EntryPoint: Message Specs

- Derivatives
- Equities
- FX

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Change Log

Date	Version	Description	Author
February 22nd, 2010	1.0	- Initial version	AG
August 19th, 2010	1.2	- Harmonized with the Unified Platform Project	AG
October 11th, 2010	1.2.1	- Removed the SessionID from PartyRole (452) domain - Changed the description of the WorkingIndicator (636) tag	AG
August 25th, 2011	1.3	- Added new messages to support Forward (Termo), Option's Exercise and UDS - Changed Account data type from String to Int - Added tags SecondaryExecID (527), MultiLegReportingType (442) and TotNoRelatedSym (393) in ExecutionReport to support trades on UDS - Added tag OrderCategory (1115) in ExecutionReport to report an exercise trade - Added tags SettlType (63), DaysToSettlement (5497) and FixedRate (5706) to support Forward contracts	EP
September 29th, 2011	1.3.1	- Removed tag NextExpectedMsgSeqNum (789) from Logon (35=A) message - Changed max length of fields OrderID (37) and SecondaryOrderID (198) - Defined max value for tag CODTimeoutWindow (35003).	EP
October 20th, 2011	1.4	- Added new domain values in PartyRole (452) and ExecRestatementReason (378) to support Self-Trading prevention at customer level. - Added tag DeliverToCompID (128) to the header.	EP
November 29th, 2011	1.5	- Moved tag QuoteID (117) to outside the repeating group in message QuoteRequest (35=R). - Added tag PosMaintResult (723) in PositionMaintenanceReport	EP
December 26th, 2011	1.5.1	- Added MsgType code to complement message's title. - Removed domain value 101 from tag PosTransType (709) in message PositionMaintenanceRequest (35=AL)	EP
February 14th, 2012	1.6	- Added tag UniqueTradeID (6032) in messages Quote (35=S), QuoteRequest (35=R), QuoteStatusReport (35=AI) and QuoteRequestReject (35=AG) to support TVR.	EP
March 1st, 2012	1.6.1	- Updated PositionEffect (77) field description. - Added PartyRole domain values. - Added tag SecurityStrategyType (7534) in SecurityDefinition (35=d) message.	EP

April 13th, 2012	1.6.2	- Added tag RefSeqNum (45) in BusinessMessageReject (35=j) message. - Added messages ApplicationMessageRequest (35=BW), ApplicationMessageRequestAck (35=BX) and ApplicationMessageReport (35=BY) to support the Message Replay service. - Added tag PossMissingApplMsg (35033) in SequenceReset (35=4) message.	EP
May 23rd, 2012	1.7	- Changed data type of tag MiscFeeType (139) in ExecutionReport (35=8) message. - Removed domain value 99 from tag QuoteCancelType (298). - Added domain value 76 to tag PartyRole (452)	EP
June 18th, 2012	1.7.2	- Updated Contacts information. - Increased tag Text (58) max length from 50 to 250 characters.	EP
August 16th, 2012	1.7.3	- Added domain value 2 - Cancel to tag AllocTransType (71) in AllocationInstruction (35=J) message.	EP
September 5th, 2012	1.7.4	- Updated FixedRate (5706) field description. - Added ApplID and ApplSeqNum max length. - Changed tag LegRatioQty (623) to required in SecurityDefinitionRequest (35=c) and SecurityDefinition (35=d) messages.	EP
October 11th, 2012	1.7.5	- Changed tag NoLegs (555) to required in SecurityDefinitionRequest (35=c) - Value of tag OrderID (37) is “NONE” if order is rejected	EP
November 6th, 2012	1.7.6	- Updated description of tag ExecuteUnderlyingTrade (35004) - Changed Account (1) and AllocAccount (79) max length from 12 to 10	EP
March 11th, 2013	1.7.7	- Changed ExecID (17), ExecRefID (19) and ExchangeExecID (35023) max length from 14 to 32.	EP
January 16th, 2014	1.7.8	- Added domain value 17 - Contra Firm to tag PartyRole (452) in ExecutionReport (35=8) message.	EP
September 1st, 2014	1.7.9	- Added tags TradingSessionID (336), TradingSessionSubID (625) e SecurityTradingStatus (6392) in ExecutionReport to indicate phase/status of the trade.	EP

September, 1st, 2014	2.0	- Added new tag MMProtectionReset (9773) in NewOrderSingle (35=D), OrderCancelReplaceRequest (35=G) and ExecutionReport (35=8) to support Market Maker Protection. - Added new domain value 200 – Market Maker Protection in ExecRestatementReason (378). - Removed the Give up Link Identifier from AccountType (581) domain.	EP
October 16th, 2014	2.1	- Removed domain value 9 – Suspended from tags OrdStatus (39) and ExecType (150).	EP
October 21st, 2014	2.2	- Spelling corrections	JLRM
December 22nd, 2014	2.3	- Changed description of tag MMProtectionReset (9773). Existing orders can be modified without resetting MMP.	EP
April 8th, 2015	2.4	- Changed description of tag MMProtectionReset (9773). Functionality is renamed to Market Protections.	EP
July 13th, 2015	2.5	- Added tag OrigPosReqRefID (713) in PositionMaintenanceRequest (35=AL) and PositionMaintenanceReport (35=AM). - Added tag PosMaintRptRefID (714) in PositionMaintenanceRequest (35=AL). - Added tag ThresholdPercent (35048) in PositionMaintenanceRequest (35=AL) and PositionMaintenanceReport (35=AM). - Added domain value "102 - Scheduled Options Exercise" in tag PosTransType (709). - Added domain value "3 - Cancel" in tag PosMaintAction (712). - Added domain value "0 - Accepted" in tag PosMaintStatus (722). - Added domain value "9 - Not Executed" in tag PosMaintStatus (722). - Added domain value "D - Result of Scheduled Options Exercise" in tag OrderCategory (1115).	EP
September 8th, 2015	2.6	- Changed description of tag OrderID (37).	EP
October 19th, 2015	2.7	- Minor updates.	EP
January 13th, 2017	2.8	- Added tag Text (58) in Logon (35=A).	EP
September 29th, 2017	2.9	- Added domain value 201 - RiskManagement Cancellation to tag ExecRestatementReason (378) in ExecutionReport (35=8) message.	AYSF
January 12th, 2018	2.10	- Changed tag Text (58) of Logon (35=A). This tag be can mandatory.	AYSF

August 1st ,2018	2.11	- Added domain value 13 – OrderOriginationFirm to tag PartyRole (452) in NewOrderSingle (35=j) message. - Added domain value 1005 – StrategyID to tag 452 Party(452) in all messages.	AYSF
November 16th, 2018	2.12	- Added domain value 105 – Cancel From Firmsoft to tag 378 – ExecRestatementReason.	AYSF
January 24th, 2018	2.13	- Added domain value W – RLP Offer to tag OrdType (40) in NewOrderSingle, Execution Report and OrderCancelReplaceRequest messages. - Added new tag RoutingInstruction (35487) to support retail order. - Changed description of tag Price (44).	AYSF
June 5th, 2019	2.14	- Added new domain value 2 – Waived Priority (RLP Analysis) to tag 35487 – RoutingInstruction - Added new domain 1003 – Custody Account to tag Party Role (452) - Added new domain 1004 – Custody Account Type to tag Party Role (452)	AYSF
January 8th, 2020	2.15	- Added new messages OrderMassActionRequest (35=CA) and OrderMassActionReport (35=BZ)	AYSF
January 31th, 2020	2.16	- Added new tag ContraryInstructionIndicator (719) to support new functionality Contrary Exercise in (35=AL) and (35=AM) messages. - Added new domain value “103 – Snapshot – Holder” in tag PosTradeType (709). - Added new domain value “104 - Snapshot – Issuer” in tag PosTradeType (709). - Added new domain value “105 - Automatic Exercise” in tag PosTradeType (709). - Added new domain value “106 - Do Not Automatic Exercise” in tag PosTradeType (709). - Changed description of domain ”D” to tag 1115. - Removed tag 35048 in PositionMaintenanceRequest (35=AL) and PositionMaintenanceReport (35=AM). - Removed domain 102 - Scheduled Options Exercise to tag **709 -** PosTransType	
November 13th, 2020	2.17	- Added new tag SelfTradePreventionInstruction (35539) to support new funcionality in (35=D), (35=8) and (35=G) messages. - Added new domain value 107 - Cancel Resting due to Self-Match Prevention in tag ExecRestatementReason (378). - Changed description of domain 103 to tag ExecRestatementReason (378).	AYSF

April 05th, 2021	2.18	- Added tag ExecRestatementReason (378) in OrderCancelRequest (35=F) message. - Added news domains 203 – Cancel order due to Operational Error and 204 – Order cancelled due to Operational Error in tag ExecRestatementReason (378), - to support new functionality about Order Action Cancel) in ExecutionReport (35=8) message.	AYSF, RDCF
April 07th, 2021	2.19	- Added new domains values 205 - Cancel from Firmsoft due to Operational Error and 206 - Order cancelled via Firmsoft due to Operational in tag ExecRestatementReason (378) in ExecutionReport (35=8) message, to support order cancel due to operational error.	RDC

Standard Message Header

Tag	Tag name	Req'd	Data Type	Comment
8	BeginString	Y	String (7)	"FIX.4.4".
9	BodyLength	Y	Length (6)	(Always unencrypted, must be second field in message)
35	MsgType	Y	String (4)	(Always unencrypted, must be third field in message) Valid values: 0 - Heartbeat 1 - Test Request 2 - Resend Request 3 - Reject 4 - Sequence Reset 5 - Logout 8 - Execution Report 9 - Order Cancel Reject A - Logon D - Order Single F - Order Cancel Request G - Order Cancel Replace Request J - Allocation Instruction R - Quote Request S - Quote Z - Quote Cancel c - Security Definition Request d - Security Definition j - Business Message Reject s - New Order Cross AG - Quote Request Reject AI - Quote Status Report AL - Position Maintenance Request AM - Position Maintenance Report AS - Allocation Report BW - Application Message Request BX - Application Message Request Ack BY - Application Message Report
49	SenderCompID	Y	String (50)	Please contact BM&FBOVESPA for appropriate CompID assignment (see section 3.2).
56	TargetCompID	Y	String (50)	Please contact BM&FBOVESPA for appropriate CompID assignment (see section 3.2).

Tag	Tag name	Req'd	Data Type	Comment
128	DeliverToCompID	N	String	Assigned value used to identify the firm targeted to receive the message sent by BM&FBOVESPA. As this tag will be soon deprecated, no client application should create a dependency on it.
34	MsgSeqNum	Y	Seqnum (9)	Integer message sequence number.
43	PossDupFlag	N	Boolean (1)	Indicates possible retransmission of message with this sequence number.
97	PossResend	N	Boolean (1)	Indicates that message may contain information that has been sent under another sequence number.
52	SendingTime	Y	UTCTimestamp (21)	Expressed in UTC (Universal Time Coordinated)
122	OrigSendingTime	N	UTCTimestamp (21)	Original time of message transmission (expressed in UTC) when transmitting orders as the result of a resend request.

1. Standard Message Trailer

Tag	Tag name	Req'd	Data Type	Comment
10	CheckSum	Y	String (3)	Always unencrypted, always last field in message

2. Session Level Messages

2.1. Heartbeat (35=0)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
112	TestReqID	N	String	Required when the heartbeat is the result of a Test Request message.
[Standard Message Trailer]				

2.2. TestRequest (35=1)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
112	TestReqID	Y	String	Identifier included in Test Request message to be returned in resulting Heartbeat
[Standard Message Trailer]				

2.3. ResendRequest (35=2)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
7	BeginSeqNo	Y	Seqnum (9)	Message sequence number of first message in range to be resent

Tag	Tag name	Req'd	Data Type	Comment
16	EndSeqNo	Y	Seqnum (9)	Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = 0 (representing=infinity).
[Standard Message Trailer]				

2.4. Reject (35=3)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
45	RefSeqNum	Y	Seqnum (9)	MsgSeqNum of rejected message.
371	RefTagID	N	Int	The tag number of the FIX field being referenced.
372	RefMsgType	N	String (2)	The MsgType of the FIX message being referenced.
373	SessionRejectReason	N	Int (6)	Code to identify reason for a session-level Reject message. Valid values: 0 - Invalid Tag Number 1 - Required Tag Missing 2 - Tag Not Defined For This Message Type 3 - Undefined Tag 4 - Tag Specified Without A Value 5 - Value Is Incorrect 6 - Incorrect Data Format For Value 9 - Compid Problem 10 - Sendingtime Accuracy Problem 11 - Invalid Msgtype 13 - Tag Appears More Than Once 14 - Tag Specified Out Of Required Order 15 - Repeating Group Fields Out Of Order 16 - Incorrect Numingroup Count For Repeating Group 17 - Non Data Value Includes Field Delimiter 99 - Other

Tag	Tag name	Req'd	Data Type	Comment
58	Text	N	String (250)	Where possible, message to explain reason for rejection.
[Standard Message Trailer]				

2.5. SequenceReset (35=4)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
123	GapFillFlag	N	Boolean (1)	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.
36	NewSeqNo	Y	Seqnum (9)	New sequence number.
35033	PossMissingApplMsg	N	Boolean (1)	Indicates that the range of messages retransmitted after a Resend Request may not include all the application messages contained in the original range requested.
[Standard Message Trailer]				

2.6. Logout (35=5)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
58	Text	N	String (250)	Explanation for Logout reason (if any).
[Standard Message Trailer]				

2.7. Logon (35=A)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
98	EncryptMethod	Y	Int (1)	Must be "0"
108	HeartBtInt	Y	Int	Recommended: "30"
95	RawDataLength	N	Length	Required when this message contains authentication data. For more details on authentication data in Logon messages, please contact BM&FBOVESPA.
96	RawData	N	Data	Required when this message contains authentication data. For more details on authentication data in Logon messages, please contact BM&FBOVESPA.
58	Text	Y	String (250)	Customers should use this field to provide the name and certified version of the client solution used to connect to the Exchange. For example: Solution name 1.0
141	ResetSeqNumFlag	N	Boolean (1)	Indicates that the both sides of the FIX session should reset sequence numbers.
464	TestMessageIndicator	N	Boolean (1)	Sent only by BM&FBOVESPA
925	NewPassword	N	String	Only sent from the client to BM&FBOVESPA. Allows the client to change its password.
35002	CancelOnDisconnectType	N	Int (1)	Criteria used to initiate COD by the Border Gateway. If this Tag is not present then COD will not be enabled Valid values: 0 - Do Not Cancel On Disconnect Or Logout 1 - Cancel On Disconnect Only 2 - Cancel On Logout Only 3 - Cancel On Disconnect Or Logout
35003	CODTimeoutWindow	N	Int (5)	Border Gateway will not trigger COD if the customer reconnects within the timeout window (milliseconds) which starts when the triggering event is detected. Will default to 0 if not present but will regardless always be echoed back in the logon confirmation with the value in force. Default if not specified is 0. Max allowed value is 60000.
[Standard Message Trailer]				

3. Application Level Messages

3.1. Message Directions

Application Message	MsgType	From BM&FBovespa to Client	From Client to BM&FBovespa
BusinessMessageReject	j	✓	
NewOrderSingle	D		✓
ExecutionReport	8	✓	
OrderCancelReplaceRequest	G		✓
OrderCancelRequest	F		✓
OrderCancelReject	9	✓	
NewOrderCross	s		✓
SecurityDefinitionRequest	c		✓
SecurityDefinition	d	✓	
QuoteRequest	R	✓	✓
QuoteStatusReport	AI	✓	
Quote	S	✓	✓
QuoteCancel	Z	✓	✓
QuoteRequestReject	AG	✓	✓
PositionMaintenanceRequest	AL		✓
PositionMaintenanceReport	AM	✓	
AllocationInstruction	J		✓
AllocationReport	AS	✓	
ApplicationMessageRequest	BW		✓
ApplicationMessageRequestAck	BX	✓	
ApplicationMessageReport	BY	✓	

3.2. BusinessMessageReject (35=j)

Tag	Tag name	Req'd	Data Type	Comment
		[Standard Message Header]		
1180	ApplID	N	String (12)	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
45	RefSeqNum	N	Seqnum (9)	MsgSeqNum of rejected message.
372	RefMsgType	Y	String (2)	The MsgType of the FIX message being referenced.
379	BusinessRejectRefID	N	String (38)	The value of the business-level “ID” field on the message being referenced. Required unless the corresponding ID field was not specified.
380	BusinessRejectReason	Y	Int (6)	Code to identify the reason of the rejection. Please refer to the error codes document for domain information.
58	Text	N	String (250)	Message to explain reason for rejection, if available.
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
		[Standard Message Trailer]		

3.3. NewOrderSingle (35=D)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
9773		MMProtectionReset	N	Boolean (1)	Resets Market Protections. When Market Protections are triggered, the Exchange will not accept new orders for that product group without tag MMProtectionReset. Valid value: Y - Reset Market Protections
11		ClOrdID	Y	String (38)	Unique identifier of the order as assigned by the market participant.
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
➔	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 13 = Order Origination Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session 1003 – Custody Account 1004 – Custody Allocation Type 1005 – Strategy ID
1		Account	N	Int (10)	Account mnemonic.

Tag	Tag name	Req'd	Data Type	Comment
581	AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
110	MinQty	N	Qty (9)	Minimum quantity of an order to be executed.
111	MaxFloor	N	Qty (9)	Maximum number of shares or contracts within an order to be shown on the match engine at any given time.
55	Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48	SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
38	OrderQty	Y	Qty (15)	Quantity ordered.
40	OrdType	Y	Char (1)	Order type. Valid values: 1 - Market 2 - Limit 3 - Stop Loss 4 - Stop Limit K - Market With Leftover As Limit W – RLP

Tag	Tag name	Req'd	Data Type	Comment
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the **order type requires a price (not market orders and RLP).**
99	StopPx	N	Price (20)	The stop price of a stop limit order (Conditionally required if OrdType = 4).
59	TimeInForce	N	Char (1)	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. Valid values: 0 - Day 1 - Good Till Cancel 3 - Immediate Or Cancel 4 - Fill Or Kill 6 - Good Till Date 7 - At The Close A - Good For Auction
432	ExpireDate	N	LocalMktDate (8)	Required only if TimeInForce (Tag 59) = Good Till Date (GTD). Only expiration date can be set. Orders expire at the end of the trading session.
77	PositionEffect	N	Char (1)	Indicates whether the resulting position after a trade should be a closing position. It must be used only with derivative options securities. Valid values: C – Close
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
35487	Routing Instruction	N	Char (1)	Indicates additional order instruction 1 - Retail Liquidity Taker 2 - Waived Priority (RLP Analysis)

Tag	Tag name	Req'd	Data Type	Comment
35539	**SelfTradePreventionInstruction**	**N**	**Int (1)**	**Indicates which order should be canceled due to Self-Trade Prevention.** **Valid values:** **1 – Cancel Aggressor Order** **2 – Cancel Resting Order** **3 – Cancel Both Orders** **Default if not specified is 1.**
		[Standard Message Trailer]		

3.4. ExecutionReport (35=8)

Tag	Tag name	Req'd	Data Type	Comment
		[Standard Message Header]		
1180	ApplID	N	String (12)	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
9773	MMProtectionReset	N	Boolean (1)	Resets the Market Maker Protection. When Market Maker Protection is triggered, the Exchange will not accept new orders or modification of existing orders for that product group without tag MMProtectionReset. Valid value: Y - Reset Market Maker Protection
37	OrderID	Y	String (26)	Unique identifier for Order as assigned by the exchange. Uniqueness is guaranteed within a single trading day/instrument. Value is “NONE” if order is rejected.

Tag		Tag name	Req'd	Data Type	Comment
198		SecondaryOrderID	N	String (26)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders.
527		SecondaryExecID	N	String (32)	Unique identifier present in all messages associated with a spread transaction. This value allows linking spread summary fill notice, leg fill notices, and leg trade cancellation execution report messages generated from a spread transaction.
11		ClOrdID	N	String (38)	Unique identifier of the order as assigned by the market participant.
41		OrigClOrdID	N	String (38)	Contains the ClOrdID of the replacement order. Conditionally required when ExecType = 5 (Replace).
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session 1003 – Custody Account 1004 – Custody Allocation Type 1005 – Strategy ID
382		NoContraBrokers	N	NumInGroup (1)	Number of contra brokers in an execution. Currently, this field will be always set to 1. Conditionally required when reporting trades.
→	375	ContraBroker	N	String (50)	Identifies contra broker.
548		CrossID	N	String (38)	ID of electronically submitted cross order by the institution (if in response to a cross order).
17		ExecID	Y	String (32)	Unique identifier of execution message as assigned by the exchange – unique per instrument.
19		ExecRefID	N	String (32)	Optionally sent when reporting a trade bust. Contains the identifier of the busted trade.

Tag	Tag name	Req'd	Data Type	Comment
150	ExecType	Y	Char (1)	Describes the action that triggered this specific Execution Report - see the OrdStatus (39) tag for the current order status (e.g, Partially Filled). Valid values: 0 - New 4 - Canceled 5 - Replace 8 - Rejected C - Expired D - Restated F - Trade H - Trade Cancel
39	OrdStatus	Y	Char (1)	Order status. Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled 5 - Replaced 8 - Rejected C - Expired Z - Previous Final State
636	WorkingIndicator	N	Boolean (1)	Indicates if an order has been triggered and is available for trading. Used with Stop (Limit, with protection) orders and the At the Close validity.
103	OrdRejReason	N	Int (6)	Code to identify reason for order rejection. For optional use with ExecType = 8 (Rejected). Please refer to the error codes document for domain information.

Tag	Tag name	Req'd	Data Type	Comment
378	ExecRestatementReason	N	Int (6)	Indicates reason of restatement, if available. Valid values: 8 - Market Option 100 - Cancel On Hard Disconnection 101 - Cancel On Logout 102 - Cancel On Disconnect And Logout 103 - Cancel Aggressor due to Self-Match Prevention 105-Cancel from Firmsoft 107 - Cancel Resting due to Self-Match Prevention 200 - Market Maker Protection 201 - RiskManagement Cancellation **203 – Cancel order due to Operational Error** **204 – Order cancelled due to Operational Error** **205 – Cancel from Firmsoft due to Operational Error** **206 – Order cancelled via Firmsoft due to Operational Error**
1	Account	N	Int (10)	Account mnemonic.
581	AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account

Tag	Tag name	Req'd	Data Type	Comment
63	SettlType	N	String (1)	Indicates who in the contract has control over evoking settlement. Valid values: 0 - Buyers Discretion 8 - Sellers Discretion X – Mutual
5497	DaysToSettlement	N	String (3)	Deadline for completing the forward deal. For Common, Dollar and Index contracts must be between 16 and 999. And maximum of 90 days for Flexible.
5706	FixedRate	N	Percentage (10)	Interest rate of the forward trade. Expressed in decimal form. For example, 1% is expressed and sent as 0.01. One basis point is represented as 0.0001.
55	Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48	SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 – Sell

Tag	Tag name	Req'd	Data Type	Comment
38	OrderQty	Y	Qty (15)	Quantity ordered.
40	OrdType	N	Char (1)	Conditionally required when ExecType != 8 (Reject) or ExecType != H (Trade bust). Valid values: 1 - Market 2 - Limit 3 - Stop Loss 4 - Stop Limit K - Market With Leftover As Limit W – RLP
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders and RLP).
99	StopPx	N	Price (20)	The stop price of a stop limit order (Conditionally required if OrdType = 4).
35001	ProtectionPrice	N	Price (20)	Conditionally returned on execution reports for Market and Stop Protect orders. This contains the final protection price limit at which any unmatched quantity will rest on the book.
59	TimeInForce	N	Char (1)	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. Valid values: 0 - Day 1 - Good Till Cancel 3 - Immediate Or Cancel 4 - Fill Or Kill 6 - Good Till Date 7 - At The Close A - Good For Auction

Tag	Tag name	Req'd	Data Type	Comment
432	ExpireDate	N	LocalMktDate (8)	Required only if TimeInForce (Tag 59) = Good Till Date (GTD). Only expiration date can be set. Orders expire at the end of the trading session.
336	TradingSessionID	N	String (1)	Identifier for Trading Session. Valid values: 1 - Regular Day Session phases. 6 - Used for both Before and After Hours Market phases (Non Regular Session)
625	TradingSessionSubID	N	String (3)	Identifier for the instrument group phase. Valid values: 2 - Pause 4 - Close 17 - Open 18 - Pre-Close 21 - Pre-Open 101 - Final Closing Call
6392	SecurityTradingStatus	N	String (3)	Identifier for the instrument phase. Valid values: 2 - Trading Halt (Pause) 4 - No-Open (Close) 17 - Ready to trade (Open) 18 - Not available for trading (Forbidden) 20 - Unknown or invalid 21 - Pre-Open 101 - Final Closing Call 110 – Reserved
32	LastQty	N	Qty (9)	Quantity of shares bought/sold on this (last) fill. Conditionally required when ExecType = F (Trade).
31	LastPx	N	Price (20)	Price of this (last) fill.

Tag	Tag name	Req'd	Data Type	Comment
151	LeavesQty	Y	Qty (9)	Amount of shares open for further execution, or unexecuted. LeavesQty = OrderQty - CumQty.
14	CumQty	Y	Qty (9)	Total number of shares or contracts filled.
6	AvgPx	Y	Price (1)	Always 0 (zero).
75	TradeDate	N	LocalMktDate (8)	Indicates date of trade referenced in this message in YYYYMMDD format (expressed in local time at place of trade). Absence of this field indicates current day (expressed in local time at place of trade).
60	TransactTime	N	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
1057	AggressorIndicator	N	Boolean (1)	Used to identify whether the order initiator is an aggressor or not in the trade. Valid values: Y - Order Initiator Is Agressor N - Order Initiator Is Passive
110	MinQty	N	Qty (9)	Minimum quantity of an order to be executed. Echo from original order's MinQty.
111	MaxFloor	N	Qty (9)	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.
58	Text	N	String (250)	Free format text string.
442	MultiLegReportingType	N	Char (1)	Used to indicate what an Execution Report represents. Default value is 1 (Single Security). Valid values: 1 - Single Security 2 - Individual Leg Of A Multi Leg Security 3 - Multi Leg Security

Tag	Tag name	Req'd	Data Type	Comment
393	TotNoRelatedSym	N	Int (2)	Contains the number of Leg Fill Notice messages sent with the spread summary. This field is sent only in the Trade Execution Reports for the Spread Summary - Fill Notice.
6032	UniqueTradeID	N	String (10)	Contains the unique identifier for this trade, per instrument + trading date, as assigned by the exchange. Conditionally required if ExecType = F (Trade).
1115	OrderCategory	N	Char (1)	Defines the type of interest behind a trade i.e. why a trade occurred. Valid values: B - Result Of Options Exercise C - Result Of Assignment From An Options Exercise D - Result of Automatic Options Exercise
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
35487	Routing Instruction	N	Char (1)	Indicates additional order instruction 1 - Retail Liquidity Taker 2 - Waived Priority (RLP Analysis)
35539	**SelfTradePreventionInstruction**	**N**	**Int (1)**	**Indicates which order should be canceled due to Self-Trade Prevention. Valid values: 1 – Cancel Aggressor Order 2 – Cancel Resting Order 3 – Cancel Both Orders Default if not specified is 1.**
[Standard Message Trailer]				

3.5. OrderCancelReplaceRequest (35=G)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
9773	MMProtectionReset	N	Boolean (1)	Resets the Market Maker Protection. When Market Maker Protection is triggered, the Exchange will not accept new orders or modification of existing orders for that product group without tag MMProtectionReset. Valid value: Y - Reset Market Maker Protection
37	OrderID	N	String (26)	BM&FBOVESPA-assigned OrderID of the order the client is trying to modify.
198	SecondaryOrderID	N	String (26)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders.
453	NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔ 448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
➔ 447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
→	452	PartyRole6	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session 1003 – Custody Account 1004 – Custody Allocation Type 1005 – Strategy ID
41		OrigClOrdID	Y	String (38)	ClOrdID which should be replaced.
11		ClOrdID	Y	String (38)	Unique ID of cancel replace request as assigned by the institution.
1		Account	N	Int (10)	Account mnemonic.
581		AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
110		MinQty	N	Qty (9)	Minimum quantity of an order to be executed.
111		MaxFloor	N	Qty (9)	Maximum number of shares or contracts within an order to be shown on the match engine at any given time.
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.

Tag	Tag name	Req'd	Data Type	Comment
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
38	OrderQty	Y	Qty (15)	Quantity ordered.
40	OrdType	Y	Char (1)	Order type. Valid values: 1 - Market 2 - Limit 3 - Stop Loss 4 - Stop Limit K - Market With Leftover As Limit W – RLP
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders and RLP).
99	StopPx	N	Price (20)	The stop price of a stop limit order (Conditionally required if OrdType = 4).
59	TimeInForce	N	Char (1)	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. Valid values: 0 - Day 1 - Good Till Cancel 3 - Immediate Or Cancel 4 - Fill Or Kill 6 - Good Till Date 7 - At The Close A - Good For Auction

Tag	Tag name	Req'd	Data Type	Comment
432	ExpireDate	N	LocalMktDate (8)	Required only if TimeInForce (Tag 59) = Good Till Date (GTD). Only expiration date can be set. Orders expire at the end of the trading session.
77	PositionEffect	N	Char (1)	Indicates whether the resulting position after a trade should be a closing position. It must be used only with derivative options securities. Valid values: C - Close
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
35487	Routing Instruction	N	Char (1)	Indicates additional order instruction 1 - Retail Liquidity Taker 2 - Waived Priority (RLP Analysis)
35539	**SelfTradePreventionInstruction**	**N**	**Int (1)**	**Indicates which order should be canceled due to Self-Trade Prevention. Valid values: 1 – Cancel Aggressor Order 2 – Cancel Resting Order 3 – Cancel Both Orders Default if not specified is 1.**
[Standard Message Trailer]				

3.6. OrderCancelRequest (35=F)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
41	OrigClOrdID	Y	String (38)	ClOrdID of the order that the client is trying to cancel.
37	OrderID	N	String (26)	BM&FBOVESPA-assigned OrderID of the order the client is trying to cancel.
198	SecondaryOrderID	N	String (26)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders.
11	ClOrdID	Y	String (38)	Unique order id assigned by institution to the cancel request.

Tag		Tag name	Req'd	Data Type	Comment
378		**ExecRestatementReason**	**N**	**Int (6)**	**Indicates reason of restatement, if available.** **Valid value:** **203 – Cancel order due to Operational Error**
1		Account	N	Int (10)	Account mnemonic.
581		AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol

Tag	Tag name	Req'd	Data Type	Comment
207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
38	OrderQty	Y	Qty (15)	Quantity ordered.
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]				

3.7. OrderCancelReject (35=9)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String (12)	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
37	OrderID	Y	String (26)	If CxlRejReason=”Unknown order”, value is: “NONE” if cancel is done via OrigClOrdID, or value of the OrderID of the original cancel or modification request. Otherwise, unique identifier for Order as assigned by BM&FBOVESPA. Uniqueness is guaranteed within a single trading day/instrument.
198	SecondaryOrderID	N	String (26)	Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders.
11	ClOrdID	Y	String (38)	Unique identifier of the order as assigned by the market participant.

Tag		Tag name	Req'd	Data Type	Comment
41		OrigClOrdID	Y	String (38)	ClOrdID of the order that could not be canceled.
39		OrdStatus	Y	Char (1)	OrdStatus value after this cancel reject is applied. If CxlRejReason = "Unknown Order", this field's value is "Rejected". Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled 5 - Replaced 8 - Rejected C - Expired Z - Previous Final State
1		Account	N	Int (10)	Account mnemonic.
581		AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
434		CxlRejResponseTo	Y	Char (1)	Identifies the type of request that this Cancel Reject is in response to. Valid values: 1 - Order Cancel Request 2 - Order Cancel Replace Request
102		CxlRejReason	N	Int (6)	Code to identify reason for cancel rejection. Please refer to the error codes document for domain information.
58		Text	N	String (250)	Description of error in case CxlRejReason = 99 (Other), or in other cases, may contain extra information on stated CxlRejReason.
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.

Tag		Tag name	Req'd	Data Type	Comment
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54		Side	N	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell

Tag	Tag name	Req'd	Data Type	Comment
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]				

3.8. NewOrderCross (35=s)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
548	CrossID	Y	String (38)	Identifier for a cross order. Must be unique during a given trading day.
549	CrossType	Y	Int (1)	Type of cross being submitted to a market. Valid values: 1 - Cross Trade Which Is Executed Completely Or Not
550	CrossPrioritization	Y	Int (1)	Indicates if one side or the other of a cross order should be prioritized. Valid values: 0 - None
552	NoSides	Y	NumInGroup (2)	Number of Side (54) repeating group instances. Must be always 2 (both sides)
→ 54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
→ 11	ClOrdID	Y	String (38)	Unique identifier of the order as assigned by the market participant.
→ 453	NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→ → 448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→ → 447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag			Tag name	Req'd	Data Type	Comment
→	→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
→	1		Account	N	Int (10)	Account mnemonic.
→	581		AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
→	38		OrderQty	Y	Qty (15)	Quantity ordered.
→	77		PositionEffect	N	Char (1)	Indicates whether the resulting position after a trade should be a closing position. It must be used only with derivative options securities. Valid values: C - Close
55			Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48			SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.

Tag	Tag name	Req'd	Data Type	Comment
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
40	OrdType	Y	Char (1)	Order type. Valid values: 2 - Limit
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders **and RLP**).
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]				

3.9. SecurityDefinitionRequest (35=c)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String (12)	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
320		SecurityReqID	Y	String (17)	Unique ID of a Security Definition Request.
321		SecurityRequestType	Y	Int (1)	Type of Security Definition Request. Valid values: 1 - Request Security Identity For The Specifications Provided
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
➔	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID

Tag		Tag name	Req'd	Data Type	Comment
555		NoLegs	Y	NumInGroup (2)	Number of InstrumentLeg repeating group instances.
→	600	LegSymbol	Y	String (20)	Multileg instrument's individual security's Symbol. See Symbol (55) field for description.
→	602	LegSecurityID	N	String (12)	Multileg instrument's individual security's SecurityID. See SecurityID (48) field for description.
→	603	LegSecurityIDSource	N	String (1)	Multileg instrument's individual security's SecurityIDSource. See SecurityIDSource (22) field for description.
→	623	LegRatioQty	Y	Float (20)	The ratio of quantity for this individual leg relative to the entire multileg security.
→	624	LegSide	N	Char (1)	The side of this individual leg (multileg security). See Side (54) field for description and values. Valid values: 1 - Buy 2 - Sell
[Standard Message Trailer]					

3.10. SecurityDefinition (35=d)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
320		SecurityReqID	Y	String (17)	Unique ID of a Security Definition Request.
322		SecurityResponseID	Y	String (17)	Unique ID of a Security Definition message.
323		SecurityResponseType	Y	Int (1)	Type of Security Definition message response. Valid values: 1 - Accept Security Proposal As Is 5 - Reject Security Proposal
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID

Tag		Tag name	Req'd	Data Type	Comment
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
7534		SecurityStrategyType	N	String (3)	Indicates the type of Strategy created. This field is not sent on rejects.
58		Text	N	String (250)	Free format text string.
555		NoLegs	Y	NumInGroup (2)	Number of InstrumentLeg repeating group instances.
→	600	LegSymbol	Y	String (20)	Multileg instrument's individual security's Symbol. See Symbol (55) field for description.
→	602	LegSecurityID	N	String (12)	Multileg instrument's individual security's SecurityID. See SecurityID (48) field for description.
→	603	LegSecurityIDSource	N	String (1)	Multileg instrument's individual security's SecurityIDSource. See SecurityIDSource (22) field for description.
→	623	LegRatioQty	Y	Float (20)	The ratio of quantity for this individual leg relative to the entire multileg security.
→	624	LegSide	N	Char (1)	The side of this individual leg (multileg security). See Side (54) field for description and values. Valid values: 1 - Buy 2 - Sell
[Standard Message Trailer]					

3.11. QuoteRequest (35=R)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String (12)	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
131		QuoteReqID	Y	String (17)	Unique identifier for quote request.
117		QuoteID	N	String (17)	Unique identifier for quote
1171		PrivateQuote	Y	Boolean (1)	Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.
6032		UniqueTradeID	N	String (10)	Used in Forward + Registered Cash (TVR) to indicate the cash security previously bought. Not provided in the message sent to counter party.
35004		ExecuteUnderlyingTrade	N	Int (1)	Specifies if a simultaneous trade of the underlying is to be performed. Required to indicate Termo Vista and Termo Vista Registered. Valid values: 0 - No Underlying Trade 1 - Underlying Opposing Trade
146		NoRelatedSym	Y	NumInGroup (2)	Specifies the number of repeating symbols specified.
➔	55	Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
➔	48	SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
➔	22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol

Tag			Tag name	Req'd	Data Type	Comment
→	207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
→	54		Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 – Sell
→	38		OrderQty	Y	Qty (15)	Quantity ordered.
→	63		SettlType	Y	String (1)	Indicates who in the contract has control over evoking settlement. Valid values: 0 - Buyers Discretion 8 - Sellers Discretion X – Mutual
→	5497		DaysToSettlement	Y	String (3)	Deadline for completing the forward deal. For Common, Dollar and Index contracts must be between 16 and 999. And maximum of 90 days for Flexible.
→	5706		FixedRate	Y	Percentage (10)	Describes the interest to be paid by the forward buyer and received by the forward seller, in proportion to the agreed days to settlement. Expressed in decimal form. For example, 1% is expressed and sent as 0.01. One basis point is represented as 0.0001.
→	1		Account	N	Int (10)	Account mnemonic.
→	60		TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
→	44		Price	Y	Price (20)	Price per share or contract.
→	453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag			Tag name	Req'd	Data Type	Comment
→	→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 – Strategy ID
5149			Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]						

3.12. QuoteStatusReport (35=AI)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String (12)	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
131	QuoteReqID	Y	String (17)	Unique identifier for quote request.
117	QuoteID	Y	String (17)	Unique identifier for quote
1171	PrivateQuote	N	Boolean (1)	Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.
6032	UniqueTradeID	N	String (10)	Used in Forward + Registered Cash (TVR) to indicate the cash security previously bought. Not provided in the message sent to counter party.
35004	ExecuteUnderlyingTrade	N	Int (1)	Specifies if a simultaneous trade of the underlying is to be performed. Required to indicate Termo Vista and Termo Vista Registered. Valid values: 0 - No Underlying Trade 1 - Underlying Opposing Trade
35006	QuoteStatusResponseTo	N	Int (1)	Identifies the type of request that a Quote Status Report is in response to. Valid values: 0 - Quote 1 - Quote Request 2 - Quote Cancel 3 - Quote Request Reject
453	NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔ 448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.

Tag		Tag name	Req'd	Data Type	Comment
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54		Side	N	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell

Tag	Tag name	Req'd	Data Type	Comment
38	OrderQty	Y	Qty (15)	Quantity ordered.
63	SettlType	N	String (1)	Indicates who in the contract has control over evoking settlement. Valid values: 0 - Buyers Discretion 8 - Sellers Discretion X - Mutual
5497	DaysToSettlement	N	String (3)	Deadline for completing the forward deal. For Common, Dollar and Index contracts must be between 16 and 999. And maximum of 90 days for Flexible.
5706	FixedRate	N	Percentage (10)	Describes the interest to be paid by the forward buyer and received by the forward seller, in proportion to the agreed days to settlement. Expressed in decimal form. For example, 1% is expressed and sent as 0.01. One basis point is represented as 0.0001.
1	Account	N	Int (10)	Account mnemonic.
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders).
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
297	QuoteStatus	Y	Int (2)	Identifies the status of the quote acknowledgement. Valid values: 0 - Accepted 5 - Rejected 7 - Expired 9 - Quote Not Found 10 - Pending 11 - Pass 17 - Canceled

Tag	Tag name	Req'd	Data Type	Comment
35005	QuoteStatusReportType	Y	Int (1)	Describes the specific QuoteStatusReport while QuoteStatus(297) identifies the current QuoteRequest status. Valid values: 0 - New 1 - Accept 3 - Reject 4 - Expired 5 - Pass
300	QuoteRejectReason	N	Int (6)	Reason Quote was rejected.
58	Text	N	String (250)	Free format text string.
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]				

3.13. Quote (35=S)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String (12)	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
131		QuoteReqID	Y	String (17)	Unique identifier for quote request.
117		QuoteID	Y	String (17)	Unique identifier for quote
1171		PrivateQuote	Y	Boolean (1)	Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.
6032		UniqueTradeID	N	String (10)	Used in Forward + Registered Cash (TVR) to indicate the cash security previously bought. Not provided in the message sent to counter party.
35004		ExecuteUnderlyingTrade	N	Int (1)	Specifies if a simultaneous trade of the underlying is to be performed. Required to indicate Termo Vista and Termo Vista Registered. Valid values: 0 - No Underlying Trade 1 - Underlying Opposing Trade
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 – Strategy ID
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
54		Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
38		OrderQty	Y	Qty (15)	Quantity ordered.

Tag	Tag name	Req'd	Data Type	Comment
63	SettlType	Y	String (1)	Indicates who in the contract has control over evoking settlement. Valid values: 0 - Buyers Discretion 8 - Sellers Discretion X - Mutual
5497	DaysToSettlement	Y	String (3)	Deadline for completing the forward deal. For Common, Dollar and Index contracts must be between 16 and 999. And maximum of 90 days for Flexible.
5706	FixedRate	Y	Percentage (10)	Describes the interest to be paid by the forward buyer and received by the forward seller, in proportion to the agreed days to settlement. Expressed in decimal form. For example, 1% is expressed and sent as 0.01. One basis point is represented as 0.0001.
1	Account	Y	Int (10)	Account mnemonic.
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
44	Price	Y	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders **and RLP**).
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]				

3.14. QuoteCancel (35=Z)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String (12)	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
131		QuoteReqID	N	String (17)	Unique identifier for quote request.
117		QuoteID	N	String (17)	Unique identifier for quote
1171		PrivateQuote	Y	Boolean (1)	Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.
298		QuoteCancelType	Y	Int (1)	Identifies the type of quote cancel. Valid values: 5 - Cancel For QuoteID
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
1		Account	N	Int (10)	Account mnemonic.
295		NoQuoteEntries	Y	NumInGroup (1)	The number of quote entries for a QuoteSet.
→	55	Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
→	48	SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
→	22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
→	207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
5149		Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]					

3.15. QuoteRequestReject (35=AG)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String (12)	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
131		QuoteReqID	Y	String (17)	Unique identifier for quote request.
117		QuoteID	N	String (17)	Unique identifier for quote
1171		PrivateQuote	N	Boolean (1)	Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.
6032		UniqueTradeID	N	String (10)	Used in Forward + Registered Cash (TVR) to indicate the cash security previously bought. Not provided in the message sent to counter party.
658		QuoteRequestRejectReason	Y	Int (6)	Reason Quote was rejected.
146		NoRelatedSym	Y	NumInGroup (2)	Specifies the number of repeating symbols specified.
→	55	Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
→	48	SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
→	22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
→	207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
→	54	Side	N	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
→	38	OrderQty	Y	Qty (15)	Quantity ordered.

Tag			Tag name	Req'd	Data Type	Comment
→	63		SettlType	N	String (1)	Indicates who in the contract has control over evoking settlement. Valid values: 0 - Buyers Discretion 8 - Sellers Discretion X - Mutual
→	5497		DaysToSettlement	N	String (3)	Deadline for completing the forward deal. For Common, Dollar and Index contracts must be between 16 and 999. And maximum of 90 days for Flexible.
→	5706		FixedRate	N	Percentage (10)	Describes the interest to be paid by the forward buyer and received by the forward seller, in proportion to the agreed days to settlement. Expressed in decimal form. For example, 1% is expressed and sent as 0.01. One basis point is represented as 0.0001.
→	1		Account	N	Int (10)	Account mnemonic.
→	60		TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
→	44		Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders).
→	453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag			Tag name	Req'd	Data Type	Comment
→	→	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 – Strategy ID
58			Text	N	String (250)	Free format text string.
5149			Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]						

3.16. PositionMaintenanceRequest (35=AL)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
710		PosReqID	Y	String (17)	Unique identifier for the position maintenance request.
709		PosTransType	Y	Int (3)	Identifies the type of position transaction. Valid values: 1 - Exercise ~~102 - Scheduled Options Exercise~~ **105 – Automatic Exercise** **106 – Do Not Automatic Exercise**
712		PosMaintAction	Y	Int (1)	Maintenance Action to be performed. Valid values: 1 - New 3 - Cancel
713		OrigPosReqRefID	N	String (17)	Reference to the PosReqID (710) of a previous maintenance request that is being canceled.
714		PosMaintRptRefID	N	String (17)	Reference to a PosMaintRptID (721) from a previous Position Maintenance Report that is being canceled.
715		ClearingBusinessDate	Y	LocalMktDate (8)	The 'Clearing Business Date' referred to by this request. It must be set with the current date.
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
1		Account	Y	Int (10)	Account mnemonic.
581		AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
60		TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
702		NoPositions	Y	NumInGroup (1)	Number of position entries.

Tag		Tag name	Req'd	Data Type	Comment
→	703	PosType	Y	String (3)	Used to identify the type of quantity. Valid values: TQ - Transaction Quantity SOD - Start Of Day Qty EX - Option Exercise Qty BQ - Blocked Qty UC - Uncovered Qty CV - Covered Qty
→	704	LongQty	Y	Qty (9)	Long Quantity.
719		**ContraryInstructionIndicator**	**N**	**Boolean**	**Used to indicate when a contrary instruction for exercise or abandonment is being submitted:** **The exercise should <u>not</u> happen to an ITM position or it should happen to an ATM or OTM position, always using the values of tags 709-PosTransType and 712-PosMaintAction to determine which operation will take place. Should not be submitted when false.** **Valid value:** **Y = true**
834		ThresholdAmount	N	PriceOffset (20)	Used to indicate the minimum acceptable offset between the Strike Price and the Market Price.
~~35048~~		~~ThresholdPercent~~	~~N~~	~~Percentage (10)~~	~~Percentage that a position has to be in the money before it is automatically exercised. Exclusive use for Scheduled Exercise requests. Must be a positive value.~~
5149		Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]					

3.17. PositionMaintenanceReport (35=AM)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String (12)	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
721	PosMaintRptID	Y	String (17)	Unique identifier for this position report
709	PosTransType	Y	Int (3)	Identifies the type of position transaction. Valid values: 1 - Exercise 101 - Auto Blocking Of Short Option Position ~~102 - Scheduled Options Exercise~~ **103 – Snapshot – Holder** **104 – Snapshot – Issuer** **105 – Automatic Exercise** **106 – Do Not Automatic Exercise**
710	PosReqID	N	String (17)	Unique identifier for the position maintenance request.
712	PosMaintAction	Y	Int (1)	Maintenance Action to be performed. Valid values: 1 - New 3 - Cancel
713	OrigPosReqRefID	N	String (17)	Reference to the PosReqID (710) of a previous maintenance request that is being canceled.
722	PosMaintStatus	Y	Int (1)	Status of Position Maintenance Request. Valid values: 0 - Accepted 2 - Rejected 3 - Completed 9 - Not Executed
723	PosMaintResult	N	Int (6)	Identifies reason for rejection. Required when PosMaintStatus = 2.
715	ClearingBusinessDate	Y	LocalMktDate (8)	The 'Clearing Business Date' referred to by this request. It must be set with the current date.

Tag		Tag name	Req'd	Data Type	Comment
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
➔	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
1003		TradeID	N	String (17)	The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.
1		Account	Y	Int (10)	Account mnemonic.
581		AccountType	N	Int (2)	Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.

Tag	Tag name	Req'd	Data Type	Comment
48	SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207	SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
702	NoPositions	Y	NumInGroup (1)	Number of position entries.
→ 703	PosType	Y	String (3)	Used to identify the type of quantity. Valid values: TQ - Transaction Quantity SOD - Start Of Day Qty EX - Option Exercise Qty BQ - Blocked Qty UC - Uncovered Qty CV - Covered Qty
→ 704	LongQty	N	Qty (9)	Long Quantity.
→ 705	ShortQty	N	Qty (9)	Short Quantity.
719	**ContraryInstructionIndicator**	**N**	**Boolean**	**Used to indicate when a contrary instruction for exercise or abandonment is being submitted:** **The exercise should <u>not</u> happen to an ITM position or it should happen to an ATM or OTM position, always using the values of tags 709-PosTransType and 712-PosMaintAction to determine which operation will take place. Should not be submitted when false.** **Valid value:** **Y = true**
834	ThresholdAmount	N	PriceOffset (20)	Used to indicate the minimum acceptable offset between the Strike Price and the Market Price.

Tag	Tag name	Req'd	Data Type	Comment
~~35048~~	~~ThresholdPercent~~	~~N~~	~~Percentage (10)~~	~~Percentage that a position has to be in the money before it is automatically exercised. Exclusive use for Scheduled exercise requests. Must be a positive value.~~
58	Text	N	String (250)	Free format text string.
5149	Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]				

3.18. AllocationInstruction (35=J)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
70	AllocID	Y	String (17)	Unique identifier for this allocation instruction message.
71	AllocTransType	Y	Char (1)	Identifies allocation transaction type. Valid values: 0 - New 2 - Cancel
626	AllocType	Y	Int (1)	Describes the specific type or purpose of an Allocation message. Valid values: 8 - Request To Intermediary
857	AllocNoOrdersType	Y	Int (2)	Indicates how the orders being booked and allocated by an Allocation Instruction. Valid values: 0 - Not Specified
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
124	NoExecs	Y	NumInGroup (1)	No of execution repeating group entries to follow.

Tag		Tag name	Req'd	Data Type	Comment
➔	1003	TradeID	Y	String (17)	The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
53		Quantity	Y	Qty (9)	Overall/total quantity (e.g. number of shares).
6		AvgPx	Y	Price (1)	Always 0 (zero).
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
➔	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 - Strategy ID
75		TradeDate	Y	LocalMktDate (8)	Indicates date of trade referenced in this message in YYYYMMDD format (expressed in local time at place of trade). Absence of this field indicates current day (expressed in local time at place of trade).
78		NoAllocs	Y	NumInGroup (2)	Number of repeating groups for pre-trade allocation. If present, should be always 1, since allocation can be done only for a single client.
➔	79	AllocAccount	Y	Int (10)	Sub-account mnemonic. Required if NoAllocs > 0. Must be first field in repeating group.
➔	80	AllocQty	Y	Qty (9)	Quantity allocated to specific sub-account.
➔	467	IndividualAllocID	Y	String (17)	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount).
5149		Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]					

3.19. AllocationReport (35=AS)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String (12)	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum (9)	Data sequence number to be used when FIX session is not in effect.
755		AllocReportID	Y	String (17)	Unique identifier for this message.
70		AllocID	Y	String (17)	Unique identifier for this allocation instruction message.
71		AllocTransType	Y	Char (1)	Identifies allocation transaction type. Valid values: 0 - New 2 - Cancel
794		AllocReportType	Y	Int (1)	Describes the specific type or purpose of an Allocation Report message. Valid values: 8 - Request To Intermediary
87		AllocStatus	Y	Int (1)	Identifies status of allocation. Valid values: 0 - Accepted 5 - Rejected By Intermediary
88		AllocRejCode	N	Int (6)	Identifies reason for rejection.
857		AllocNoOrdersType	Y	Int (2)	Indicates how the orders being booked and allocated by an Allocation Instruction. Valid values: 0 - Not Specified
54		Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
124		NoExecs	Y	NumInGroup (1)	No of execution repeating group entries to follow.
→	1003	TradeID	Y	String (17)	The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

Tag		Tag name	Req'd	Data Type	Comment
55		Symbol	Y	String (20)	BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.
48		SecurityID	N	String (12)	Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed.
22		SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
207		SecurityExchange	N	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa
53		Quantity	Y	Qty (9)	Overall/total quantity (e.g. number of shares).
6		AvgPx	Y	Price (1)	Always 0 (zero).
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session **1003 – Custody Account** **1004 – Custody Allocation Type** 1005 – Strategy ID
75		TradeDate	Y	LocalMktDate (8)	Indicates date of trade referenced in this message in YYYYMMDD format (expressed in local time at place of trade). Absence of this field indicates current day (expressed in local time at place of trade).
60		TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
58		Text	N	String (250)	Free format text string.
78		NoAllocs	Y	NumInGroup (2)	Number of repeating groups for pre-trade allocation. If present, should be always 1, since allocation can be done only for a single client.
➔	79	AllocAccount	Y	Int (10)	Sub-account mnemonic. Required if NoAllocs > 0. Must be first field in repeating group.
➔	80	AllocQty	Y	Qty (9)	Quantity allocated to specific sub-account.
➔	467	IndividualAllocID	Y	String (17)	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount).
5149		Memo	N	String (50)	Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports.
[Standard Message Trailer]					

3.20. ApplicationMessageRequest (35=BW)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1346		ApplReqID	Y	String (38)	Unique identifier for request.
1347		ApplReqType	Y	Int (1)	Type of Application Message Request being made. Valid values: 0 - Retransmission Of Application Messages For The Specified App
1351		NoApplIDs	Y	NumInGroup (1)	Specifies number of application id occurrences. It must be always 1.
→	1355	RefApplID	Y	String (50)	Reference to the FIX session identifier.
→	1182	ApplBegSeqNum	Y	Seqnum (9)	Beginning range of application sequence numbers.
→	1183	ApplEndSeqNum	Y	Seqnum (9)	Ending range of application sequence numbers. Zero means sequence number of last message in transmission.
[Standard Message Trailer]					

3.21. ApplicationMessageRequestAck (35=BX)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1353		ApplRespID	Y	String (17)	Identifier for the Application Message Request Ack.
1346		ApplReqID	Y	String (38)	Unique identifier for request.
1347		ApplReqType	Y	Int (1)	Type of Application Message Request being made. Valid values: 0 - Retransmission Of Application Messages For The Specified App
1351		NoApplIDs	Y	NumInGroup (1)	Specifies number of application id occurrences. It must be always 1.
→	1355	RefApplID	Y	String (50)	Reference to the FIX session identifier.
→	1182	ApplBegSeqNum	Y	Seqnum (9)	Beginning range of application sequence numbers.
→	1183	ApplEndSeqNum	Y	Seqnum (9)	Ending range of application sequence numbers. Zero means sequence number of last message in transmission.
→	35021	ApplResponseStatus	Y	Int (1)	Used to indicate the status for each Application Message Request. Valid values: 0 - Request Successfully Processed 1 - User Not Authorized For Application 2 - Invalid Range Requested 3 - Prior Application Request In Progress 4 - Application Temporarily Unavailable
[Standard Message Trailer]					

3.22. ApplicationMessageReport (35=BY)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1356		ApplReportID	Y	String (17)	Identifier for the Application Sequence Reset.
1346		ApplReqID	Y	String (38)	Unique identifier for request.
1426		ApplReportType	Y	Int (1)	Type of report. Valid values: 0 - Reset Applseqnum To New Value Specified In Applnewseqnum 1399 3 - Application Message Resend Completed 4 - Application Message Resend Error
1347		ApplReqType	Y	Int (1)	Type of Application Message Request being made. Valid values: 0 - Retransmission Of Application Messages For The Specified App
1353		ApplRespID	Y	String (17)	Identifier for the Application Message Request Ack.
1351		NoApplIDs	N	NumInGroup (1)	Specifies number of application id occurrences. It must be always 1.
→	1355	RefApplID	N	String (50)	Reference to the FIX session identifier.
→	1399	ApplNewSeqNum	N	Seqnum (9)	Used to specify a new application sequence number.
→	1357	RefApplLastSeqNum	N	Seqnum (9)	Application sequence number of last message in transmission.
[Standard Message Trailer]					

3.23. OrderMassActionRequest (35=CA)

Tag	Tag Name	Req´d	Data Type	Comment
[Standard Message Header]				
11	ClOrdID	Y	String(38)	Unique identifier of the order as assigned by the market participant.
1300	MarketSegmentID	Y	String (3)	Identifies the market segment. Required for all tradable instruments. Not present in equity indexes, ETF indexes, BTB and Option Excercise. 0 - 255
1373	MassActionType	Y	Int (1)	Specifies the type of action requested. Valid values: 3 – Cancel orders
1374	MassActionScope	Y	Int (2)	Specifies the scope of the action. All Day & MOC orders will be cancelled. GTC, GTD & MOA orders will not be cancelled. Valid values: 6 – All Orders for a Trading Session.
378	Exec Restatement Reason	Y	Int (3)	Used to communicate event type which triggers the Order Mass Action Request. Valid values: 202 - Mass Cancel from Client Request
60	TransactTime	Y	UTCTimestamp (21)	Timestamp when the business transaction represented by the message occurred.
[Standard Message Trailer]				

3.24. OrderMassActionReport (35=BZ)

Tag	Tag Name	Req´d	Data Type	Comment
[Standard Message Header]				
11	ClOrdID	C	String	Unique identifier of the order as assigned by the market participant.
1369	MassAction ReportID	Y	String (38)	Unique ID of Order Mass Action Report as assigned by the matching engine,
1373	MassActionType	Y	Int (1)	Specifies the type of action requested. Valid values: 3 – Cancel orders
1374	MassActionScope	Y	Int (2)	Specifies the scope of the action. All Day & MOC orders will be cancelled. GTC, GTD & MOA orders will not be cancelled. Valid values: 6 – All Orders for a Trading Session.
1375	MassActionResponse	Y	Int (1)	Specifies the action taken by matching engine when it receives the Order Mass Action Request. Valid values: 0 – Rejected 1 – Accepted
1376	MassActionRejectReason	N	Int (2)	Reason Order Mass Action Request was rejected Valid values: 0 - Mass Action Not Supported 8 - Invalid or Unknown Market Segment
378	ExecRestatementReason	Y	Int (3)	Used to communicate event type which triggers the Order Mass Action Request. Valid values: 100-Cancel on Connection Loss 101-Cancel on Logout 102 - Cancel on Disconnect and Logout 202 - Order Mass Action From Client Request
60	TransactTime	Y	UTCTimestamp (21)	Time of request acknowledge; expressed in UTC.
58	Text	N	String (250)	Message to explain reason for rejection, if available.
[Standard Message Trailer]				