ . CIOrdID (11), de la orden que ha sido modificada o cancelada. Sellado solo en el ER inmediato generado para transmitir una modificación/cancelación.																												
37	OrderID	Y	Server specified identifier of the order. Identificador de la orden especificada por el servidor																												
442	MultiLeg ReportingType	N	Type of Trade. Absence of this field is interpreted as Trade of Single Instrument (1). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade of Single Instrument</td> </tr> <tr> <td>2</td> <td>Leg Trade of a Multi-Leg Instrument Trade</td> </tr> <tr> <td>3</td> <td>Trade of a Multi-Leg Instrument</td> </tr> </tbody> </table>	Value	Meaning	1	Trade of Single Instrument	2	Leg Trade of a Multi-Leg Instrument Trade	3	Trade of a Multi-Leg Instrument																				
Value	Meaning																														
1	Trade of Single Instrument																														
2	Leg Trade of a Multi-Leg Instrument Trade																														
3	Trade of a Multi-Leg Instrument																														
198	Secondary OrderID	N	Server specified identifier of the order for the multi-legged instrument. Required if MultiLegReportingType (442) is Leg Trade of a Multi-Leg Instrument Trade (2).																												
150	ExecType	Y	Reason the execution report was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>C</td> <td>Expired</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>E</td> <td>Pending Replace</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>G</td> <td>Trade Correct</td> </tr> <tr> <td>H</td> <td>Trade Cancel</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Meaning	0	New	4	Cancelled	5	Replaced	8	Rejected	9	Suspended	A	Pending New	C	Expired	D	Restated	E	Pending Replace	F	Trade	G	Trade Correct	H	Trade Cancel	L	Triggered
Value	Meaning																														
0	New																														
4	Cancelled																														
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E	Pending Replace																														
F	Trade																														
G	Trade Correct																														
H	Trade Cancel																														
L	Triggered																														
880	TrdMatchID	N	Identifier of the trade. Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H).																												
19	ExecRefID	N	Reference to the execution being cancelled or corrected. Required if ExecType (150) is Trade Cancel (H) or Trade Correct (G).																												

² In an amendment/cancellation the CIOrdID(11) submitted with the order cancel or cancel/replace request will be stamped here

³ Any subsequent ERs sent regarding to any executions, expirations etc. of the order will not be stamped the OrigCIOrdID(41).

³ En una modificación/cancelación el CIOrdID(11) enviado con el OrderCancelRequest u OrderCancelReplayRequest será estampado aquí

³ Cualquier ERs subsiguiente enviado con respecto a ejecuciones, vencimientos, etc de la orden, no sera estampado el OrigCIOrdID(41)

378	Exec Restatement Reason	N	Reason the order was restated or cancelled by Market Operations. Required if ExecType (150) is Restated (D) or if the execution report is sent for an unsolicited cancellation. Value Meaning 0 GT Corporate Action 1 GT Renewal/Restatement 3 Order Re-Priced 8 Market Option 100 Order Replenishment
39	OrdStatus	Y	Current status of the order. Value Meaning 0 New 1 Partially Filled 2 Filled 4 Cancelled 8 Rejected 9 Suspended A Pending New C Expired E Pending Replace Estado actual de la orden
636	Working Indicator	N	Whether the order is currently being worked. Value Meaning N Order is Not in a Working State Y Order is Being Worked
103	OrdRejReason	N	Code specifying the reason for the reject. Required if ExecType (150) is Rejected (8).
58	Text	N	Text specifying the reason for the rejection, cancellation or expiration
32	LastQty	N	Quantity executed in this fill. Required if ExecType (150) is Trade (F) or Trade Correct (G).
31	LastPx	N	Price of this fill. Required if ExecType (150) is Trade (F) or Trade Correct (G).
669	LastParPx	N	Price per unit of the trade. Required if LastPx (31) is specified and the trade is for a fixed income instrument quoted on discount rate or yield.
236	Yield	N	Implied yield of this fill. Required if LastPx (31) is specified and the trade is for a fixed income instrument quoted on price per unit or on percentage of par.
159	AccruedInterest Amt	N	Accrued Interest for a unit trade if executed on the current trading day. Multiplying this by the LastPx(31) if available, gives the Total accrued interest. May only apply for a Regular Coupon Bond or TIPS.
151	LeavesQty	Y	Quantity available for further execution. Will be "0" if OrdStatus (39) is Filled (2), Cancelled (4), Rejected (8) or Expired (C).
14	CumQty	Y	Total cumulative quantity filled.
6	AvgPx	N	Average price of all fills for the order.
55	Symbol	Y	Identifier of the instrument.

167	SecurityType	Y	Indicates type of security Value Meaning CS Common Stock GO General Obligation Bonds OPT Option CORP Corporate Bonds CD Certificate of Deposit QS Caution TERM Term Loan STN Short Term Loan Plazo Plazo T Plazo por Lotes
15	Currency	Y	Indicates currency for price Indica la moneda en la que esta expresado el precio
32021	ParPx	N	Converted clean price of an order's limit price. If computed, it will be on the Price (44) of an order belonging to a fixed income instrument quoted on discount rate or yield.
30005	ConvertedYield	N	Converted yield value of an order's limit price. If computed, it will be on the Price (44) of an order belonging to a fixed income instrument quoted on price per unit or on percentage-of-par.
30001	OrderBook	Y	Identifier of the order book. Value Meaning 1 Regular 3 Odd Lot 4 Block Trade 5 All or None 6 Early Settlement 7 Auction 9 Bulletin Board
453	NoPartyIDs	N	Number of party identifiers.
➔	448	PartyID	N Identifier of the party.
➔	447	PartyID Source	N Required if PartyID (448) is specified. Value Meaning D Proprietary/Custom Code
➔	452	Party Role	N Role of the PartyID (448). Required if PartyID (448) is specified. Value Meaning 1 Executing Firm 17 Contra Firm 53 Trading Mnemonic 83 Clearing Mnemonic
1	Account	N	Identifier of the investor account.

581	AccountType	N	Type of the investor account. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client</td> </tr> <tr> <td>3</td> <td>House</td> </tr> <tr> <td>100</td> <td>Custodian</td> </tr> </tbody> </table>	Value	Meaning	1	Client	3	House	100	Custodian
Value	Meaning										
1	Client										
3	House										
100	Custodian										
40	OrdType	Y	Value submitted with the order. Valor enviado con la orden								
59	TimeInForce	N	Value submitted with the order. Valor enviado con la orden								
126	ExpireTime	N	Value submitted with the order. Valor enviado con la orden								
432	ExpireDate	N	Value submitted with the order. Valor enviado con la orden								
336	Trading SessionID	N	Value submitted with the order. Valor enviado con la orden								
18	ExecInst	N	Value submitted with the order. Valor enviado con la orden								
54	Side	Y	Value submitted with the order. Valor enviado con la orden								
38	OrderQty	Y	Value submitted with the order. Valor enviado con la orden								
1138	DisplayQty	N	Quantity currently displayed in the order book.								
1084	DisplayMethod	N	Value submitted with the order. Valor enviado con la orden								
110	MinQty	N	Value submitted with the order. Valor enviado con la orden								
44	Price	N	Value submitted with the order. Valor enviado con la orden								
99	StopPx	N	Value submitted with the order. Valor enviado con la orden								
211	PegOffsetValue	N	Value submitted with the order. Valor enviado con la orden								
1091	PreTrade Anonymity	N	Value submitted with the order. Valor enviado con la orden								

528	OrderCapacity	Y	Capacity of the order. Value Meaning A Agency P Principal
583	ClOrdLinkID	N	Deal identifier of a block trade.
30004	OrderSource	N	Value submitted with the order, cancel request or amend request. ⁴
60	TransactTime	Y	Time the transaction represented by the Execution Report occurred.
63	SettlType	C	For NDFs either SettlType or SettlDate should be specified 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)
29502	Price Setter	Y	Value Meaning 1 Yes 0 No
29500	NumericOrderID	Y	Numeric Order ID assigned for the order.
30006	RFQID	N	Server specified identifier of a private RFQ.
1040	SecondaryTradeID	Y	Numeric trade ID assigned for the trade.
48	SecurityID	Y	Numeric Instrument ID.
22	SecurityIDSource	Y	M (Always)
29501	Trade Flag	Y	Value Meaning 1 NONE 2 PASS 3 BLOCK
Standard Trailer			

⁴ Execution Reports generated subsequent to the Order Cancel Reject message being generated would not consist of the data submitted by the user in the OrderSource (30004)Text (58) field of the rejected Order Cancel or Order Cancel/Replace Request message

OrderStatusRequest (MsgType = H) - Solicitud de estado de orden (MsgType = H)

The order status request message is used by the institution to generate an order status message back from the broker.

It should be noted that this message may not be supported in high speed order entry services, for example those intended to serve algorithms.

El mensaje OrderStatusRequest es utilizado por un cliente para solicitar información de estado relativo a una orden dada de alta previamente.

Debe tenerse presente que este mensaje puede no ser soportado en servicios de ingreso de ofertas de alta velocidad, por ejemplo aquellos destinados a servir a algoritmos.

Tag	Field Name	Req	Description								
Standard Header											
35	MsgType	Y	H = OrderStatusRequest								
Message Body											
11	ClOrdID	Y	The ClOrdID of the order whose status is being requested. Even when the protocol does not specify limits, this value can't be longer than 19 characters. El ClOrdID del pedido cuyo estado se solicita. Incluso cuando el protocolo no especifica límites, este valor no puede tener más de 19 caracteres.								
54	Side	Y	Side Lado								
453	NoPartyIDs	Y	Number of party identifiers. Numero de identificadores de parties								
➔	448	PartyID	Y Identifier of the party. Identificador del party.								
➔	447	PartyID Source	C Required if PartyID (448) is specified. <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>	Value	Meaning	D	Proprietary/Custom Code				
Value	Meaning										
D	Proprietary/Custom Code										
➔	452	Party Role	C Role of the PartyID (448). Required if PartyID (448) is specified. <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>	Value	Meaning	17 (**)	Contra Firm	53	Trading Mnemonic	83 (**)	Clearing Mnemonic
Value	Meaning										
17 (**)	Contra Firm										
53	Trading Mnemonic										
83 (**)	Clearing Mnemonic										
Standard Trailer											

OrderMassStatusRequest (MsgType = AF) - *Solicitud masiva de estado de ordenes (MsgType = AF)*

The order mass status request message requests the status for orders matching criteria specified within the request.

It should be noted that this message may not be supported in high speed order entry services, for example those intended to serve algorithms.

El mensaje OrderMassStatusRequest es utilizado por un cliente para solicitar información de estado relativo a las órdenes dadas de alta previamente.

Debe tenerse presente que este mensaje puede no ser soportado en servicios de ingreso de ofertas de alta velocidad, por ejemplo aquellos destinados a servir a algoritmos.

Tag	Field Name	Req	Description								
Standard Header											
35	MsgType	Y	AF = Order Mass Status Request								
Message Body											
584	MassStatus ReqID	Y	Client specified identifier of the mass status request. Identificador de solicitud de estado masivo especificado por el cliente.								
585	MassStatus ReqType	Y	Type of mass status request. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Open orders for specified instrument and PartyID combination</td> </tr> <tr> <td>8</td> <td>Open orders for specified PartyID</td> </tr> <tr> <td>100 (**)</td> <td>Open orders for specified segment and PartyID combination</td> </tr> </tbody> </table>	Value	Meaning	1 (**)	Open orders for specified instrument and PartyID combination	8	Open orders for specified PartyID	100 (**)	Open orders for specified segment and PartyID combination
Value	Meaning										
1 (**)	Open orders for specified instrument and PartyID combination										
8	Open orders for specified PartyID										
100 (**)	Open orders for specified segment and PartyID combination										
453	NoPartyIDs	Y	Number of party identifiers. The value in this field should always be "1". Numero de identificadores de parties. El valor en este campo siempre debe ser "1"								
➔	448	PartyID	Y Identifier of the trading mnemonic. Identificador del trading mnemonic								
➔	447	PartyID Source	Y <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>	Value	Meaning	D	Proprietary/Custom Code				
Value	Meaning										
D	Proprietary/Custom Code										
➔	452	Party Role	Y Role of the PartyID (448). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Executing Firm</td> </tr> <tr> <td>53</td> <td>Trading Mnemonic</td> </tr> </tbody> </table> Rol del PartyID (448)	Value	Meaning	1 (**)	Executing Firm	53	Trading Mnemonic		
Value	Meaning										
1 (**)	Executing Firm										
53	Trading Mnemonic										
55	Symbol	N	Identifier of the instrument. Required if MassStatusReq Type (585) is "1". (**)								

1300	Market SegmentID	N	Identifier of the segment. Required if MassStatusReq Type (585) is "100". (**)
Standard Trailer			

TradeCaptureReportRequest (MsgType = AD) - *Solicitud de estado de operaciones (MsgType = AD)*

The Trade Capture Report Request can be used to:

- Request one or more trade capture reports based upon selection criteria provided on the trade capture report request
- Subscribe for trade capture reports based upon selection criteria provided on the trade capture report request.

The TradeCaptureReportRequest message is used by a client to request status information regarding trades previously registered in the trading system.

El mensaje TradeCaptureReportRequest se puede usar para:

- *Solicitar uno o mas TradeCaptureReport según los criterios de selección provistos en la solicitud.*
- *Suscribirse a TradeCaptureReport basados en los criterios de selección provistos en la solicitud.*

El mensaje Trade Capture Report Request es utilizado por un cliente para solicitar información de estado relativo a las operaciones dadas de alta previamente.

Tag	Field Name	Req	Description						
Standard Header									
35	MsgType	Y	AD = Trade Capture Report Request						
Message Body									
568	TradeRequestID	Y	Client specified unique identifier of the request. Identificador unico de la solicitud especificada por el cliente						
569	TradeRequestType	Y	Type of request. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>All Trades</td> </tr> <tr> <td>1</td> <td>Trades Matching Specified Criteria</td> </tr> </tbody> </table>	Value	Meaning	0	All Trades	1	Trades Matching Specified Criteria
Value	Meaning								
0	All Trades								
1	Trades Matching Specified Criteria								

150	ExecType	N	Type of trade report requested. (**) Value Meaning F Trade G Trade Correct H Trade Cancel	
574	MatchType	N	Point in matching process trade was matched. (**) Value Meaning 1 Off-Book Trade (One Party Report) 2 Off-Book Trade (Two-Party Report) 4 Continuous Trading 7 Auction 22 Privately Negotiated Trade	
829	TrdSubType	N	Type of off-book trade. (**)	
55	Symbol	N	Unique identifier of the instrument. (**)	
454	NoSecurityAltID	N	If present, value in this field should always be "1". (**)	
➔	455	SecurityAltID	N	Identification number of the instrument.
➔	456	SecurityAltID Source	N	Type of instrument identification used. Required if SecurityAltID (455) is specified. Value Meaning 4 ISIN
30001	OrderBook	Y	Identifier of the order book. Value Meaning 1 Regular 2 Off Book 3 Odd Lot 4 Block Trade 6 Early Settlement 7 Auctions	
461	CFICode	N	Indicates the instrument type. (**)	
167	SecurityType	N	Indicates the instrument type. (**)	
762	SecuritySubType	N	Indicates the type of multi-legged instrument. (**)	
1227	ProductComplex	N	Indicates the segment. (**)	
711	NoUnderlyings	N	Number of underlyings. If present, the value in this field should always be "1". (**)	
➔	311	Underlying Symbol	N	Symbol of the underlying instrument. Required if NoUnderlyings (711) is specified.
106	Issuer	N	Issuer of the instrument. (**)	

54	Side		N	Side of the executed order. (**) <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>5</td> <td>Sell Short</td> </tr> </tbody> </table>	Value	Meaning	1	Buy	2	Sell	5	Sell Short				
Value	Meaning															
1	Buy															
2	Sell															
5	Sell Short															
11	ClOrdID		N	Identifier of the executed order as specified by the entering firm. (**)												
37	OrderID		N	Identifier of the executed order as specified by matching system.												
453	NoPartyIDs		N	Number of party identifiers.												
➔	448	PartyID	N	Identifier of the party.												
➔	447	PartyIDSource	N	<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>	Value	Meaning	D	Proprietary/Custom Code								
Value	Meaning															
D	Proprietary/Custom Code															
➔	452	PartyRole	N	Role of the specified PartyID (448). <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1 (**)</td> <td>Executing Firm</td> </tr> <tr> <td>4 (**)</td> <td>Clearing Firm</td> </tr> <tr> <td>7 (**)</td> <td>Entering Firm</td> </tr> <tr> <td>53</td> <td>Trader Mnemonic</td> </tr> <tr> <td>58 (**)</td> <td>Entering Unit</td> </tr> </tbody> </table>	Value	Meaning	1 (**)	Executing Firm	4 (**)	Clearing Firm	7 (**)	Entering Firm	53	Trader Mnemonic	58 (**)	Entering Unit
Value	Meaning															
1 (**)	Executing Firm															
4 (**)	Clearing Firm															
7 (**)	Entering Firm															
53	Trader Mnemonic															
58 (**)	Entering Unit															
Standard Trailer																

TradeCaptureReport (MsgType = AE) - Estado de operaciones (MsgType = AE)

The TradeCaptureReport message is received in response to the execution of an operation, or to the request for operations status.

The Trade Capture Report message can be:

- Used to report trades between counterparties.
- Used to report trades to a trade matching system
- Can be sent unsolicited between counterparties.
- Sent as a reply to a Trade Capture Report Request.
- Can be used to report unmatched and matched trades.

El mensaje Trade Capture Report se recibe como respuesta a la ejecución de una operación, o a la solicitud de estado de operaciones.

El mensaje Trade Trade Report Report puede ser:

- *Utilizado para informar intercambios entre contrapartes.*
- *Utilizado para informar intercambios a un sistema de correspondencia commercial*
- *Se puede enviar de forma no solicitada entre contrapartes.*
- *Enviado como respuesta a una solicitud de TCR.*
- *Utilizado para informar trades matcheadas y no matcheadas.*

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	AE = Trade Capture Report
Message Body			
1180	ApplID	Y	Identifier of the partition.
1181	ApplSeqNum	Y	Partition's sequence number for trade.
1350	ApplLastSeqNum	N	ApplSeqNum of last trade generated for client. Required if ApplResendFlag (1352) is "N" and TradeRequestID (568) is not present.

1352	ApplResendFlag	N	Whether the message is sent in response to an Application Message Request. Absence of this field is interpreted as Original Transmission (N). Value Meaning Y Response to Application Message Request N Original Transmission
568	TradeRequestID	N	Identifier of the Trade Capture Report Request the message is sent in response to.
912	LastRptRequested	N	Indicates the last message sent in response to a Trade Capture Report Request. Value Meaning Y Last Message
571	TradeReportID	Y	Identifier of the message. Identificador del mensaje
1003	TradeID	Y	Identifier of the trade. Identificador de la operacion.
820	TradeLinkID	Y	Identifier of the transaction in which the trade was executed.
1041	FirmTradeID	N	Identifier assigned to a block trade or an off-book trade by the counterparties. Required if TrdType (828) is Block Trade (1) or Off-Book Trade (54).
572	TradeReportRefID	N	Reference to trade being cancelled or corrected or pre-released. Required if TradeReportTransType (487) is Cancel (1), Replace (2) or Release (3).
1123	TradeHandlingInstr	Y	Handling instructions to client. Value Meaning 0 Trade Confirmation
856	TradeReportType	Y	Type of trade report. Value Meaning 0 Submit 4 Addendum 5 No/Was 6 Trade Report Cancel 7 Trade Break
150	ExecType	Y	Type of execution being reported. Value Meaning F Trade G Trade Correct H Trade Cancel
487	TradeReportTrans Type	Y	Type of transaction being reported. Value Meaning 0 New 1 Cancel 2 Replace 3 Release Tipo de transaccion que se reporta.

573	MatchStatus	Y	Status of the trade. Value Meaning 0 Matched 1 Unmatched Estado de la operacion
1124	OrigTradeHandling Instr	N	Model under which off-book trade was confirmed. Required if TrdType (828) is Off-Book Trade (54). Value Meaning 1 Two-Party Report 3 One-Party Report for Pass Through
828	TrdType	N	Type of trade. Absence of this field should be interpreted as Regular Trade (0). Value Meaning 0 Regular Trade 7 Bunched Trade 16 Block Trade 22 Privately Negotiated Trade 53 Repo 54 Off-Book Trade
829	TrdSubType	N	Type of off-book trade.
60	TransactTime	Y	Time trade, cancellation, pre-release or correction occurred. If an off-book trade is reported this is the date and time it was executed on the participant's system.
32	LastQty	Y	Traded quantity.
423	PriceType	N	Quotation format for instrument. Absence of this field should be interpreted as Price Per Unit (2). Value Meaning 1 Percent of Par 2 Price Per Unit 4 Discount Rate 9 Yield
31	LastPx	Y	Traded price.
15	Currency	N	Currency attached to the instrument Moneda en la que se expresa el instrumento
669	LastParPx	N	Implied price per unit of the trade. Required only when the PriceType(423) is Discount Rate(1) or Yield(9).
236	Yield	N	Implied yield of the trade. Required only for fixed income instruments and only when the PriceType (423) is Percent of Par(1) or Price per Unit(2).
381	GrossTradeAmt	N	Total consideration due from the buyer to the seller. In the case of fixed income instruments, this will not include accrued interest. Required unless the trade is for a futures contract or a multi-legged instrument.
64	SettlDate	Y	Date on which the trade will settle. When TrdType(828) is Repo(53), this field will denote the Settlement date of the first leg of the repo order.

574	MatchType	Y	Point in matching process trade was matched. Value Meaning 1 Off-Book Trade (One Party Report) 2 Off-Book Trade (Two-Party Report) 4 Continuous Trading 7 Auction 22 Privately Negotiated Trade	
55	Symbol	N	Identifier of the instrument.	
454	NoSecurityAltID	N	If present, value in this field will always be "1".	
➔	455	SecurityAltID	N	Identification number of the instrument.
➔	456	SecurityAltID Source	N	Type of instrument identification used. Required if SecurityAltID (455) is specified. Value Meaning 4 ISIN
30001	OrderBook	Y	Identifier of the order book. Value Meaning 1 Regular 2 Off Book 3 Odd Lot 4 Block Trade 6 Early Settlement 7 Auctions	
461	CFICode	N	Indicates the instrument type.	
167	SecurityType	N	Indicates the instrument type.	
762	SecuritySubType	N	Indicates the type of multi-legged instrument. Required for multi-legged instruments.	
1227	ProductComplex	N	Segment the instrument belongs to.	
541	MaturityDate	N	Date an instrument expires. Required for futures, options and fixed income instruments.	
711	NoUnderlyings	N	Number of underlyings for the instrument. If present, the value in this field will always be "1". Required for futures and options instruments.	
➔	311	Underlying Symbol	N	Symbol of the underlying instrument. Required if NoUnderlyings (711) is specified.
201	PutOrCall	N	Required for options instruments. Value Meaning 0 Put 1 Call	
202	StrikePrice	N	Strike price of an options instrument. Required for options instruments.	

1193	SettlMethod		N	Type of settlement. Required for futures and options instruments. Value Meaning 0 Cash 1 Physical	
1194	ExerciseStyle		N	Type of exercise. Required for options instruments. Value Meaning 0 European 1 American	
231	ContractMultiplier		N	Multiplier of a derivatives contract. Required for futures and options instruments.	
106	Issuer		N	Issuer of the instrument. Required for fixed income instruments.	
225	IssueDate		N	Date on which the instrument was issued. Required for fixed income instruments.	
223	CouponRate		N	Rate of interest applied to the face value. This is a percentage field (e.g. 0.05 represents 5%). Required for bonds and TIPS.	
442	MultiLegReporting Type		N	Instrument type report is generated for. Absence should be interpreted as Single Instrument (1). Value Meaning 1 Single Instrument 2 Leg of Multi-Leg Instrument 3 Multi-Leg Instrument	
552	NoSides		Y	Number of sides which will always be "1".	
➔	54	Side	Y	Side of the executed order. Value Meaning 1 Buy 2 Sell 5 Sell Short	
➔	1427	SideExecID	N	Identifier of the execution received by the order.	
➔	453	NoPartyIDs	Y	Number of party identifiers.	
➔	➔	448	PartyID	Y	Identifier of the party.
➔	➔	447	PartyID Source	Y	Value Meaning D Proprietary/Custom Code
➔	➔	452	Party Role	Y	Role of the specified PartyID (448). Value Meaning 1 Executing Firm 4 Clearing Firm 7 Entering Firm 17 Contra Firm 37 Contra Trading Mnemonic 53 Trading Mnemonic 58 Entering Unit
➔	1	Account	N	Identifier of the investor account.	

➔	581	AccountType	N	Type of the investor account. Value Meaning _____ 1 Client _____ 3 House _____ 100 Custodian
➔	625	Trading SessionSubID	N	The session in which trade was executed. Required if MatchType (574) is Auction (7) or the trade occurs during the Closing Price Cross session. Value Meaning _____ 2 Opening Auction _____ 4 Closing Auction _____ 6 Re-Opening Auction _____ z Closing Price Cross
➔	159	Accrued InterestAmt	N	Total accrued interest for this fill. Required if the trade is for a Regular Coupon bond or TIPS.
➔	118	NetMoney	N	Total consideration due from the buyer to the seller inclusive of accrued interest. Required if the trade is for a bond or TIPS.
➔	1115	OrderCategory	Y	Type of interest behind trade. Value Meaning _____ 1 Order _____ 2 Quote _____ 3 Off-Book Trade
➔	1444	SideLiquidity Ind	N	Whether the order added or removed liquidity. Value Meaning _____ 1 Added Liquidity _____ 2 Removed Liquidity _____ 4 Auction
➔	37	OrderID	N	Identifier of the executed order as specified by the matching system.
➔	11	ClOrdID	N	Identifier of the executed order as specified by the entering firm. Even when the protocol does not specify limits, this value can't be longer than 19 characters.
➔	528	OrderCapacity	Y	Capacity of the firm that placed the order. Value Meaning _____ A Agency _____ P Principal
➔	1093	LotType	Y	Lot type of the order. Value Meaning _____ 1 Odd Lot _____ 2 Round Lot _____ 3 Block Lot
➔	30004	OrderSource	N	Free form text specified for the order.
232	NoStipulations		N	Gives the number of stipulations. Should be set to 1, when the TrdType(828) is Repo(53),

➔	233	StipulationType	N	Stipulation type <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>TERM</td> <td>Term of the repo trade</td> </tr> <tr> <td>RATE</td> <td>Rate of the repo trade</td> </tr> </tbody> </table>	Value	Meaning	TERM	Term of the repo trade	RATE	Rate of the repo trade	
Value	Meaning										
TERM	Term of the repo trade										
RATE	Rate of the repo trade										
➔	234	StipulationValue	N	Value of the stipulation according to the stipulation type							
29502	Price Setter	Y	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Yes</td> </tr> <tr> <td>0</td> <td>No</td> </tr> </tbody> </table>	Value	Meaning	1	Yes	0	No		
Value	Meaning										
1	Yes										
0	No										
29503	Cash or Spot	N	<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>Spot</td> </tr> </tbody> </table>	Value	Meaning	1	Cash	2	Spot		
Value	Meaning										
1	Cash										
2	Spot										
29504	Settle by Market	N	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Yes</td> </tr> <tr> <td>0</td> <td>No</td> </tr> </tbody> </table>	Value	Meaning	1	Yes	0	No		
Value	Meaning										
1	Yes										
0	No										
31004	Contra Account Type	N	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>House</td> </tr> <tr> <td>1</td> <td>Client</td> </tr> <tr> <td>2</td> <td>Custodian</td> </tr> </tbody> </table>	Value	Meaning	0	House	1	Client	2	Custodian
Value	Meaning										
0	House										
1	Client										
2	Custodian										
29500	NumericOrderID	Y	Numeric Order ID assigned for the order.								
1040	SecondaryTradeID	Y	Numeric trade ID assigned for the trade.								
48	SecurityID	Y	Numeric Instrument ID.								
22	SecurityIDSource	Y	M (Always)								
Standard Trailer											

AllocationInstruction (MsgType = J) – *Instrucción de Asignación (MsgType = J). For future release, without implement date*

The Allocation Instruction message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.

El mensaje de Instrucción de asignación proporciona la capacidad de especificar cómo se debe subdividir una orden o conjunto de órdenes entre una o más cuentas.

Tag	Field Name	Req	Description								
Standard Header											
35	MsgType	Y	J = Allocation Instruction								
Message Body											
70	AllocID	Y	Unique identifier for this allocation instruction message Identificador único para el mensaje de instrucción de asignación								
71	AllocTransType	Y	Identifies allocation transaction type Value Meaning <table border="1"> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1 (**)</td> <td>Replace</td> </tr> <tr> <td>2</td> <td>Cancel</td> </tr> <tr> <td>9</td> <td>Request</td> </tr> </table> Identifica la transacción de asignación	0	New	1 (**)	Replace	2	Cancel	9	Request
0	New										
1 (**)	Replace										
2	Cancel										
9	Request										
626	AllocType	Y	Specifies the purpose or type of Allocation message Value Meaning <table border="1"> <tr> <td>5</td> <td>Ready-To-Book – Single Order</td> </tr> </table> Especifica el propósito o tipo de mensaje de asignación	5	Ready-To-Book – Single Order						
5	Ready-To-Book – Single Order										
72	RefAllocID	C	Required for AllocTransType = Replace or Cancel Requerido para AllocTransType = Replace o Cancel								
796	AllocCancReplaceReason	C	Gives the reason for replacing or cancelling the allocation instruction. Required for AllocTransType = Replace or Cancel. Brinda la razón de la modificación o cancelación de la asignación. Requerido para AllocTransType = Replace o Cancel								

857	AllocNoOrdersType	Y	Indicates how the orders being booked and allocated by this message are identified, i.e by explicit definition in the NoOrders group or not Value Meaning <hr/> 1 Explicit List Provided <hr/> Indica cómo se identifican las órdenes que se están asignando en este mensaje, por ej. Por definición explícita en el grupo NoOrders o no.
73	NoOrders	C	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one). Required when AllocNoOrdersType = 1 Indica el número de órdenes que se combinarán en la asignación. Si la(s) orden(es) se entregaron manualmente se establece en 1(unos). Requerido cuando AllocNoOrdersType=1
➔	11	CIOrdID	C
			Order identifier assigned by client Required when NoOrders (73) > 0 and must be the first repeating field in the group Identificador de Orden asignado por el cliente Se requiere cuando NoOrders (73) > 0 y debe ser el primer campo repetido en el grupo
➔	37	OrderID	C
			Unique identifier for Order Único identificador de la orden original
➔	198	SecondaryOrderID	C
			Can be used to provide order id used by Exchange or executing system. Puede ser usado para proveer el NumericOrderID
➔	38	OrderQty	C
			Quantity ordered. This represents the number of shares for equities of par, face or nominal value for FI instruments. Cantidad de la orden Esto representa el número de acciones para acciones o valor nominal, nominal o nominal para instrumentos FI.
54	Side	C	Side of order. Must match the value in the order. Lado de la Orden. Debe coincidir con el valor en la orden.
55	Symbol	C	Ticker symbol. Common, "human understood" representation of the security Símbolo ticker. Representación común, "humana entendida" de la seguridad
48	SecurityID	C	Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. Tiene prioridad en la identificación de la seguridad de la contraparte sobre el bloqueo SecurityAltID. Requiere SecurityIDSource si se especifica.
167	SecurityType	N	Indicate the type of security Indica el tipo de instrumento
207	SecurityExchange	N	Market used to help identify a security Value Meaning <hr/> XMEV Usado por el Mercado para identificar un instrumento
53	Quantity	C	Total quantity allocated to all accounts, or that is Ready-To-Book. In case of allocating only one order, it must be equal to tag 38 Cantidad total asignada para todas las cuentas. En caso de alocar una sola orden, debe ser igual al tag 38
15	Currency	N	Currency of price Moneda en la que está expresado el precio

453	NoPartyIDs		Y	Number of party identifiers. Numero de identificadores de parties.
➔	448	PartyID	Y	Identifier of the party. Identificador del party.
➔	447	PartyID Source	Y	Required if PartyID (448) is specified. Value Meaning _____ D Proprietary/Custom Code _____ Requerido si PartyID (448) está especificado.
➔	452	Party Role	Y	Role of the PartyID (448). Required if PartyID (448) is specified. Value Meaning _____ 17 (**) 53 Trading Mnemonic _____ 83 (**) Clearing Mnemonic _____ Rol del PartyID (448). Requerido si el PartyID (448) está especificado
75	TradeDate		N	Indicates date of trading day. Absence of this field indicates current day Indica la fecha del día de negociación. La ausencia de este campo indica el día actual
60	TransactTime		N	Date/time when allocation is generated Fecha / hora cuando se genera la asignación
78	NoAllocs		C	Number of repeating Alloc. Required if AllocTransType = 0 / 2 and in those cases must be 1 Numero de repetición de adjudicaciones. Requerido si AllocTransType = 0 / 2 y en estos casos debe ser 1
➔	79	AllocAccount	C	Sub-account mnemonic. Required for AllocTransType = New or Cancel Subcuenta a la que se asigna la asignación
➔	80	AllocQty	C	Quantity to be allocated to specific sub-account. Required for AllocTransType = New or Cancel Cantidad a asignar a una subcuenta específica
Standard Trailer				

AllocationReport (MsgType = AS) – *Reporte de Asignación (MsgType = AS). For future release, without implement date*

Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the Allocation Report (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase.

Enviado desde el lado de la venta al lado de la compra, del lado de la venta a un tercero o de un tercero al lado de la compra, el Reporte de asignación (Reclamo) proporciona el desglose de una orden o de un conjunto de ordenes más cualquier otra información adicional posterior a la negociación y durante la asignación, igualación o calculo.

Tag	Field Name	Req	Description								
Standard Header											
35	MsgType	Y	AS= Allocation Report								
Message Body											
755	AllocReportID	Y	Unique identifier for this message Identificador único para este mensaje								
70	AllocID	Y	Unique identifier for allocation instruction message Identificador único para el mensaje de instrucción de asignación								
71	AllocTransType	Y	Identifies allocation transaction type Value Meaning <hr/> <table border="0"> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1 (**)</td> <td>Replace</td> </tr> <tr> <td>2</td> <td>Cancel</td> </tr> <tr> <td>9</td> <td>Consulta</td> </tr> </table> Tipo de Transacción de asignación	0	New	1 (**)	Replace	2	Cancel	9	Consulta
0	New										
1 (**)	Replace										
2	Cancel										
9	Consulta										
795	AllocReportRefID	N	Reference identifier to be used with AllocTransType (7) = Replace or Cancel Identificador de referencia que es utilizado cuando AllocTransType = Replace o Cancel								
796	AllocCancReplaceReason	N	Reason for cancelling or replacing an Allocation Report message. Required for AllocTransType = Replace or Cancel Motivo de la cancelación o reemplazo del informe de asignación. Requerido para AllocTransType = Replace o Cancel								

794	AllocReportType	Y	<p>Specifies the purpose or type of Allocation Report message</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>9</td><td>Accept</td></tr> <tr><td>10</td><td>Reject</td></tr> <tr><td>11</td><td>Accept Pending **</td></tr> <tr><td>12</td><td>Complete **</td></tr> <tr><td>14</td><td>Reverse pending **</td></tr> </tbody> </table> <p>Especifica el propósito o tipo de mensaje de reporte de asignación</p> <p style="text-align: right;">Volver</p>	Value	Meaning	9	Accept	10	Reject	11	Accept Pending **	12	Complete **	14	Reverse pending **																		
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87	AllocStatus	Y	<p>Identifies status of allocation.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>0</td><td>Accepted (successfully processed)</td></tr> <tr><td>1</td><td>Block level reject</td></tr> <tr><td>2</td><td>Account level reject **</td></tr> <tr><td>3</td><td>Received (received, not yet processed) **</td></tr> <tr><td>4</td><td>Incomplete **</td></tr> <tr><td>5</td><td>Reject by intermediary **</td></tr> <tr><td>6</td><td>Allocation pending **</td></tr> <tr><td>7</td><td>reversed</td></tr> </tbody> </table> <p>Identifica el estado de la asignación</p> <p style="text-align: right;">Volver</p>	Value	Meaning	0	Accepted (successfully processed)	1	Block level reject	2	Account level reject **	3	Received (received, not yet processed) **	4	Incomplete **	5	Reject by intermediary **	6	Allocation pending **	7	reversed												
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6	Allocation pending **																																
7	reversed																																
88	AllocRejCode	N	<p>Identifies reason for rejection. Required for AllocStatus = 1 (rejected)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr><td>0</td><td>Unknown account **</td></tr> <tr><td>1</td><td>Incorrect quantity **</td></tr> <tr><td>2</td><td>Incorrect average price **</td></tr> <tr><td>3</td><td>Unknown executing broker mnemonic **</td></tr> <tr><td>4</td><td>Commision difference **</td></tr> <tr><td>5</td><td>Unknown OrderID (37) **</td></tr> <tr><td>7</td><td>Other (further in Text (58))</td></tr> <tr><td>8</td><td>Incorrect allocated quantity **</td></tr> <tr><td>9</td><td>Calculation difference **</td></tr> <tr><td>10</td><td>Unknown or stale ExecID **</td></tr> <tr><td>11</td><td>Mismatched data **</td></tr> <tr><td>12</td><td>Unknown CIOrdID **</td></tr> <tr><td>13</td><td>Warehouse request rejected **</td></tr> <tr><td>99</td><td>Other **</td></tr> </tbody> </table> <p>Identifica el motivo del rechazo. Requerido para AllocStatus = 1 (rejected)</p> <p style="text-align: right;">Volver</p>	Value	Meaning	0	Unknown account **	1	Incorrect quantity **	2	Incorrect average price **	3	Unknown executing broker mnemonic **	4	Commision difference **	5	Unknown OrderID (37) **	7	Other (further in Text (58))	8	Incorrect allocated quantity **	9	Calculation difference **	10	Unknown or stale ExecID **	11	Mismatched data **	12	Unknown CIOrdID **	13	Warehouse request rejected **	99	Other **
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72	RefAllocID	C	Reference identifier to be used with AllocTransType (71) = Replace or Cancel. Identificador de referencia, requerido para AllocTransType = Replace o Cancel				
73	NoOrders	Y	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one). Required when AllocNoOrdersType = 1. If AllocTransType = 9 and there are no orders, it must be 0 Indica el número de órdenes que se combinarán en la asignación. Si la(s) orden(es) se entregaron manualmente se establece en 1(uno). Requerido cuando AllocNoOrdersType=1. Si AllocTransType = 9 y tiene numero de orden, este debe ser 0.				
➔	11	CIOrdID	Y Order identifier assigned by client. Required when NoOrders (73) > 0 and must be the first repeating field in the group. Required for AllocTransType = New or Cancel Identificador de Orden asignado por el cliente. Se requiere cuando NoOrders (73) > 0 y debe ser el primer campo repetido en el grupo				
➔	37	OrderID	Y Unique identifier for Order. Required for AllocTransType = New or Cancel Único identificador de la orden original				
➔	198	SecondaryOrderID	Y Can be used to provide order id used by Exchange or executing system. Required for AllocTransType = New or Cancel Puede ser usado para proveer el NumericOrderID				
	38	OrderQty	Y Quantity ordered. This represents the number of shares for equities of par, face or nominal value for FI instruments. Required for AllocTransType = New or Cancel Cantidad de la orden Esto representa el número de acciones para acciones o valor nominal, nominal o nominal para instrumentos FI.				
	1138	DisplayQty	Y Pending Quantity to Alloc Cantidad pendiente de adjudicar				
			Volver				
54	Side	C	Side of order. Must match the value in the order. Lado de la Orden. Debe coincidir con el valor en la orden				
55	Symbol	C	Ticker symbol. Common, "human understood" representation of the security Required for AllocTransType = New or Cancel Símbolo ticker. Representación común, "humana entendida" de la seguridad				
48	SecurityID	C	Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified. Required for AllocTransType = New or Cancel Tiene prioridad en la identificación de la seguridad de la contraparte sobre el bloqueo SecurityAltID. Requiere SecurityIDSource si se especifica.				
167	SecurityType	N	Indicate the type of security Indica el tipo de instrumento				
207	SecurityExchange	N	Market used to help identify a security <table border="1" style="width: 100%;"><thead><tr><th>Value</th><th>Meaning</th></tr></thead><tbody><tr><td>XMEV</td><td></td></tr></tbody></table> Usado por el Mercado para identificar un instrumento	Value	Meaning	XMEV	
Value	Meaning						
XMEV							
53	Quantity	C	Quantity Cantidad adjudicada				

6	AvgPx		Y	Calculated average price of all fills on this order. This field is not use; by default is sending the value "1" Precio promedio calculado de todos los rellenos en la orden; este tag no es usado, se envía por defecto el valor 1								
15	Currency		N	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted. Moneda de AvgPx. Debe ser la moneda del mercado local o del mercado donde se realizó la transacción								
453	NoPartyIDs		Y	Number of party identifiers. Numero de identificadores de parties.								
➔	448	PartyID	Y	Identifier of the party. Identificador de la party.								
➔	447	PartyID Source	Y	Required if PartyID (448) is specified. <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 PartyID (448) está especificado.	Value	Meaning	D	Proprietary/Custom Code				
Value	Meaning											
D	Proprietary/Custom Code											
➔	452	Party Role	Y	Role of the PartyID (448). Required if PartyID (448) is specified. <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> Rol del PartyID (448). Requerido si el PartyID (448) está especificado	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	Indicates date of trading day. Absence of this field indicates current day Indica la fecha del día de negociación. La ausencia de este campo indica el día actual								
60	TransactTime		Y	Date/time when allocation is generated Fecha / hora cuando se genera la asignación								
58	Text		N	Free format text string. Text with the reason for the rejection Cadena de Texto. Indica la razón del rechazo.								
892	TotNoAllocs		N	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented Indica el número total de grupos de asignación (utilizados para soportar la fragmentación). Debe ser igual a la suma de todos los valores NoAllocs en todos los fragmentos de mensajes que componen esta instrucción de asignación. Solo se requiere donde el mensaje ha sido fragmentado.								
893	LastFragment		N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented. Indica si este es el último fragmento de una secuencia de fragmentos de mensaje. Solo se requiere donde el mensaje ha sido fragmentado. **Marcar en "Y" cuando es la última orden de la respuesta de la consulta								

78	NoAllocs		Y	Always must be the number of allocations If AllocTransType = 9 and there are no orders or no allocs, it must be 0 Siempre debe ser el número de asignaciones que se realizo
➔	79	AllocAccount	C	Sub-account mnemonic Subcuenta a la que se asigna la asignación
➔	80	AllocQty	C	Quantity to be allocated to specific sub-account Cantidad a asignar a una subcuenta específica
Standard Trailer				

• Application Messages for Futures / Mensajes de Aplicación para Futuros

Order Handling - Mensajes de Negociación

NewOrderSingle (MsgType = D) - Alta de orden (MsgType = D)

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

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

Tag	Field Name		Req	Description										
Standard Header														
35	MsgType		Y	D = New Order - Single										
Message Body														
11	ClOrdID		Y	Client specified identifier of the order. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la orden especificado por el cliente. Incluso cuando el protocolo no especifica limites, este valor no puede tener más de 19 caracteres.										
22	SecurityIDSource		N	Valid value = 8 (EXCHANGE_SYMBOL). Valor válido = 8 (EXCHANGE_SYMBOL).										
453	NoPartyIDs		Y	Number of party identifiers. Numero de identificadores de parties										
➔	448	PartyID	Y	Identifier of the party. Identificador del party <table border="1"> <thead> <tr> <th>Role</th> <th>PartyID example</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>MIT user</td> </tr> <tr> <td>7</td> <td>60.000 + firm ID number</td> </tr> <tr> <td>54</td> <td>DMA1</td> </tr> <tr> <td>5</td> <td>Concat(60.000 + firm ID num, " ", account) Example: 60119 15500</td> </tr> </tbody> </table>	Role	PartyID example	36	MIT user	7	60.000 + firm ID number	54	DMA1	5	Concat(60.000 + firm ID num, " ", account) Example: 60119 15500
Role	PartyID example													
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➔	447	PartyID Source	Y	Value Meaning <table border="1"> <tbody> <tr> <td>D</td> <td>Proprietary/Custom Code</td> </tr> </tbody> </table>	D	Proprietary/Custom Code								
D	Proprietary/Custom Code													

➔	452	Party Role	Y	<p>Role of the PartyID (448).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>ENTERING_TRADER</td> </tr> <tr> <td>7</td> <td>ENTERING_FIRM</td> </tr> <tr> <td>54</td> <td>SENDER_LOCATION</td> </tr> <tr> <td>5</td> <td>INVESTOR_ID</td> </tr> </tbody> </table>	Value	Meaning	36	ENTERING_TRADER	7	ENTERING_FIRM	54	SENDER_LOCATION	5	INVESTOR_ID
Value	Meaning													
36	ENTERING_TRADER													
7	ENTERING_FIRM													
54	SENDER_LOCATION													
5	INVESTOR_ID													
1	Account		N	<p>Identifier of the investor account on whose behalf the order is submitted. Identificador de la cuenta del inversor en cuyo nombre se envía la orden.</p>										
55	Symbol		Y	<p>Identifier of the instrument. Identificador del instrumento</p>										
40	OrdType		Y	<p>Type of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> <tr> <td>K</td> <td>Market With Left Over as Limit</td> </tr> </tbody> </table> <p>Tipo de orden</p>	Value	Meaning	2	Limit	4	Stop Limit	K	Market With Left Over as Limit		
Value	Meaning													
2	Limit													
4	Stop Limit													
K	Market With Left Over as Limit													
59	TimeInForce		N	<p>Time qualifier of the order. Absence of this field is interpreted as Day (0).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill or Kill (FOK)</td> </tr> </tbody> </table> <p>Calificador de tiempo de la orden. La ausencia de este tag se interpreta como Day (0)</p>	Value	Meaning	0	Day	3	Immediate or Cancel (IOC)	4	Fill or Kill (FOK)		
Value	Meaning													
0	Day													
3	Immediate or Cancel (IOC)													
4	Fill or Kill (FOK)													
54	Side		Y	<p>Side of the order.</p> <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> </tbody> </table> <p>Lado de la orden</p>	Value	Meaning	1	Buy	2	Sell				
Value	Meaning													
1	Buy													
2	Sell													
38	OrderQty		Y	<p>Total order quantity. Cantidad total de la orden</p>										
111	MaxFloor		N	<p>Maximum number of shares or contracts within an order to be shown on the match engine at any given time. Echo from original order's MaxFloor. Número máximo de acciones o contratos en una orden que se mostrará en el sistema en un momento dado. Eco del campo MaxFloor de la orden original.</p>										
110	MinQty		N	<p>Minimum quantity that must be filled. Minima cantidad que debe ser completada</p>										
44	Price		N	<p>Limit price. Required if OrderType (40) is Limit (2) or Stop Limit (4). Precio. Requerido si OrderType (40) es Limit (2) o Stop Limit (4)</p>										

528	OrderCapacity	N	<p>Capacity of the order. Absence of this field is interpreted as Agency (A).</p> <table border="1" data-bbox="685 201 1339 288"> <thead> <tr> <th data-bbox="685 201 786 229">Value</th> <th data-bbox="786 201 1339 229">Meaning</th> </tr> </thead> <tbody> <tr> <td data-bbox="685 229 786 258">A</td> <td data-bbox="786 229 1339 258">Agency</td> </tr> <tr> <td data-bbox="685 258 786 288">P</td> <td data-bbox="786 258 1339 288">Principal</td> </tr> </tbody> </table> <p>Capacity de la orden. La ausencia de este campo se interpreta como Agency (A)</p>	Value	Meaning	A	Agency	P	Principal
Value	Meaning								
A	Agency								
P	Principal								
60	TransactTime	Y	<p>Time the order was created.</p> <p>Hora en la que se creó la orden</p>						
<p>Standard Trailer</p>									

OrderCancelRequest (MsgType = F) - Cancelación de orden (MsgType = F)

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

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

Tag	Field Name	Req	Description
<u>Standard Header</u>			
35	MsgType	Y	F = Order Cancel Request
Message Body			
11	ClOrdID	Y	Client specified identifier of the cancel request. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la solicitud de cancelación especificado por el cliente. Incluso cuando el protocolo no especifica límites, este valor no puede tener más de 19 caracteres.
37	OrderID	N	Server specified identifier of the order being cancelled. Identificador de la orden que se está cancelando.
38	OrderQty	Y	Value submitted with the order. Valor enviado con la orden
41	OrigClOrdID	Y	ClOrdID (11) of the order being cancelled. ClOrdID (11) de la orden que se cancela.
54	Side	Y	Must match the value in the order. Debe coincidir con el valor en la orden.
55	Symbol	Y	Must match the values in the order. Debe coincidir con los valores de la orden.
60	TransactTime	Y	Time the order cancel request was created. Hora en la que fue generada la petición de cancelación de la orden
453	NoPartyIDs	Y	Number of party identifiers. Numero de identificadores de parties.

➔	448	PartyID	Y	<p>Identifier of the party. Identificador del party</p> <table border="1"> <thead> <tr> <th>Role</th> <th>PartyID example</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>FIX session user</td> </tr> <tr> <td>7</td> <td>60.000 + firm ID number</td> </tr> <tr> <td>54</td> <td>DMA1</td> </tr> </tbody> </table>	Role	PartyID example	36	FIX session user	7	60.000 + firm ID number	54	DMA1
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Value	Meaning											
D	Proprietary/Custom Code											
➔	452	Party Role	Y	<p>Role of the PartyID (448).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>ENTERING_TRADER</td> </tr> <tr> <td>7</td> <td>ENTERING_FIRM</td> </tr> <tr> <td>54</td> <td>SENDER_LOCATION</td> </tr> </tbody> </table> <p>Rol del PartyID (448).</p>	Value	Meaning	36	ENTERING_TRADER	7	ENTERING_FIRM	54	SENDER_LOCATION
Value	Meaning											
36	ENTERING_TRADER											
7	ENTERING_FIRM											
54	SENDER_LOCATION											
Standard Trailer												

ExecutionReport (MsgType = 8) - Reporte de ejecución (MsgType = 8)

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

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

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	8 = Execution Report
Message Body			
1	Account	N	Identifier of the investor account.
6	AvgPx	Y	Average price of all fills for the order.
11	ClOrdID	N	Client specified identifier of the order ⁵ . Identificador de la orden especificado por el cliente
14	CumQty	Y	Total cumulative quantity filled.
17	ExecID	Y	Server specified identifier of the message. Identificador del mensaje especificado por el servidor.
22	SecurityIDSource	N	8 - Exchange Symbol
31	LastPx	N	Price of this fill. Required if ExecType (150) is Trade (F).
32	LastQty	N	Quantity executed in this fill. Required if ExecType (150) is Trade (F).
37	OrderID	Y	Server specified identifier of the order. Identificador de la orden especificada por el servidor
38	OrderQty	Y	Value submitted with the order. Valor enviado con la orden

⁵ In an amendment/cancellation the ClOrdID(11) submitted with the order cancel or cancel/replace request will be stamped here

39	OrdStatus	Y	Current status of the order. Value Meaning 0 New 1 Partially Filled 2 Filled 4 Cancelled 5 Replaced 8 Rejected C Expired Z Previous Final State Estado actual de la orden
40	OrdType	N	Value submitted with the order. Valor enviado con la orden
41	OrigClOrdID	N	ClOrdID (11) of the order being amended. ClOrdID (11) de la orden que se está modificando.
44	Price	N	Value submitted with the order. Valor enviado con la orden
54	Side	Y	Value submitted with the order. Valor enviado con la orden
55	Symbol	Y	Identifier of the instrument.
59	TimeInForce	N	Value submitted with the order. Valor enviado con la orden
60	TransactTime	N	Time the transaction represented by the Execution Report occurred.
75	TradeDate	N	Indicates date of trading day. Indica la fecha de negociación.
150	ExecType	Y	Reason the execution report was generated. Razón por la que se generó el reporte de ejecución. Value Meaning 0 New 4 Cancelled 5 Replaced 8 Rejected C Expired D Restated F Trade H Trade Cancel
151	LeavesQty	Y	Quantity available for further execution. Will be "0" if OrdStatus (39) is Filled (2), Cancelled (4), Rejected (8) or Expired (C).
198	Secondary OrderID	N	Exchange-generated order identifier that changes for each order modification event. Identificador de la orden que cambia con cada evento de modificación de la orden.

336	TradingSessionID	N	Value submitted with the order. Valor enviado con la orden										
625	TradingSessionSubID	N	Identifier for the instrument group phase. Identificador de la fase en la que se encuentra el grupo de instrumentos. Valid values: 2 - Pause 4 - Close 17 - Open 18 - Pre-Close 21 - Pre-Open 101 - Final Closing Call										
1057	AggressorIndicator	N	Used to identify whether the order initiator is an aggressor or not in the trade. Se usa para identificar si la orden generadora de la operación es agresora o no. Valid values: Y - Order Initiator Is Agressor N - Order Initiator Is Passive										
6032	UniqueTradeID	N	Contains the unique identifier for this trade, per instrument + trading date, as assigned by the exchange. Conditionally required if ExecType = F (Trade). Identificador único para esta operación, por instrumento + fecha de la operación asignada. Es un campo requerido si el ExecType=F(Trade).										
382	NoContraBrokers	N	Number of contra brokers in an execution. Currently, this field will be always set to 1. Número de contrapartes en una ejecución. Actualmente, este campo es siempre 1.										
➔	375	ContraBroker	Identifies contra broker. Identificación de la contra parte.										
581	AccountType	N	Type of account associated with an order <table border="1"><thead><tr><th>Value</th><th>Meaning</th></tr></thead><tbody><tr><td>38</td><td>Remove Account Information</td></tr><tr><td>39</td><td>Regular Account</td></tr></tbody></table>	Value	Meaning	38	Remove Account Information	39	Regular Account				
Value	Meaning												
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453	NoPartyIDs	Y	Number of party identifiers.										
➔	448	PartyID	Identifier of the party. Identificador del party <table border="1"><thead><tr><th>Role</th><th>PartyID example</th></tr></thead><tbody><tr><td>36</td><td>FIX session user</td></tr><tr><td>7</td><td>60.000 + firm ID number</td></tr><tr><td>54</td><td>DMA1</td></tr><tr><td>5</td><td>Concat(60.000 + firm ID num, " ", account) Example: 60119 15500</td></tr></tbody></table>	Role	PartyID example	36	FIX session user	7	60.000 + firm ID number	54	DMA1	5	Concat(60.000 + firm ID num, " ", account) Example: 60119 15500
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➔	447	PartyID 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>	Value	Meaning	D	Proprietary/Custom Code						
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➔	452	Party Role	Y	Role of the PartyID (448). <table border="1" data-bbox="719 204 1368 341"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>ENTERING_TRADER</td> </tr> <tr> <td>7</td> <td>ENTERING_FIRM</td> </tr> <tr> <td>54</td> <td>SENDER_LOCATION</td> </tr> <tr> <td>5</td> <td>INVESTOR_ID</td> </tr> </tbody> </table> Rol del PartyID (448).	Value	Meaning	36	ENTERING_TRADER	7	ENTERING_FIRM	54	SENDER_LOCATION	5	INVESTOR_ID
Value	Meaning													
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7	ENTERING_FIRM													
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5	INVESTOR_ID													
528	OrderCapacity		Y	Capacity of the order. <table border="1" data-bbox="719 427 1368 499"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Agency</td> </tr> <tr> <td>P</td> <td>Principal</td> </tr> </tbody> </table>	Value	Meaning	A	Agency	P	Principal				
Value	Meaning													
A	Agency													
P	Principal													
Standard Trailer														

OrderCancelReplaceRequest (MsgType = G) - Solicitud de modificación de orden (MsgType = G)

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

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

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	G = Order Cancel/Replace Request
Message Body			
1	Account	N	Identifier of the investor account.
11	ClOrdID	Y	Client specified identifier of the cancel/replace request. Even when the protocol does not specify limits, this value can't be longer than 19 characters. Identificador de la solicitud de cancelación / modificación especificado por el cliente. Incluso cuando el protocolo no especifica límites, este valor no puede tener más de 19 caracteres.
22	SecurityIDSource	N	8 - Exchange Symbol
38	OrderQty	Y	Total order quantity. Cantidad total de la orden.
40	OrdType	Y	Must match the value in the order. Debe coincidir con los valores de la orden
41	OrigClOrdID	Y	ClOrdID (11) of the order being amended. ClOrdID (11) de la orden a ser modificada.
44	Price	N	Price per share or contract. Required if the orderType(40) requires a price. Precio por acción o contrato. Requerido si el OrderType (40) admite precio.
54	Side	Y	Must match the value in the order. Debe coincidir con el valor en la orden.
55	Symbol	Y	Must match the values in the order. Debe coincidir con los valores de la orden

59	TimeInForce	N	Time qualifier of the order. Absence of this field is interpreted as Day (0). Calificador de tiempo de la orden. La ausencia de este campo se interpreta con Day(0)										
			<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill or Kill (FOK)</td> </tr> </tbody> </table>	Value	Meaning	0	Day	3	Immediate or Cancel (IOC)	4	Fill or Kill (FOK)		
Value	Meaning												
0	Day												
3	Immediate or Cancel (IOC)												
4	Fill or Kill (FOK)												
60	TransactTime	Y	Time the cancel/replace request was created. Hora en que se creó la solicitud de modificación										
453	NoPartyIDs	Y	Number of party identifiers. Numero de identificadores de parties										
➔	448	PartyID	Y										
			<p>Identifier of the party. Identificador del party</p> <table border="1"> <thead> <tr> <th>Role</th> <th>PartyID example</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>FIX session user</td> </tr> <tr> <td>7</td> <td>60.000 + firm ID number</td> </tr> <tr> <td>54</td> <td>DMA1</td> </tr> <tr> <td>5</td> <td>Concat(60.000 + firm ID num, " ", account) Example: 60119 15500</td> </tr> </tbody> </table>	Role	PartyID example	36	FIX session user	7	60.000 + firm ID number	54	DMA1	5	Concat(60.000 + firm ID num, " ", account) Example: 60119 15500
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➔	447	PartyID Source	Y										
			<p>Required if PartyID (448) is specified.</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 PartyID (448) está especificado.</p>	Value	Meaning	D	Proprietary/Custom Code						
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D	Proprietary/Custom Code												
➔	452	Party Role	Y										
			<p>Role of the PartyID (448).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>ENTERING_TRADER</td> </tr> <tr> <td>7</td> <td>ENTERING_FIRM</td> </tr> <tr> <td>54</td> <td>SENDER_LOCATION</td> </tr> <tr> <td>5</td> <td>INVESTOR_ID</td> </tr> </tbody> </table> <p>Rol del PartyID (448).</p>	Value	Meaning	36	ENTERING_TRADER	7	ENTERING_FIRM	54	SENDER_LOCATION	5	INVESTOR_ID
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54	SENDER_LOCATION												
5	INVESTOR_ID												
Standard Trailer													

OrderCancelReject (MsgType = 9) - Rechazo de cancelación de orden (MsgType = 9)

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

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

Tag	Field Name	Req	Description											
Standard Header														
35	MsgType	Y	9 = Order Cancel Reject											
Message Body														
1180	ApplID	N	Identity of the partition.											
11	ClOrdID	Y	ClOrdID (11) that was submitted with the order cancel or cancel/replace request being rejected. ClOrdID (11) que se envió con la solicitud de cancelación o modificación que se rechaza											
41	OrigClOrdID	Y	OrigClOrdID (41), if any, that was submitted with the order cancel or cancel/replace request being rejected. OrigClOrdID (41), si lo hubiera, que se envió con la solicitud de cancelación o modificación rechazada.											
37	OrderID	Y	Server specified identifier of the order for which the cancel or cancel/replace was submitted. Will be "NONE" if the order is unknown. Identificador de la orden para la cual se envió cancelación o modificación especificado por el servidor. Sera "NONE" si la orden es desconocida.											
453	NoPartyIDs	Y	Number of party identifiers. Numero de identificadores de parties											
➔	448	PartyID	Y	Identifier of the party. Identificador del party <table border="1"> <thead> <tr> <th>Role</th> <th>PartyID example</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>FIX session user</td> </tr> <tr> <td>7</td> <td>60.000 + firm ID number</td> </tr> <tr> <td>54</td> <td>DMA1</td> </tr> <tr> <td>5</td> <td>Concat(60.000 + firm ID num, " ", account) Example: 60119 15500</td> </tr> </tbody> </table>	Role	PartyID example	36	FIX session user	7	60.000 + firm ID number	54	DMA1	5	Concat(60.000 + firm ID num, " ", account) Example: 60119 15500
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➔	447	PartyID Source	Y	Value Meaning <table border="1"> <tbody> <tr> <td>D</td> <td>Proprietary/Custom Code</td> </tr> </tbody> </table>	D	Proprietary/Custom Code								
D	Proprietary/Custom Code													

➔	452	Party Role	Y	<p>Role of the PartyID (448).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>ENTERING_TRADER</td> </tr> <tr> <td>7</td> <td>ENTERING_FIRM</td> </tr> <tr> <td>54</td> <td>SENDER_LOCATION</td> </tr> <tr> <td>5</td> <td>INVESTOR_ID</td> </tr> </tbody> </table> <p>Rol del PartyID (448).</p>	Value	Meaning	36	ENTERING_TRADER	7	ENTERING_FIRM	54	SENDER_LOCATION	5	INVESTOR_ID								
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36	ENTERING_TRADER																					
7	ENTERING_FIRM																					
54	SENDER_LOCATION																					
5	INVESTOR_ID																					
39	OrdStatus		Y	<p>Current status of the order. Will be Rejected (8) if the order is unknown or the request cannot be processed.</p> <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>Partially Filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>C</td> <td>Expired</td> </tr> <tr> <td>Z</td> <td>Previous Final State</td> </tr> </tbody> </table> <p>Estado actual de la orden. Sera Rejected (8) si el pedido es desconocido o la solicitud no puede ser procesada.</p>	Value	Meaning	0	New	1	Partially Filled	2	Filled	4	Cancelled	5	Replaced	8	Rejected	C	Expired	Z	Previous Final State
Value	Meaning																					
0	New																					
1	Partially Filled																					
2	Filled																					
4	Cancelled																					
5	Replaced																					
8	Rejected																					
C	Expired																					
Z	Previous Final State																					
434	CxlRej ResponseTo		Y	<p>Type of request being rejected.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order Cancel Request</td> </tr> <tr> <td>2</td> <td>Order Cancel/Replace Request</td> </tr> </tbody> </table> <p>Tipo de solicitud rechazada</p>	Value	Meaning	1	Order Cancel Request	2	Order Cancel/Replace Request												
Value	Meaning																					
1	Order Cancel Request																					
2	Order Cancel/Replace Request																					
102	CxlRejReason		N	<p>Code specifying the reason for the rejection (See Special Considerations)</p> <p>Codigo que especifica la razon del rechazo. (Ver tabla de codigos en Consideraciones especiales)</p>																		
58	Text		N	<p>Text specifying the reason for the rejection.</p> <p>Texto que especifica la razon del rechazo</p>																		
60	TransactTime		Y	<p>Time the reject was generated.</p> <p>Hora en la que el rechazo fue generado.</p>																		
Standard Trailer																						

OrderMassStatusRequest (MsgType = AF) - Solicitud masiva de estado de ordenes (MsgType = AF)

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

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

Tag	Field Name		Req	Description										
Standard Header														
35	MsgType		Y	AF = Order Mass Status Request										
Message Body														
584	MassStatus ReqID		Y	Client specified identifier of the mass status request. Identificador de solicitud de estado masivo especificado por el cliente.										
585	MassStatus ReqType		Y	Type of mass status request. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Status for all orders</td> </tr> </tbody> </table>	Value	Meaning	7	Status for all orders						
Value	Meaning													
7	Status for all orders													
453	NoPartyIDs		Y	Number of party identifiers. The value in this field should always be "1". Numero de identificadores de parties.										
➔	448	PartyID	N	Identifier of the party. Identificador del party <table border="1"> <thead> <tr> <th>Role</th> <th>PartyID example</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>FIX session user</td> </tr> <tr> <td>7</td> <td>60.000 + firm ID number</td> </tr> <tr> <td>54</td> <td>DMA1</td> </tr> <tr> <td>53</td> <td>Trading Mnemonic</td> </tr> </tbody> </table>	Role	PartyID example	36	FIX session user	7	60.000 + firm ID number	54	DMA1	53	Trading Mnemonic
Role	PartyID example													
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➔	447	PartyID Source	N	Required if PartyID (448) is specified. <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 PartyID (448) está especificado.	Value	Meaning	D	Proprietary/Custom Code						
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➔	452	Party Role	N	<p>Role of the PartyID (448). Required if PartyID (448) is specified.</p> <table border="1"> <thead> <tr> <th data-bbox="674 199 772 225">Value</th> <th data-bbox="777 199 875 225">Meaning</th> </tr> </thead> <tbody> <tr> <td data-bbox="674 228 772 253">36</td> <td data-bbox="777 228 999 253">ENTERING_TRADER</td> </tr> <tr> <td data-bbox="674 256 772 282">7</td> <td data-bbox="777 256 965 282">ENTERING_FIRM</td> </tr> <tr> <td data-bbox="674 285 772 311">54</td> <td data-bbox="777 285 999 311">SENDER_LOCATION</td> </tr> <tr> <td data-bbox="674 314 772 339">53</td> <td data-bbox="777 314 1010 339">TRADER_MNEMONIC</td> </tr> </tbody> </table> <p>Rol del PartyID (448). Requerido si el PartyID (448) está especificado</p>	Value	Meaning	36	ENTERING_TRADER	7	ENTERING_FIRM	54	SENDER_LOCATION	53	TRADER_MNEMONIC
Value	Meaning													
36	ENTERING_TRADER													
7	ENTERING_FIRM													
54	SENDER_LOCATION													
53	TRADER_MNEMONIC													
Standard Trailer														

TradeCaptureReportRequest (MsgType = AD) - Solicitud de estado de operaciones (MsgType = AD)

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

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

Tag	Field Name		Req	Description
Standard Header				
35	MsgType		Y	AD = Trade Capture Report Request
Message Body				
568	TradeRequestID		Y	Client specified unique identifier of the request. Identificador unico de la solicitud especificada por el cliente
569	TradeRequestType		Y	Type of request. Value Meaning 0 All Trades
453	NoPartyIDs		N	Number of party identifiers.
➔	448	PartyID	N	Identifier of the party.
➔	447	PartyIDSource	N	Value Meaning D Proprietary/Custom Code
➔	452	PartyRole	N	Role of the specified PartyID (448). Value Meaning 53 Trader Mnemonic
Standard Trailer				

TradeCaptureReport (MsgType = AE) - Estado de operaciones (MsgType = AE)

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

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

Tag	Field Name	Req	Description							
Standard Header										
35	MsgType	Y	AE = Trade Capture Report							
Message Body										
31	LastPx	Y	Traded price.							
32	LastQty	Y	Traded quantity.							
55	Symbol	N	Identifier of the instrument.							
60	TransactTime	Y	Time trade, cancellation, pre-release or correction occurred. If an off-book trade is reported this is the date and time it was executed on the participant's system.							
150	ExecType	Y	Type of execution being reported. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>H</td> <td>Trade Cancel</td> </tr> </tbody> </table>	Value	Meaning	F	Trade	H	Trade Cancel	
Value	Meaning									
F	Trade									
H	Trade Cancel									
381	GrossTradeAmt	N	Total consideration due from the buyer to the seller. In the case of fixed income instruments, this will not include accrued interest. Required unless the trade is for a futures contract or a multi-legged instrument.							
1003	TradeID	Y	Identifier of the trade. Identificador de la operacion.							
1040	SecondaryTradeID	Y	Numeric trade ID assigned for the trade.							
29500	NumericOrderID	Y	Numeric Order ID assigned for the order.							
552	NoSides	Y	Number of sides which will always be "1".							
➔	1	Account	N	Identifier of the investor account.						
➔	11	ClOrdID	N	Identifier of the executed order as specified by the entering firm. Even when the protocol does not specify limits, this value can't be longer than 19 characters.						
➔	54	Side	Y	Side of the executed order. <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> </tbody> </table>	Value	Meaning	1	Buy	2	Sell
Value	Meaning									
1	Buy									
2	Sell									

➔	453	NoPartyIDs		Y	Number of party identifiers.						
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➔	➔	452	Party Role	Y	Role of the specified 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>37</td> <td>Contra Trading Mnemonic</td> </tr> </tbody> </table>	Value	Meaning	17	Contra Firm	37	Contra Trading Mnemonic
Value	Meaning										
17	Contra Firm										
37	Contra Trading Mnemonic										
➔	528	OrderCapacity		Y	Capacity of the firm that placed the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Agency</td> </tr> <tr> <td>P</td> <td>Principal</td> </tr> </tbody> </table>	Value	Meaning	A	Agency	P	Principal
Value	Meaning										
A	Agency										
P	Principal										
Standard Trailer											

• Trading Messages (Others) - Mensajes de Negociación (Otros)

Business Message Reject (MsgType = j) - Mensaje de Rechazo de Negocio (MsgType = j)

The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.

For ex. If an order is entered for an instrument not defined to negotiate, the system will respond with a message of this type indicating with a text (58) the reason for the rejection as "unknown symbol", and the type of message that gave rise to the rejectin "new order single" (372).

El mensaje de rechazo de negocio (BusinessMessageReject) es recibido como respuesta de rechazo del negociador.

Por ej. si se ingresa una orden para un instrumento no definido para negociar, el sistema responderá con un mensaje de este tipo indicando con un texto (58) el motivo del rechazo como "unknown symbol", y el tipo de mensaje que dio origen al rechazo "new order single" (372).

Tag	Field Name	Req	Description
Standard Header			
35	MsgType	Y	j = Business Message Reject
Message Body			
379	BusinessReject RefID	N	Client specified identifier (e.g. ClOrdID, QuoteMsgID, etc.) of the rejected message if it is available.
45	RefSeqNum	Y	MsgSeqNum (34) of the rejected message.
372	RefMsgType	Y	MsgType (35) of the rejected message.
371	RefTagID	N	If a message is rejected due to an issue with a particular field its tag number will be indicated.
380	BusinessReject Reason	Y	Code specifying the reason for the rejection.
58	Text	N	Text specifying the reason for the rejection.
Standard Trailer			

Special Considerations - Consideraciones Especiales

SettlType - Código de vencimiento



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

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

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),*

OrderID - Identificación de orden



Although the value of the OrderID tag is not mandatory for FIX 5.0 specification, it is mandatory for the implementation for Buenos Aires Stock Exchange. This value represents the order identification in the trading system and its inclusion is mandatory in the status request and cancellation of order messages.

Aunque el valor del campo OrderID no es obligatorio para la especificación FIX 5.0, sí lo es para la implementación en el Mercado de Valores de Buenos Aires. Este valor representa la identificación de la orden en el sistema de negociación y su inclusión es obligatoria en los mensajes de solicitud de estado y cancelación de órdenes.

ExecID - Identificación de reporte de ejecución



In ExecutionReport messages, the ExecID value is mandatory for FIX 5.0. The current implementation for BYMA complies with this rule but its value will always be 0 (zero), even for the case in which the value of the ExecType tag differs from "Order Status"

En los mensajes tipo ExecutionReport, el valor ExecID es obligatorio para FIX 5.0. La implementación actual para BYMA cumple con esta regla pero su valor será siempre 0 (cero), aún para el caso en que el valor del campo ExecType difiera de 'Order Status'.

Lost Execution Reports - Execution Reports perdidos



It is expected that a New Order Single request by a client will result in the return of an Execution Report informing the registration of an order or its rejection. However, the client must contemplate the scenario in which the Execution Report is not returned within a period of arbitrarily established time. In this case, the client must consult the status of the orders by means of an OrderMassStatusRequest message and verify the status of those requests that have not received a response from Gateway FIX.

Es de esperar que una solicitud New Order Single por parte de un cliente resultará en la devolución de un Execution Report informando el alta de una oferta o su rechazo. Sin embargo el cliente debe contemplar el escenario en el cual el Execution Report no es retornado dentro de un periodo de tiempo arbitrariamente establecido. En ese caso el cliente debe consultar el estado de las ordenes mediante un mensaje de tipo Order Mass Status Request y verificar la situación de aquellas solicitudes que no hayan obtenido una respuesta por parte de Gateway FIX.

LeavesQty and CumQty tags - Campos LeavesQty y CumQty



When executing an order partially, we are limited to correctly answer the values of the LeavesQty and CumQty tags, so that 0 (zero) is sent in both fields, it is recommended to perform an OrderStatusRequest to know the right values of those tags.

Al ejecutarse una orden de manera parcial, nos vemos limitados a responder correctamente los valores de leavesQty and CumQty, de modo que se envía 0(cero) en ambos campos, se recomienda realizar un orderStatusRequest para conocer los valores correctos de dichos campos.

DeliverToCompID and OnBehalfOfCompID



If accessing the exchange through a HUB -FIX's message distribution for MVBA- DeliverToCompID and OnBehalfOfCompID tags must be duly completed, as follows:

Assuming the following configuration:

Client (X) <---> MVBA Hub (H) <---> FIX Gateway (G)

Messages originated in client X, with destination G Gateway must complete tags as follows:

SenderCompID: X
TargetCompID: H
DeliverToCompID: G

Messages received by client X coming from G gateway will have the following values in tags:

SenderCompID: H
TargetCompID: X
OnBehalfOfCompID: G

En el caso de acceder al mercado a través de un HUB, componente distribuidor de mensajes FIX del MVBA, deben completarse correctamente los tags DeliverToCompID y OnBehalfOfCompID de la siguiente manera:

Supongamos la siguiente configuración:

Cliente (X) <---> Hub MVBA (H) <---> FIX Gateway (G)

Los mensajes originados en el cliente X destinados al Gateway G deben completar los tags de la siguiente forma:

SenderCompID: X
TargetCompID: H
DeliverToCompID: G

Los mensajes recibidos por el cliente X provenientes del gateway G tendrán los siguientes valores en los tags:

SenderCompID: H
TargetCompID: X
OnBehalfOfCompID: G

Mark tags / unused values (**) - 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.*

CIOrdID



As it is defined in FIX protocol specification, CIOrdID (11) is a string, although in our case, this string is limited to 19 characters long. Due to this string represents an identifier, it is mandatory the client implements an assignment algorithm where unicity is warranted for every request sent to order routing services.

BYMA services will refuse every request with CIOrdID that matches with another request, belonging or not to the cliente that sent the second one.

It is suggested to incorporate to CIOrdId the 8 characters composing the partyID corresponding to the rol Trading Mnemonics to avoid collision with other DMA client, using remaining 11 characters to sequence each request. With respect to this sequence, it is suggested to contemplate the sending date into it in order to avoid collisions with requests generated by the same client in previous days corresponding to GTD or GTC orders. Due to 11 characters could result insufficient to identify univocally a large amount of requests,

to use a numeric base greater than 10 is suggested.

In the case the same software package is used by one or more agents, it is suggested to check that ClOrdId spaces belonging to each agent are disjoint.

It should be taken into account that the responsibility of guaranteeing the uniqueness of this field lies entirely with the client, therefore it is recommended to carry out the necessary tests and/or consultations in order to avoid rejections due to coincidences.

Additionally, it is recommended to treat each case of exception within the application logic, using automatic or manual procedures as appropriate.

Tal como está definido en el protocolo FIX el tag ClOrdID(11) es una cadena de caracteres, sin embargo, en nuestro caso esta cadena se encuentra limitada a 19 caracteres de longitud.

Por tratarse de un identificador, es requisito mandatorio que el cliente implemente un algoritmo de asignación que garantice la unicidad del mismo para cada solicitud enviada a los servicios FIX de order routing provistos por BYMA.

Los servicios rechazarán toda solicitud cuyo ClOrdID coincida con el de otra solicitud aceptada previamente, pertenezca o no al cliente que envió la segunda.

Se sugiere incorporar los 8 caracteres que componen de partyID correspondiente al rol Trading Mnemonic para evitar colisiones con otros clientes DMA, y utilizando los 11 caracteres restantes para secuenciar las solicitudes. Respecto a esta secuenciación se sugiere contemplar en la misma la fecha en la se emite la solicitud para evitar colisiones con secuencias de solicitudes generadas por el mismo cliente en ruedas previas con vigencia GTD o GTC. Dado que 11 caracteres pueden resultar escasos para lograr el identificar unívocamente un número considerablemente grande de solicitudes, puede ser de utilidad recurrir al uso de a una base numérica superior a 10.

*En caso de utilización de un software de terceros, y que este sea utilizado por uno o más agentes, se sugiere controlar que no haya posibles coincidencias en el algoritmo de asignación con otro **usuario y/o agente conectado**.*

*Debe tenerse en cuenta que la responsabilidad de garantizar la unicidad del campo **es enteramente del cliente**, por tanto se recomienda realizar las pruebas y/o consultas necesarias a fin de evitar rechazos por coincidencia del mismo.*

Adicionalmente, se recomienda el tratamiento de cada caso de excepción dentro de la lógica aplicativa recurriendo a procedimientos automáticos o manuales según corresponda.

CxlRejReason (tag 102) - Codigos para identificar el motivo de un rechazo (tag 102)



The following table contains the possible values for tag 102 (CxlRejReason).

La siguiente tabla contiene los valores posibles para el tag 102 (CxlRejReason).

Value	Meaning
0	Too late to cancel
1	Unknown order
2	Broker / Exchange option
3	Order already in Pending Cancel or Pending Replace status
4	Unable to process Order Mass Cancel Request
5	OrigOrdModTime (586) did not match last TransactTime (60) of order
6	Duplicate ClOrdID (11) received
7	Price exceeds current price
8	Price exceeds current price band
18	Invalid price increment
99	Other
1002	Invalid order size (not multiple of lot size)
1007	Invalid order size (< minimum reserve order value)
1008	Invalid order size (< minimum reserve order size)
1101	Invalid display quantity (greater than order quantity)
1102	Invalid display quantity (not multiple of lot size)
1103	Invalid display quantity
1104	Orders with hidden size not permitted during auction call
1105	Iceberg orders disabled for instrument
1106	Fully hidden orders disabled for instrument
1107	New hidden orders not permitted during auction call
1201	Invalid limit price (not multiple of tick)
1202	Invalid limit price (price band breached)
1204	Invalid limit price (< minimum price)
1205	Invalid limit price (short sale failed tick test)
1206	Invalid limit price (short sale failed bid test)
1301	Invalid stop price (not multiple of tick)
1402	Invalid order type (market or limit order with a stop price)
1406	Invalid order type (market to limit order with limit price)
1408	Market orders are not permitted during an auction call
1501	Invalid expire time (elapsed)
1503	Invalid expire date (elapsed)
1505	Invalid TIF (OPG stop orders not permitted)
1507	Invalid TIF (OPG not permitted outside opening auction call)
1511	Invalid TIF (GFA orders not supported)"
1513	Invalid TIF (ATC stop orders not permitted)
1514	Invalid TIF (GFA stop orders not permitted)

1516	GTD orders disabled for instrument
1517	GTT orders disabled for instrument
1518	FOK orders disabled for instrument
1519	GTC orders disabled for instrument
1520	OPG orders disabled for instrument
1521	ATC orders disabled for instrument
1522	Invalid TIF (Not permitted for order book)
1525	Invalid TIF (GFA market to limit orders not permitted)
1526	CPX orders disabled for instrument
1527	Maximum parked order limit reached for instrument
3000	Invalid order quantity (less than filled quantity)
3900	Invalid Side (different from the original order)
3904	Price change not allowed while taking part in CPX session
3905	Price change must match the closing price during CPX session
3906	Order type may not be amended
9002	Instrument halted
9005	Market is closed
9008	Session is closed
9011	Instrument in Post-Close session
9015	Instrument in Closing Price Publication session
11100	Order size greater than available balance
11101	Order size greater than qty available for foreign investors
11400	Single Order Limit Breached
11401	Buy Exposure Limit Breached
11402	Sell Exposure Limit Breached
11403	Trader Level Total Order Limit Breached
11404	Total Order Limit Breached