FIX 5.0 Rules of Engagement

Version 1.1

FIX-PTP-LL gateways

November 2024

PRIMARY

Document Change Log

Date	Version	Description
29/11/2024	1.1	Update
29/03/2021	1.0	First version of the R.O.E

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Introduction

PURPOSE AND DOCUMENT SCOPE

Matba Rofex released this document to provide an entry mechanism for market data subscription and order routing to its Electronic Trading Exchange using the FIX Protocol. The Matba Rofex Trading System provides the hardware and software needed to connect to its Electronic Derivatives Exchange. The goal of this document is to describe the message types and tags supported to successfully connect to the Matba Rofex FIX 5.0 interface.

REFERENCES TO OTHER DOCUMENTS

For detailed information on each of these fields, please refer to the *FIX Protocol* specifications at *www.fixprotocol.org*.

Typographical and Syntax Conventions

This document uses certain typographical conventions:

Text in this style	is used for identify Blocks of Data of any kind.
→	is used for indicates one level of depth in blocks of data, for example*, Block Instrument.*
→→	is used for indicates two levels of depth in blocks of data.
→→→	is used for indicates three levels of depth in blocks of data.
→→→→	is used for indicates four levels of depth in blocks of data.
<125>	a tag number enclosed between major and minor signs indicate that the field is a "Matba Rofex' Custom field".

Conventions for tables

Tag	FixName	Req	Format	Description
Tag Number	Field Name according to the Fix Protocol	Indicates if the field is required, possible values: Y: yes N: no C: conditionally required	File format used	Description of Use
→	**BlockName**	Idem		Idem
Tag Number	Num In Group	Idem	Field format used	Idem. Used as an example and shows how the fields must be completed
→→ *Tag Number*	*Field Name*	*Idem*	*Field format used*	
<Custom Tag Number>	*Name of custom field*	*Idem*	*Idem*	*Description of use for custom field*

Certification

In order to connect to Matba Rofex, a certification process must be undertaken to validate that the FIX protocol is correctly implemented and functional and non-functional requirements are met.

When a participant wants to use a DMA platform to route orders to the Exchange they should send an email to mpi@primary.com.ar to start this process.

The latest version of our ROEs and certification process are available at:
https://www.rofex.com.ar/tecnologia/negociacion_electronica/

Once granted it will be valid for 3 years.

Leased lines and Internet connections to the Exchange are allowed

The list of DMA platforms currently connected to the Exchange is available at:
https://www.rofex.com.ar/tecnologia/proveedorsoluciones/

Connection information

MARKET TRADING HOURS

FIX Session Hours: 9.30 am - 7 pm
Trading Hours: 10:00 am -17:30 pm

FIX VERSION USED

The version protocol used is Fix 5.0.

IDENTIFICATION OF THE FIX SESSION

The exchange will provide every member with an Exchange Code, Member Code, Login Username and a Password. All messages sent by the member to the exchange should contain the provided Member Code in the *SenderCompID* and *OnBehalfOfCompID* fields. For test connections, the Member will be provided with a separate Exchange Code, Member Code, Login Username and Password. All messages sent by the Member to the exchange should also have the *TargetCompID* field set to the exchange's code provided, and will have to be set to "MatbaRofex". No more than one FIX session can exist at the time with the same values for these fields. If a message is received with values that do not correspond with those of the session, it will be rejected and the connection closed. It should be noted that the values of these fields are inverted when the message is sent by the exchange, with respect to those sent by the client.

IP ADRESSES

All Members connecting to the system will be provided with a production DNS name and one or more test DNS names.

TCP PORT NUMBER

Primary's Router listens for Member connections on a TCP specific port number. This port number will be also provided by the exchange.

FIX SESSION ASSIGNMENT

FIX comp IDs and IP addresses/DNS names for connection are assigned by Primary to connecting counterparties. The process is differentiated according to the counterparty category (banks, trading firms, vendors, other exchanges, etc.). For more details, please contact Primary.

IDENTIFICATION OF INSTRUMENTS

The instruments are identified by the "symbol", which is unique in each market.

Customer Support
Technical Support
Maipu 1300 Piso 17
Buenos Aires, Argentina
+54 11 51999851/2
soporte@primary.com.ar

Message Summary

SUMMARY OF SUPPORTED MESSAGES

The following table summarizes the messages supported by the exchange.

Message	Message Type
SESSION MESSAGES	
Logon	A
Heartbeat	0
Resend Request	2
Test Request	1
Reject – Session Level	3
Sequence Reset	4
Logout	5
APPLICATION MESSAGES	
New Order Single	D
Order Cancel Request	F
Order Cancel Replace Request	G
Order Cancel Reject	9
Order Status Request	H
Order Mass Status Request	AF
Order Mass Cancel Request	q
Execution Report: New, Response	8
Execution Report: Order Canceled Response	8
Execution Report: Order Replaced Response	8
Execution Report: Order Filled/Partially Filled Response	8
Execution Report: Order Status Response	8
Execution Report: Reject Message Response	8
Market Data Request	V
Market Data – Snapshot / Full Refresh	W
Market Data Incremental Refresh	X
Market Data Request Reject	Y

Messages

HEADER AND TRAILER

Standard Message Header

Message Header sent by your company to the Exchange

Tag	FixName	Req	Valid Values	Data Type	Description
8	BeginString	Y	FIXT1.1	String	Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE (Always unencrypted).
9	BodyLength	Y		Int	Message length, in bytes, up to the CheckSum field. Always second field in message. Always unencrypted. Maximun 500 Kbytes
34	MsgSegNum	Y	“a”	Int	Message sequence number.
35	MsgType	Y	All msg types supported	String	Defines message type. Always third field in message.
1128	AppVerID	N	9 = FIX50SP2	String	Indicates application version using a service pack identifier.
43	PossDupFlag	N	Y = Possible Duplicate N = Original Transmission	Boolean	Indicates possible retransmission of message with this sequence number. The value for this tag must be set to “Y” when messages are resent as a result of a resend request.
49	SenderCompID	Y		String	Assigned value used to identify firm sending the message. All messages sent by your firm must have one SenderCompID that is agreed upon in advance with the Exchange.
52	SendingTime	Y		UTC Timestamp	Time message is sent by your company to the exchange. (always expressed in UTC (Universal Time Coordinated, also known as “GMT”)
56	TargetCompID	Y	“ROFEX”	String (32)	Identifies the router receiving the message. All messages sent by your firm to the exchange must have one TargetCompID.
97	PossResend	N	Y= Possible resend N = Original transmission	Boolean	Indicates that the message may contain information

Tag	FixName	Req	Valid Values	Data Type	Description
					that has been sent under another sequence number.
115	OnBehalfOfCompID	N		String(32)	A unique identifier assigned by the exchange to your firm. This identifier must be present on all order related transactions as a means of identifying the originating source.
122	OrigSendingTime	N		UTC Timestamp	Required for messages resent as a result of a ResendRequest, including Gap Fill messages. If data is not available, set to same value as SendingTime.
128	DeliverToCompID	N		String (32)	Identifies the target executing system.
116	OnBehalfOfSubId	N		String (32)	Value sent by the client that indicates the screen or user from which it originated.
129	DelliverToSubId	N		String (32)	Value sent by the client indicating the specific destination to which the message is sent.

Standard Message Trailer

Message Trailer sent by your company to the Exchange

Tag	FixName	Req	Valid Values	Data Type	Description
10	CheckSum	Y		String(3)	Three byte, simple checksum. Always last field in message.

Interconnection agreements between markets
The following tags are reserved for future use in routing scenarios involving more than two markets (eg. when a market sends orders to another via a third party):
-OnbehalfOfCompID
-DeliverToCompID
-HopGrp
We repeat the values for SenderCompID and TargetCompID in the tags OnbehalfOfCompID and DeliverToCompID respectively.

Session Layer Messages

MESSAGE SPECIFICATION

This section details the session management messages supported by the exchange.

Logon (MsgType = A)

The FIX Logon message (A) authenticates a user establishing a connection to a remote system. The Logon (A) message must be the first message sent by the application requesting to initiate a FIX session.
Possible Exchange's response messages: Logon (MsgType=A), Logout (MsgType=5) or Reject – Session Level (MsgType = 3)

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = A		
98	EncryptMethod	Y	0 = None	Int	Method of encryption
108	HeartBtInt	Y	Integer >=10	Int	Heartbeat interval in seconds. HearbtInt must be equal to or greater than "10".
553	Username	N		String	Username. Provided by the exchange.
554	Password	N		String	Password. Provided by the exchange.
1137	DefaultApplVerID	Y	9= FIX50SP2	String	The default version of FIX being carried over this FIXT session
	Standard Trailer	Y			

Heartbeat (MsgType = 0)

The Heartbeat (0) monitors the status of the communication link and identifies when the last of a string of messages was not received.
Possible Exchange's response messages: None.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = A		
112	TestReqID	C		String	Required if heartbeat message is generated in response to a Test Request message. In this case, this tag must contain the TestReqID that was sent in the Test Request message.
	Standard Trailer	Y			

Test Request (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	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 1		
112	TestReqID	Y		String	Identifier included in Test Request message to be returned in resulting Heartbeat.
	Standard Trailer	Y			

Resend Request (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

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 2		
7	BeginSeqNo	Y	Valid sequence number for session	Int	Message sequence number of first message in range to be resent.
16	EndSeqNo	Y	0= Infinity	Int	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).
	Standard Trailer	Y			

Reject – Session Level (MsgType = 3)

The FIX Reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.
This message will be sent by the Exchange when a session level error has occurred.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 3		
45	RefSeqNum	Y		Int	Reference message sequence number (MsgSeqNum) of rejected message.
371	RefTagID	N		Int	The tag number of the FIX field being referenced
372	RefMsgType	N		String	The MsgType of the FIX message being referenced
373	SessionRejectReason	N	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 (out of range) for this tag 6 = Incorrect data format for value 7 = Decryption problem 8 = Signature problem 9 = CompID problem 10 = SendingTime accuracy problem 11 = Invalid MsgType 12 = XML Validation error 13 = Tag appears more than once 14 = Tag specified out of required order 15 = Repeating group fields out of order 16 = Incorrect NumInGroup count	Int	Code to identify reason for a session-level reject message. The server will report the reason for rejection in all messages.

Tag	FixName	Req	Valid Values	Data Type	Description
			for repeating group 17 = Non “data” value includes field delimiter (SOH character) 99 = Other		
58	Text	N		String	Where possible, message to explain reason for rejection.
	Standard Trailer	Y			

Sequence Reset (MsgType = 4)

The Sequence Reset message has two modes: Gap Fill mode and Reset mode. Gap Fill mode is used in response to a FIX Resend Request when one or more messages must be skipped. Reset mode involves specifying an arbitrarily higher new sequence number to be expected by the receiver of the FIX Sequence Reset message, and is used to reestablish a FIX session after an unrecoverable application failure.
Possible Exchange's response messages: None.
The FIX Reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.
This message will be sent by the Exchange when a session level error has occurred.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 4		
36	NewSeqNo	Y		Int	New sequence number. This number cannot be lower than the expected incoming sequence number of either the client or the Exchange that originally sent the resend request.
123	GapFillFlag	N	Y = Gap Fill message, MsgSeqNum field is valid N = Sequence Reset, ignore MsgSeqNum	Boolean	Indicates that the Sequence Reset message is replacing administrative or application messages, which will not be resent.
	Standard Trailer	Y			

Logout (MsgType = 5)

The FIX Logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange Logout messages should be interpreted as an abnormal condition.
Possible Exchange's response messages: Logout (MsgType = 5), Resend Request (MsgType = 2) or Reject – Session Level (MsgType = 3).

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 5		
58	Text	N		String	Free format text string
	Standard Trailer	Y			

Common components blocks of application messages

Instrument Identification

Instruments are uniquely identified using the block of fields presented below

Tag		FixName	Req	Data Type	Description
→		**Block Instrument**			Set of "Instruments"
146		NoRelatedSym	C	NumInGroup(Int)	Specifies the number of repeating symbols (instruments) specified. Required for messages with instruments groups
→→	*55*	*Symbol*	*Y*	*String*	*The Symbol Name*
→→	*207*	*Security Exchange*	*N*	*String*	*Security exchange identifier. Value defined ROFX.*

Counter Party Identification

The Parties block is used in many application messages to specify the parties involved in the transaction. In the detailed definition of the messages that contains this block, the block is incorporated exactly as shown below. The list of possible values is restricted by the specific characteristics of the message.

Tag		FixName	Req	Valid Values	Data Type	Description
→		**Block Parties**				Set of "Parties"
453		NoPartyIDs	N	>0	NumInGroup(Int)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→→	*448*	*PartyID*	*N*		*String*	*Member code*
→→	*447*	*PartyIDSource*	*C*	*D= Propietary custom code*	*Char*	*Required if NoPartyIDs has been specified*
→→	*452*	*PartyRole*	*C*	*3 = Client ID* *24 = Customer Account* *11 = Order Origination Trader* *(see description below for external markets)*	*Int*	*Indicates the role taken by the code specified in PartyID.* *Required if NoPartyIDs has been specified.*
→→	*<109>*	*ClientID*	*N*		*String*	*ClientID of order sender/modifier, related to ClOrdID field.*

At least 4 values must be sent when submitting orders for routing to other Exchanges, using the repetitive group PartyIDs.
Values added to the field PartyRole:
4 = Clearing Firm (clearing and settlement agent)
1 = Executing Firm (Negotiation agent)
12 = Executing Trader (Trader)
76 = DeskID (Terminal), currently not used by Primary.
Note that Clearing Firm and Executing Firm should use the values centrally-provided by CNV

OrderQtyData Identification

Set of "OrderQtyData" fields.
Note: OrderQty = CumQty + LeavesQty (see exceptions above)

Tag		FixName	Req	Data Type	Description
→		**Block OrderQtyData**	Y	OrdQty	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
→→	*38*	*OrderQty*	*N*	*Qty*	*Quantity of order*

Underlying Instrument Group Identification

Tag		FixName	Req	Data Type	Description
→		**Block UndInstrumentGrp**			Set of "Underlyings"
711		NoUnderlyings	N	NumInGroup(Int)	
→→		**Block UndInstrument**			
→→→	*311*	*UnderlyingSymbol*	*N*	*String*	*Underlying security's symbol.*

Position Amount Data Identification

Set of "PositionAmountData" fields.

Tag		FixName	Req	Valid Values	Data Type	Description
→		**Block PositionQty**	N		Qty	Insert here the set of "Position Qty" fields defined in "Common Components of Application Messages"
702		NoPositions	N		NumInGroup(Int)	Number of position entries
→→	*703*	*PosType*	*N*	*ASF=As of Trade Qty*	*String*	*Required if NoPositions > 1*
→→	*704*	*LongQty*	*N*		*Qty*	*Long quantity*
→→	*705*	*ShortQty*	*N*		*Qty*	*Short quantity*

Root Parties Identification

Set of “RootParties” fields.

Tag		FixName	Req	Data Type	Description
→		**Block RootParties**	Y		Insert here the set of “Root Parties” fields defined in “Common Components of Application Messages”
1116		NoRootPartyID	N	NumInGroup(Int)	Repeating group below should contain unique combinations of RootPartyID, RootPartyIDSource, and RootPartyRole.
→→	*1117*	*RootPartyID*	*N*	*String*	*Used to identify source of RootPartyID. Required if RootPartyIDSource is specified. Required if NoRootPartyIDs > 0*
→→	*1118*	*RootPartyIDSource*	*N*	*Char*	*Used to identify class source of RootPartyID value (e.g. BIC). Required if RootPartyID is specified. Required if NoRootPartyIDs > 0*
→→	*1119*	*RootPartyRole*	*N*	*Qty*	*Identifies the type of RootPartyID (e.g. Executing Broker). Required if NoRootPartyIDs > 0*

Alloc Group Identification

Set of “Alloc” fields.

Tag		FixName	Req	Data Type	Description
→		**Block Alloc**	Y		Conditionally required except when AllocTransType = Cancel, or when AllocType = "Ready-to-book" or "Warehouse instruction".
78		NoAllocs	N	NumInGroup(Int)	Number of repeating AllocAccount (79)/AllocPrice (366) entries.
→→	*79*	*AllocAccount*	*C*	*String*	Required if NoAllocs > 0. Must be first field in repeating group. Conditionally required except when for AllocTransType="Cancel", or when AllocType= "Ready-To-Book" or "Warehouse instruction".
→→	*366*	*AllocPrice*	*C*	*Price*	*AllocAccount plus AllocPrice form a unique Allocs entry.* *Executed price for an AllocAccount (79) entry.*
→→	*1119*	*AllocQty*	*C*	*Qty*	*Conditionally required except when for AllocTransType="Cancel", or when AllocType= "Ready-To-Book" or "Warehouse instruction".* *Quantity to be allocated to specific sub-account.*

OrdAlloc Group Identification

Set of “OrdAlloc” fields.

Tag		FixName	Req	Data Type	Description
→		**Block OrderAlloc**	Y		Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1.
73		NoOrders	N	NumInGroup(Int)	Indicates number of orders to be combined for average pricing and allocation.
→→	*11*	*ClOrdID*	*C*	*String*	*Order identifier assigned by client if order(s) were electronically delivered over FIX (or otherwise assigned a ClOrdID) and executed. If order(s) were manually delivered (or otherwise not delivered over FIX) this field should contain string "MANUAL". Note where an order has undergone one or more cancel/replaces, this should be the ClOrdID of the most recent version of the order. Required when NoOrders(73) > 0 and must be the first repeating field in the group.*
→→	*37*	*OrderID*	*C*	*String*	*Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days..*

TrdgSes Group Identification

Set of “TrdgSes” fields.

Tag		FixName	Req	Valid Values	Data Type	Description
→		**Block TrdgSesGroup**	N			Indicates number of trading sessions.
386		NoTradingSessions	N	1=Day	NumInGroup(Int)	Specifies the number of repeating TradingSessionsIDs.
→→	*336*	*TradingSessionID*	*C*	*“a”*	*String*	Required if NoTradingSessions is > 0. Used to specify the BYMA CPX trading session..

TickRules Group Identification

Set of “TickRules” fields.

Tag	FixName	Req	Valid Values	Data Type	Description
→	**Block TickRules**	*Y*			
1205	*NoTickRules*	*Y*		*Int*	*Number of tick rules. This block specifies the rules for determining how a security ticks price increments, depending on the current price of the security*
→ *1206* →	*StartTickPriceRange*	*Y*		*Float*	*Starting price range for specified tick increment.*
→ *1207* →	*EndTickPriceRange*	*C*		*Float*	*Ending price range for the specified tick increment.* *If range goes to infinity, this tag will not be present.*
→ *1208* →	*TickIncrement*	*Y*		*Float*	*Tick increment for stated price range. Specifies the valid price increments at which a security can be quoted and traded.*

Application Messages – Order Management

This section describes messages exchanged that are relevant to order management, i.e. the sending of orders, cancellations, modifications and reporting of state changes.

MESSAGE SPECIFICATION

New Order – Single (MsgType = D)

The New Order Single message is used by institutions to electronically submit orders to be executed by the exchange. Orders should have a unique identifier (tag ClOrdID <11>) assigned by the institution for a trading day. Orders with duplicate identifiers will be rejected by the exchange.
The acknowledgment of receipt of a New Order Single message is issued in the form of an Execution Report message.
Possible Exchange's response messages: Execution Report (MsgType = 8) or Reject – Session Level (MsgType = 3)

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = D		
1	Account	Y		String	Executing account mnemonic
11	ClOrdID	Y		String	Unique identifier for Order as assigned by the client. Single session
→	**Block OrdQtyData**	Y		Qty	Quantity of order
→ 40	*OrderType*	*Y*	*1 = Market* *2 = Limit* *K = Market with left over as limit(market order with unexecuted quantity becoming limit order at last price)* *3 = Stop* *4 = Stop Limit* *z = Stop Merval*	*Char*	*Order Type*
→ 44	*Price*	*C*		*Price*	*Order price. Required for limit, and stop limit orders.*
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order.
18	ExecInst	N	Z = Cancel if not Best x = replace previous orders Matba Rofex indicator. G = All or None (AON) o = Cancel on connection loss	MultipleValue String	Instructions for order handling. Can contain multiple instructions, no delimiter, next to each other. x = if present, must cancel all previous orders, if they match in the following fields: account, side, symbol and security exchange. Z = indicates that the order will not be bookable (for products with the option of put or not in book).

Tag	FixName	Req	Valid Values	Data Type	Description
					G = for orders in “all or none” products. o = Performs cancellation of orders with TIF Day when system disconnect
→	**Block TrdgSesGrp**	N			Insert here the set of "Trading sessions”
→	**Block Instrument**	Y			Single Instrument Block
→	**Block Parties**	Y			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies for how long the order remains in effect. For Bid and Offer: 0 = Day is used commonly For Buy and Sell: 3 = Immediate or Cancel is used commonly. Absence of this field is interpreted as DAY.
60	TransacTime	N		UTCTimestamp	Time of order creation
99	StopPx	C		Price	Price per unit of quantity. Conditionally required when order type is 3,4,or z.
432	ExpireDate	C		LocalMktDate	Date of order expiration. Conditionally required when TimeInForce = GTD
<1084>	*DisplayMethod*	*N*	*1 = Initial*		*Iceberg*
<1138>	*DisplayQty*	*C*		*Qty*	*Display Quantity. Conditionally required when DisplayMethod is 1*
	Standard Trailer	Y			

Tag 18 -> ExecInst = G, only valid in the following cases:
For instruments “all or none” with TIFs GTC and DAY
For instruments that are not declared as “all or none” with TIFs IOC and FOK.
For bookable orders (not 18=Z flag specified) with TIFs DAY or GTC, in instruments declared “all or none” must specify ExecInst = G
For Bookable orders (not 18=Z flag specified) with TIFs DAY or GTC, in instruments declared “not all or none” with flag ExecInst = G will be rejected

Order Cancel Request (MsgType = F)

The Order Cancel Request message requests the cancellation of all of the remaining quantity of an existing order. The request will only be accepted if the order can successfully be pulled back from the exchange book without executing. A cancel request is assigned a ClOrdID and is treated as a separate entity. If rejected, the ClOrdID of the Cancel Request will be sent in the Cancel Reject message, as well as the ClOrdID of the actual order in the OrigClOrdID field. The ClOrdID assigned to the cancel request must be unique amongst the ClOrdID assigned to regular orders and replacement orders. A successful Order Cancel Request is replied to with an Execution Report message. Note that the Order Cancel/Replace Request = G should be used to partially cancel (reduce) an order.
Possible Exchange's response messages: Execution Report (MsgType = 8), Reject – Session Level (MsgType = 3) or Order Cancel Reject (MsgType = 9).

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = F		
11	ClOrdID	Y		String	Unique ID of cancel request as assigned by the institution
37	OrderId	C		String	Unique identifier for the order to be canceled as assigned by the server. Conditionally required if OrigClOrdId is not present. For cancel orders, simply send this identifier, will not be necessary to include ClOrdID or OrigClOrdID.
41	OrigClOrdID	C		String	The last accepted ClOrdID in an order chain. ClOrdID (11) of the previous non rejected order (generated by user) which will be canceled. Conditionally required if OrderId is not present.
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order
60	Transactime	Y		UTC Timestamp	Time of order creation
1	Account	Y		String	
→	**Block OrdQtyData**	Y			Insert here the set of "OrderQtyData" fields defined in "Common Components Blocks of Application Messages"
→	**Block Instrument**	Y			In this case the Security Exchange field is mandatory Single Instrument Block
→	**Block Parties**	Y			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
	Standard Trailer	Y			

Order Cancel – Replace Request (MsgType = G)

The Order Cancel Replace Request message is used to change the parameters of a previously entered order. It may be used to change attributes of an order (i.e. reduce/increase quantity, change price, etc.). The Cancel/Replace request will only be accepted if the order can successfully be pulled back from the exchange book without executing.
Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose.
Only the fields that are being changed need to be sent in the replacement message, (except required fields that must be sent anyway). Fields that are not sent are considered without changes.
If an order is successfully replaced, then it will generate a new OrderID for it, while the replaced order will be canceled.

For the moment may be changed only the following fields:

- *OrderQty from OrderQtyData Block;*
- *Price*
- *ExecInst*

Possible Exchange's response messages: Execution Report (MsgType = 8), Reject – Session Level (MsgType = 3)

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = G		
1	Account	Y		String(45)	Executing account mnemonic
11	ClOrdID	N		String	Unique identifier for the order to Cancel/Replace as assigned by the client.
18	ExecInst	N	Z = Cancel if not Best x= replace previous orders Matba Rofex indicator. o = Cancel on connection loss	MultipleValue String	Instructions for order handling can be used to change the original order handling instructions. Can contain multiple instructions, no delimiter, next to each other. x = if present, must cancel all previous orders, if they match in the following fields: account, side, symbol, and security exchange. Z = indicates that the order will not be bookable (for products with the option of put or not in book). G = for orders in "all or none" products. o = Performs cancellation of orders with TIF Day when system disconnect
37	OrderId	C		String	Unique identifier for the order to Cancel/Request as assigned by the server. Conditionally required if OrigClOrdId is not present.
40	OrdType	Y	1 = Market 2 = Limit K = Market with left over as	Char	Order type

Tag	FixName	Req	Valid Values	Data Type	Description
			limit(market order with unexecuted quantity becoming limit order at last price) 3 = Stop 4 = Stop Limit z = Stop Merval		
41	OrigClOrdID	C		String	The last accepted ClOrdID in an order chain. ClOrdID (11) of the previous non rejected order (generated by user) which will be canceled. Conditionally required if OrderId is not present.
44	Price	Y		Price	To indicate the new price of the order in case of modification.
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order.
59	TimeInForce	C	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies for how long the order remains in effect. Absence of this field indicates Day order. Conditionally required if TIF is not “Day”. For Bid and Offer “0 = Day” is used commonly For Buy and Sell “3 = Immediate or Cancel”, is used commonly.
60	Transactime	Y		UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
→	**Block OrdQtyData**	Y			Insert here the set of "OrderQtyData" fields defined in "Common Components Blocks of Application Messages" To indicate the new amount of the order in case of modification.
→	**Block Instrument**	Y			In this case the Security Exchange field is mandatory Single Instrument Block
→	**Block Parties**	Y			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
	Standard Trailer	Y			

Order Cancel Reject (MsgType = 9)

The "Order Cancel Reject" message is issued by the exchange, upon receipt of a "Cancel Request", "Mass Cancel Request" message sent by client, which cannot be honored. Filled orders cannot be cancelled or modified.
When rejecting an "Order Cancel Request", the "Order Cancel Reject" message will provide the ClOrdID and OrigClOrdID values which were specified on the original message "Cancel/Mass Cancel Request" for identification.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 9		
11	ClOrdID	N		String	ClOrdID of the Cancel Request or Cancel/Replace Request that is being rejected
41	OrigClOrdID	Y		String	The last accepted ClOrdID in an order chain.
37	OrderId	Y		String	If CxlRejReason="Unknown order", specify "NONE".
39	OrdStatus	Y	0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 8 = Rejected	Char	Identifies the current status of the order.
434	CxlRejResponseTo	Y	1 = Order Cancel Request	Char	Identifies the type of request this Cancel Reject is in response to.
102	CxlRejReason	Y	0 = Too late to Cancel 1 = Unknown Order 99 = Other	Int	Code to identify reason for cancel rejection.
58	Text	N		String	Provides the reason why the order was rejected.
	Standard Trailer	Y			

Order Status Request (MsgType=H)

The order status request message is used by the institution to generate an order status message back from the Exchange. The use of this message is recommended only on specific situations (e.g. to know the status of a specific order, in case of a missing Execution Report).
In order to know the status of all orders after a re-connection or at system startup, the use of OrderMassStatus is encouraged.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = H		
790	OrdStatusReqID	N		String	Optional, can be used to uniquely identify a specific Order Status Request message. Echoed back on Execution Report if provided.
11	ClOrderID	C		String	The ClOrdID of the order whose status is being requested.. Conditionally required if OrderID is not provided.
37	OrderID	C		String	Conditionally required if ClOrdID(11) is not provided (Either OrderID or ClOrdID must be provided)
→	**Block Instrument**	Y			Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Single Instrument Block.
→	**Block Parties**	C			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Conditionally required if you are not the order owner, in this case send the order owner with party role (452) = 11.
54	Side	Y	1 = Buy 2= Sell	Char	Side of order.
	Standard Trailer	Y			

Order Mass Status Request (MsgType=AF)

Message sent by the client to request status of orders meeting certain selection criteria.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = AF		
584	MassStatusReqID	Y		String (10)	Unique identifier of this Order Mass Status Request message.
585	MassStatusReqType	Y	7 = Status for all orders	Int	Mass Status Request Type.
→	**Block Parties**	N			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
1	Account	N		String	Can be used to specify the parties to whom the Order Mass Status Request should apply.
207	SecurityExchange	N		String	Security exchange identifier. Value defined ROFX.
→	**Block Instrument**	N			Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Single Instrument Block.
→ → *1151*	*SecurityGroup*	*N*	*"external" (to refer to orders pertaining to external markets segments contracts)*	*String*	*An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.*
→ → *965*	*SecurityStatus*	*N*	*0= All, 1= Actives*	*String*	*1 = is used for requesting orders in the active state, 0 = all the states of orders are requested. By default, if none is sent, the value 1 is assumed.*
	Standard Trailer	Y			

Order Mass Cancel Request (MsgType=q)

Message sent by the client to request the cancellation of orders that meet certain selection criteria.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = q		
530	MassCancelRequestType	Y	1 = Cancel orders for a security 4 = Cancel orders for a CFICode 7 = Cancel all orders	Char	Selection criteria
11	ClOrdID	Y		String	Unique ID of Order Mass Cancel Request as assigned by the institution.
60	TransactTime	N		UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
→	**Block Parties**	N			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Used for massive cancelation of all orders belonging to a specified account
1300	MarketSegmentID	Y		String	Cancel orders for a market segment.
	Standard Trailer	Y			

Execution Report (MsgType=8): New

The Execution Report message is used in the following scenarios:
Confirm the receipt of an order;
Confirm changes to an existing order (i.e. accept order cancel requests);
Relay order status information;
Relay fill information on working orders (trades);
Reject orders.
Each execution report contains two fields which are used to communicate both the current state of the order as understood by the broker and the purpose of the message: OrdStatus (used to convey the current status of an order) and ExecType (used to identify the purpose of the Execution Report message).

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic.
6	AVgPx	Y	0	Price	This tag will always be 0.
11	ClOrdID	Y		String (32)	Unique identifier for New Order, Cancel, or Cancel/Replace that this Execution Report confirms.
17	ExecID	Y		String (32)	Unique Exchange identifier for message. This identifier is unique trading session.
18	ExecInst	N	Z= Cancel if not Best G = All or None (AON) O = Cancel on connection loss	MultipleValue String	Instructions for order handling. Can contain multiple instructions, no delimiter, next to each other. Z = for products with the option of put or not in book, and non bookeable orders. G = for orders in “all or none” products. o = Performs cancellation of orders with TIF Day when system disconnect
31	LastPx	Y	0	Price	Price of this (last) fill. This tag will always be 0.
32	LastQty	Y	0	Qty	Quantity (e.g. shares) bought/sold on this (last) fill. This tag will always be 0.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by Exchange. This identifier is unique per trading session.
→	**Block Parties**	N			Insert here the set of "Parties". Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	**Block OrderQtyData**	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	0 = New	Char	Identifies the current status of an order.

Tag	FixName	Req	Valid Values	Data Type	Description
					The value will be 0 for New if the original FIX message was New Order – Single.
40	OrdType	Y	2 = Limit K = Market with Left Over as Limit	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	C		String (32)	Conditionally required for response to a Cancel or Cancel/Replace request (ExecType=PendingCancel, Replace, or Canceled) when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID (11). ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.
44	Price	C		Price	Order Price submitted by the client.
54	Side	Y	1 = Buy 2 = Sell	Char (1)	Side submitted by the client. Single Instrument Block.
→	**Block Instrument**	Y			In this case the Security Exchange field is mandatory
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is accepted by the exchange.
150	ExecType	Y	0 = New	Char	The value will be 0 for New if the original FIX message was New Order – Single.
151	LeavesQty	Y		Qty (9)	Amount of stocks units open for further execution.
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
58	Text	N		String	
	Standard Trailer	Y			

Execution Report (MsgType=8): Order Canceled Response

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic.
6	AvgPx	Y		Price	AvgPx submitted with Cancel order. Calculated average price of all fills on this order.
11	ClOrdID	Y		String (32)	Unique identifier for Cancel order that this Execution Report confirms
14	CumQty	Y		Qty	CumQty submitted with Cancel order.
17	ExecID	Y		String (32)	Unique Exchange's identifier for message. This identifier is unique per trading session.
18	ExecInst	N	Z = Cancel if not Best G = All or None (AON) o = Cancel on connection loss	MultipleValue String	Instructions for order handling. Can contain multiple instructions, no delimiter, next to each other. Z = for products with the option of put or not in book, and non bookeable orders. G = for orders in "all or none" products. o = Performs cancellation of orders with TIF Day when system disconnect Returned when OrderStatus is not Rejected.
31	LastPx	C		Price	Price of this fill. Required if ExecType = Trade.
32	LastQty	C		Qty	Quantity of stocks units bought/sold on this fill. Required if ExecType = Trade.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the exchange. This identifier is unique per trading session.
→	**Block Parties**	N			Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	**Block OrderQtyData**	Y		Qty	OrderQty submitted with Cancel order.
39	OrdStatus	Y	4 = Canceled	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit K = Market with Left Over as Limit	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.

Tag	FixName	Req	Valid Values	Data Type	Description
44	Price	N		Price	Price submitted with Cancel order.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted with Cancel order.
→	**BlockInstrument**	Y			In this case the Security Exchange field is mandatory Single Instrument Block.
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is cancelled by the exchange.
150	ExecType	Y	4 = Canceled	Char	Describes the nature of the execution report while OrdStatus identifies the current order status.
151	LeavesQty	Y		Qty (9)	Amount of stocks units open for further execution.
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
58	Text	N		String	It always returns Canceled
	Standard Trailer	Y			

Execution Report (MsgType=8): Order Replaced Response

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic.
6	AvgPx	Y		Price	AvgPx submitted with replaced order. Calculated average price of all fills on this order.
11	ClOrdID	Y		String (32)	Unique identifier for replaced order that this Execution Report confirms
14	CumQty	Y		Qty	CumQty submitted with replaced order.
17	ExecID	Y		String (32)	Unique Exchange's identifier for message. This identifier is unique per trading session.
18	ExecInst	N	Z = Cancel if not Best G = All or None (AON) o = Cancel on connection loss	MultipleValue String	Instructions for order handling. Can contain multiple instructions, no delimiter, next to each other. Z = for products with the option of put or not in book, and non bookeable orders. G = for orders in "all or none" products. o = Performs cancellation of orders with TIF Day when system disconnect Returned when OrderStatus is not Rejected.
31	LastPx	C		Price	Price of this fill. Required if ExecType = Trade.
32	LastQty	C		Qty	Quantity of stocks units bought/sold on this fill. Required if ExecType = Trade.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the exchange. This identifier is unique per trading session and identifies the replaced order.
→	**Block OrderQtyData**	Y		Qty	OrderQty submitted with replaced order.
39	OrdStatus	Y	0= New 1 = Partially Filled 2= Filled	Char	Identifies the current status of the order.
40	OrdType	Y	2 = Limit K = Market with Left Over as Limit	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an ordelr chain.
44	Price	N		Price	Price submitted with the replaced order.

Tag	FixName	Req	Valid Values	Data Type	Description
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted with the replaced order.
→	**BlockInstrument**	Y			In this case the Security Exchange field is mandatory. Single Instrument Block.
58	Text	N	"Reemplazada"	String	
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is cancelled by the exchange.
150	ExecType	Y	5 = Replaced	Char	Describes the nature of the execution report while OrdStatus identifies the current order status.
151	LeavesQty	Y		Qty (9)	Amount of stocks units open for further execution.
→	**Block Parties**	N			Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
	Standard Trailer	Y			

Execution Report (MsgType=8): Order Filled/ Partially Filled Response

This message will be sent to the customer as a result of an order matching leading to trade creation

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic.
6	AvgPx	Y		Price	Calculated average price of all fills on this order.
11	ClOrdID	Y		String (32)	Unique identifier for the order that this Execution Report references
14	CumQty	Y		Qty	Total number of shares filled.
17	ExecID	Y		String (32)	Unique Exchange's identifier for message. This identifier is unique per trading session.
18	ExecInst	N	Z = Cancel if not Best G = All or None (AON) o = Cancel on connection loss	MultipleValue String	Instructions for order handling. Can contain multiple instructions, no delimiter, next to each other. Z = for products with the option of put or not in book, and non bookeable orders. G = for orders in "all or none" products. o = Performs cancellation of orders with TIF Day when system disconnect
31	LastPx	Y		Price	Price of this fill.
32	LastQty	Y		Qty	Quantity of stocks units bought/sold on this fill.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the exchange. This identifier is unique per trading session.
→	**Block Parties**	N			Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	**Block OrderQtyData**	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	1 = Partially Filled 2= Filled	Char	Type of order specified by individual entering the order.
40	OrdType	Y	1 = Market 2 = Limit K = Market with Left Over as Limit	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an ordelr chain.
44	Price	N		Price	Price per share.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted by the client.

Tag	FixName	Req	Valid Values	Data Type	Description
→	BlockInstrument	Y			In this case the Security Exchange field is mandatory. Single Instrument Block.
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order was filled.
150	ExecType	Y	F = Trade (Partial Fill or Fill)	Char	Describes the nature of the execution report while OrdStatus identifies the current order status.
151	LeavesQty	Y		Qty (9)	Amount of stocks units open for further execution.
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
58	Text	N		String	
	Standard Trailer	Y			

Execution Report (MsgType=8): Order Status Response – No orders

This message will be sent to the customer as the reply of an order mass status request or an order status request, in the case that if there are no associated orders.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
790	OrdStatusReqID	C		String	Required if responding to and if provided on the Order Status Request message. Echo back the value provided by the requester.
584	MassStatusReqID	C		Int	When responding to an Order Mass Status Request, corresponds to the unique identifier of Order Mass Status Request message
6	AvgPx	Y	0	Price	Calculated average price of all fills on this order.
14	CumQty	Y	0	Qty	Total number of shares filled.
17	ExecID	Y	0	String (32)	Unique identifier for message. This identifier is unique per trading session.
37	OrderID	Y	0	String	Unique identifier for order as assigned by the exchange. This identifier is unique per trading session.
39	OrdStatus	Y	4 = Cancelled	Char	Identifies the current status of an order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
54	Side	Y	1 = Buy	Char	Side submitted by the client.
→	**Block Instrument**	Y	[N/A]		Single Instrument Block. Symbol(55)="N/A" and no Security Exchange
→	**Block Parties**	N			Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
60	TransactTime	Y		UTC Timestamp	Timestamp when the business transaction represented by the message occurred. i.e. 20181120-11:36:59
150	ExecType	Y	I = Order Status	Char (1)	Describes the nature of the order status report while OrdStatus identifies the status of the order.
151	LeavesQty	Y	0	Qty (9)	Amount of stocks units open for further execution.
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
58	Text	N		String	
911	TotNumReports	C	0	Int	Can be used when responding to an Order Mass Status to identify

Tag	FixName	Req	Valid Values	Data Type	Description
					the total number of Execution Reports which will be returned. It is related with the amount of reported orders.
912	LastRptRequested	Y	Y = Last message	Boolean	Indicates that this is the last Execution Reports which will be returned as a result of the request.
	Standard Trailer	Y			

Execution Report (MsgType=8): Order Status Response – With orders

This message will be sent to the customer as the reply of an order mass status request or an order status request, in the case that there are at least one order associated that satisfies the request.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String(32)	Executing account mnemonic.
6	AvgPx	Y		Price	Calculated average price of all fills on this order. It will be 0 in case of OrdStatus = 8 (Rejected)
11	ClOrdID	Y		String(32)	Unique identifier for the order that this Execution Report references.
14	CumQty	Y		Qty	Total number of shares filled. It will be 0 in case of OrdStatus = 8 (Rejected)
17	ExecID	Y	0	String (32)	Unique identifier for message. This identifier is unique per trading session.
18	ExecInst	N	Z = Cancel if not Best G = All or None (AON) o = Cancel on connection loss	MultipleValue String	Instructions for order handling. Can contain multiple instructions, no delimiter, next to each other. Z = for products with the option of put or not in book, and non bookeable orders. G = for orders in “all or none” products. o = Performs cancellation of orders with TIF Day when system disconnect. Returned when OrderStatus is not Rejected.
31	LastPx	C		Price	Price of this (last) fill. Required if ExecType = Trade.
32	LastQty	C		Qty	Quantity of stocks units bought/sold on this (last) fill. Required if ExecType = Trade.
37	OrderID	Y	0	String	Unique identifier for order as assigned by the exchange. This identifier is unique per trading session.
→	**Block OrderQtyData**	Y		Qty	OrderQty submitted by the client. It will be 0 in case of OrdStatus = 8 (Rejected)
39	OrdStatus	Y	0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 8 = Rejected	Char	Identifies the current status of an order.
40	OrdType	Y	1 = Market 2 = Limit	Char	Type of order specified by individual entering the order.

Tag	FixName	Req	Valid Values	Data Type	Description
			K = Market with Left Over as Limit		
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	Y		Price	Price per share. It will be 0 in case of OrdStatus = 8 (Rejected)
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted by the client.
→	**Block Instrument**	Y			In this case the Security Exchange field is mandatory Single Instrument Block
58	Text	N	"Order Updated"	String	
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Timestamp when the business transaction represented by the message occurred. i.e. 20181120-11:36:59
103	OrdRejReason	N		Int	It will be 5= Unknown Order in case of OrdStatus = 8 (Rejected)
150	ExecType	Y	I = Order Status	Char (1)	Describes the nature of the order status report while OrdStatus identifies the status of the order.
151	LeavesQty	Y		Qty (9)	Amount of stocks units open for further execution. It will be 0 in case of OrdStatus = 8 (Rejected)
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
→	**Block Parties**	N			Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
584	MassStatusReqID	C		Int	When responding to an Order Mass Status Request, corresponds to the unique identifier of Order Mass Status Request message
790	OrdStatusReqID	C		String	Required if responding to and if provided on the Order Status Request message. Echo back the value provided by the requester.
911	TotNumReports	Y		Int	Can be used when responding to an Order Mass Status Request to identify the total number of Execution Reports which will be returned.

Tag	FixName	Req	Valid Values	Data Type	Description
					One report will be sent for each status of order informed
912	LastRptRequested	Y	N = Not last message Y = Last message	Boolean	Can be used when responding to an Order Mass Status Request to indicate that this is the last Execution Reports which will be returned as a result of the request.
	Standard Trailer	Y			

Execution Report (MsgType = 8): Reject Message Response

(The original FIX message sent by the customer was New Order – Single request.)

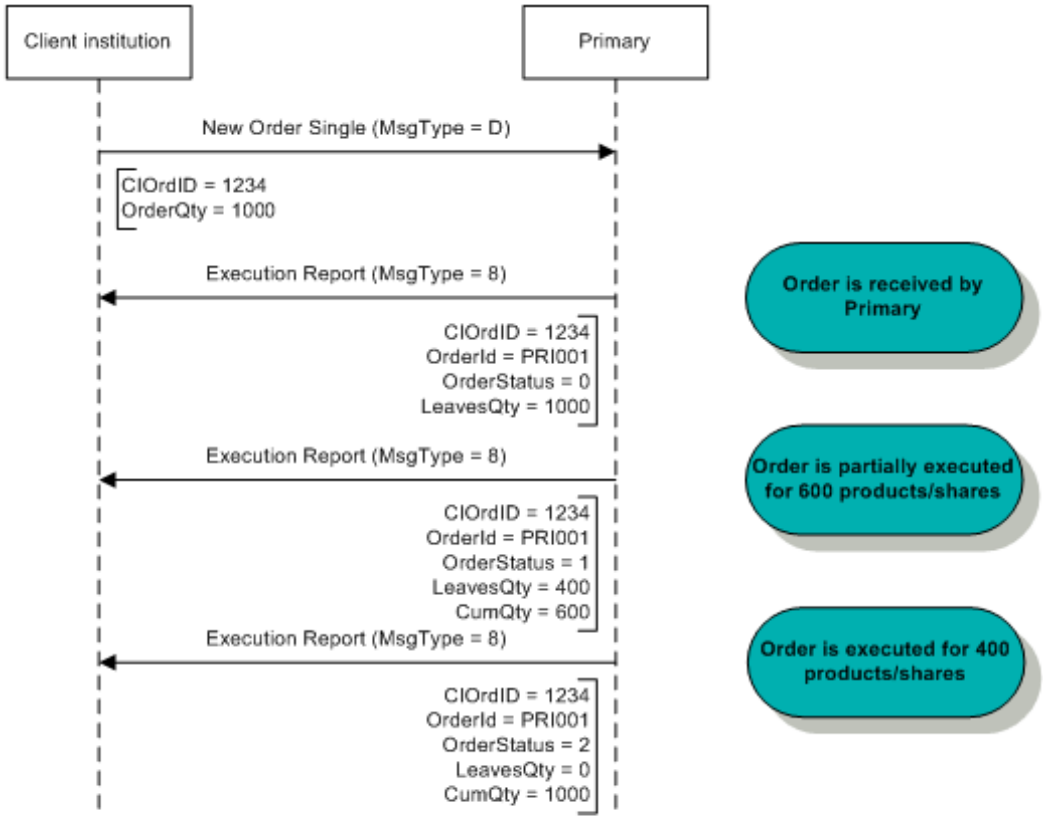
Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic.
6	AvgPx	Y	0	Price	This tag will always be 0.
11	ClOrdID	Y		String (32)	Unique identifier for the order that the Execution Report references.
14	CumQty	Y	0	Qty	This tag will always be 0
17	ExecID	Y		String (32)	Unique Exchange identifier for message. This identifier is unique per trading session.
37	OrderID	Y	"NONE"	String (32)	Unique identifier for order as assigned by the Exchange. This identifier is unique per trading session. "NONE" in case of rejected order.
→	**Block Parties**	N			Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	**Block OrderQtyData**	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	8 = Rejected	Char	Identifies the current status of an order.
44	Price	N		Price	Price per share.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted by the client.
→	**Block Instrument**	Y			Security Exchange field is always present Single Instrument Block
59	TimeInForce	N	0 = Day (or session) 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD)	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order was rejected.
150	ExecType	Y	8 = Rejected	Char (1)	The value will always be 8 for Rejected because the original FIX message was New Order – Single.
151	LeavesQty	Y	0	Qty (9)	Amount of instrument units open for further execution. It will always be 0.
336	TradingSessionID	N	'a'	String	Used to specify the BYMA CPX trading session.
58	Text	N		String	

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Trailer	Y			

MESSAGE FLOW – ORDER MANAGEMENT

New Order – Single

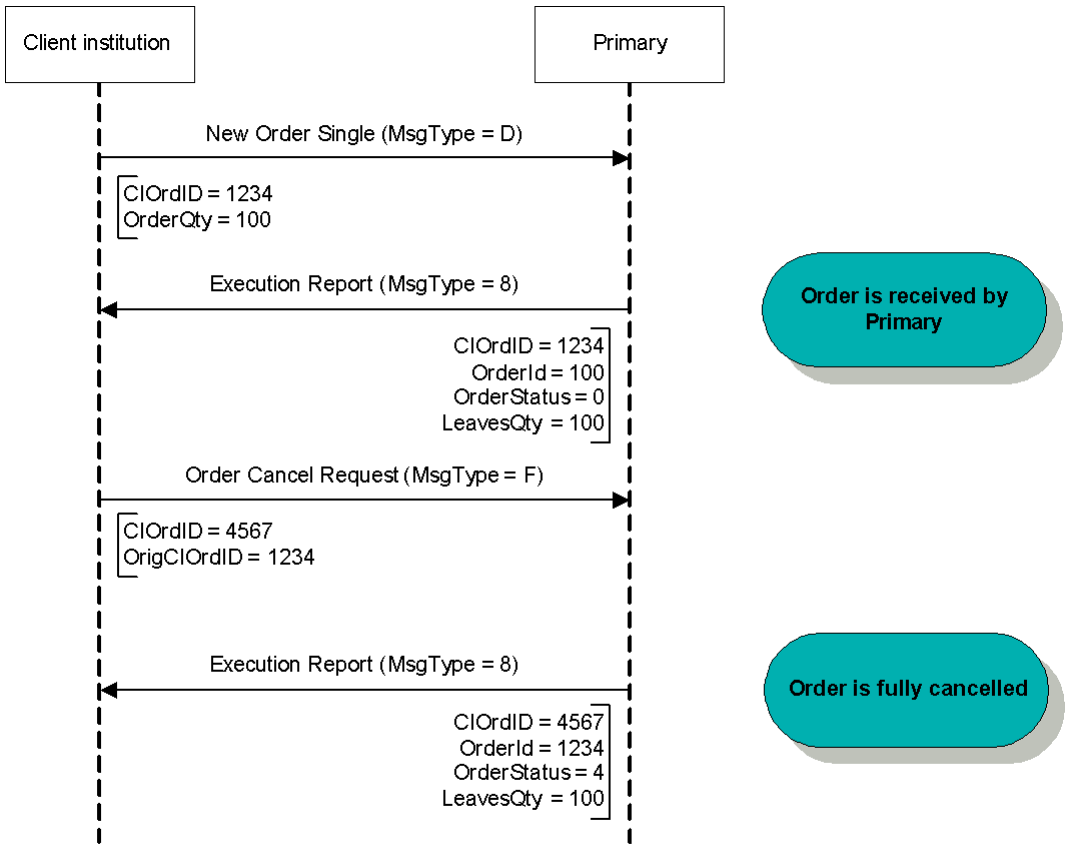
In this example, an order is sent by the client institution. This order is partially filled and is completely filled afterwards.



New Order, Partial Fill and Complete Fill

Order Cancel Request

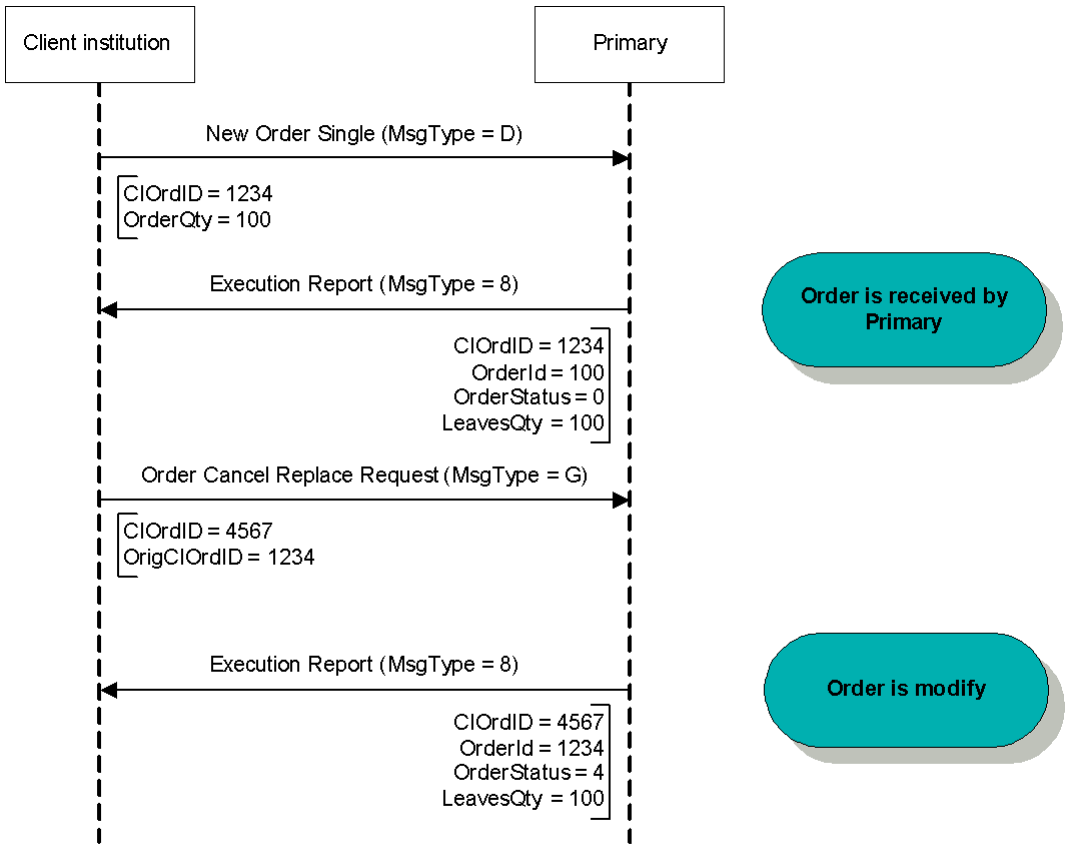
Once an order is accepted by the exchange, it is assigned a unique internal identifier by instrument, sent to the client in the tag OrderID in each Execution Report message. The client may take action on that order using the OrderID instead of the ClOrdID.



Order Cancellation

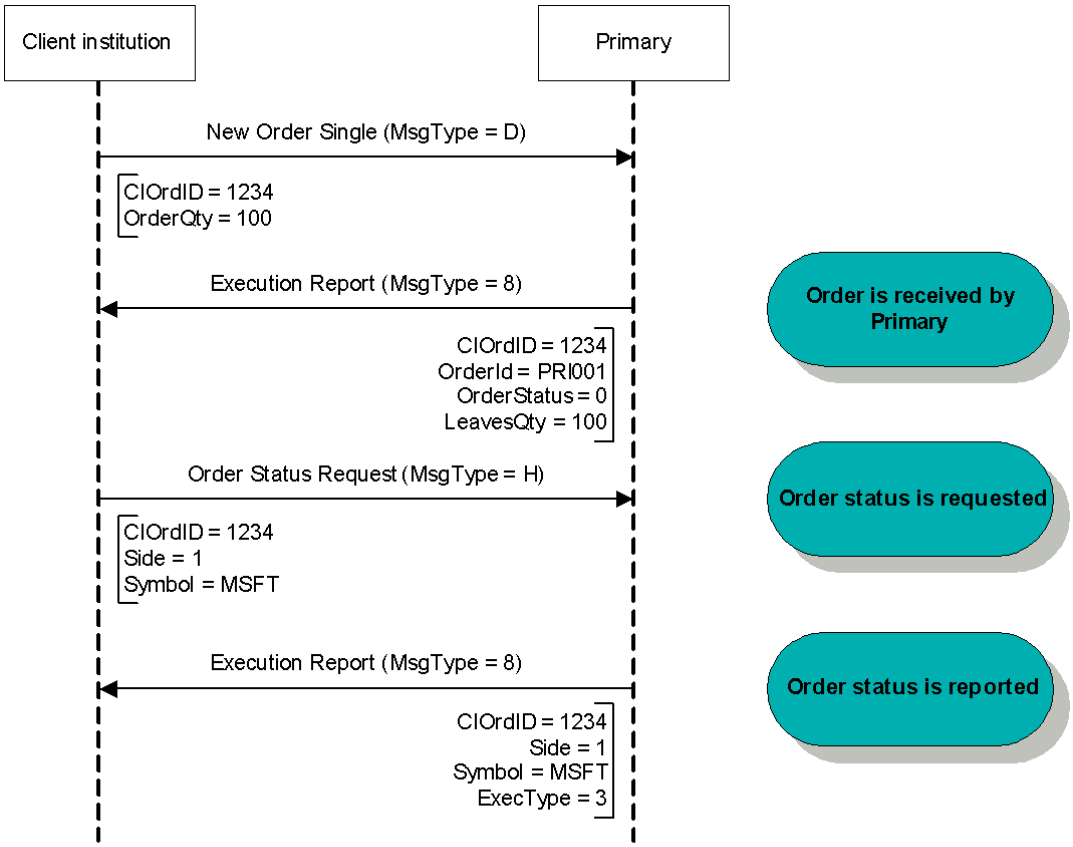
Order Cancel/Replace Request

Once an order is accepted by the exchange, it is assigned a unique internal identifier by instrument, sent to the client in the tag OrderID in each Execution Report message. The client may take action on that order using the OrderID instead of the ClOrdID.



Order Modification

Order Status Request



Order Status Request

Application Messages – Market Data

MESSAGE SPECIFICATION

Market Data Request (MsgType = V)

A Market Data Request is a general request for market data on a specific security. A successful Market Data Request returns one Market Data Full Snapshot message containing one or more Market Data Entries.
Possible Exchange response messages: Market Data – Snapshot / Full Refresh (MsgType = W) and Market Data Request Reject (MsgType = Y)

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = V		
262	MDReqID	Y		String (32)	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request.
263	SubscriptionRequestType	Y	0 = Snapshot 1 = Snapshot + Updates 2 = Disable Previous Snapshot + Update	Char	SubscriptionRequestType indicates to the other party what type of response is expected.
264	MarketDepth	Y	0 = Full Book 1 = Top of Book N >1 = Report best N price tiers of data	Int	Depth of market for Book Snapshot. Maximun depth 5.
265	MDUpdateType	C	0 = Full Refresh	Int	Conditional field when SubscriptionRequestType = 1 Specifies the type of Market Data update.
266	AggregatedBook	Y	Y = one book entry per side per price N = Multiple entries per side per price	Boolean	Specifies whether or not book entries should be aggregated.
→	**Block MDReqGrp**	Y			Number of MDEntryType fields requested
→ → 269	*MDEntryType*	*Y*	*0 = Bid* *1 = Offer* *2 = Trade* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *x = Nominal Volume* *w = Cash Volume*	*Char*	*Must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.*

Tag	FixName	Req	Valid Values	Data Type	Description
			B = TradeVolume *C = Open Interest* *Q = Auction clearing price* *W = Reference Price*		
→	**Block InstrumentMDReqGrp**	Y			
146	NoRelatedSym	Y		NumInGroup (Int)	Number of symbols requested
→→	**Block Instrument**	Y			Security Exchange field is always present.
	Standard Trailer	Y			

Market Data – Snapshot / Full Refresh (MsgType = W)

The Market Data Snapshot/Full Refresh messages are sent as the response to a Market Data Request message. The message refers to only one Market Data Request. It will contain the appropriate MDReqID tag value to correlate the request with the response.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = W		
262	MDReqID	Y		String (32)	Unique identifier for Market Data Request
264	MarketDepth	N		Int	Can be used to define the current depth of the book.
→	**Block Instrument**	Y			Single Instrument Block
→	**Block MDFullGrp**	Y			Number of entries following.
268	NoMDEntries	Y		NumInGroup (Int)	Number of entries following.
→ → 269	*MDEntryType*	*Y*	*0 = Bid* *1 = Offer* *2 = Trade* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *x = Nominal Volume* *w = Cash Volume* *B = TradeVolume* *C = Open Interest* *Q = Auction clearing price* *W = Reference Price*	*Char*	*Must be the first field in this repeating group. Identifies the type of this entry.*
→ → 270	*MDEntryPx*	*C*		*Price*	*Price of the Market Data Entry. Conditional field when MDEntryType is* *0 = Bid* *1 = Offer* *2 = Trade* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *w= Cash Volume* *Q = Auction clearing price* *W= Reference price*

Tag	FixName	Req	Valid Values	Data Type	Description
271	*MDEntrySize*	*C*		*Qty*	*Conditionally required if MDEntryType is* *0 = Bid* *1 = Offer* *2 = Trade* *B = TradeVolume y* *C= Open Interest* *x= Nominal Volume* *Q = Auction clearing price*
272	*MDEntryDate*	*N*		*UTCDateOnly*	*Date of Market Data Entry. Date represented in UTC (Universal Time Coordinated, also known as "GMT") in YYYYMMDD format. This special-purpose field is paired with UTCTimeOnly to form a proper UTCTimestamp for bandwidth-sensitive messages. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.*
273	*MDEntryTime*	*N*		*UTCTimeOnly*	*Time of Market Data Entry. Field of type "Time-only" represented in UTC (Universal Time Coordinated, also known as "GMT") expressed in HH:MM: SS.sss (milliseconds) format, colons, and period required. Valid values are: HH = 00-23, MM = 00-59, SS = 00-5960 (60 only if UTC leaps a second), sss=000-999 (indicating milliseconds).*
277	*Trade Condition*	*N*	*U = Exchange Last*	*String*	*Sent with the fields: TradeSide(7201), MDEntryPx(270), MDEntrySize(271), MDEntryDate(272), MDEntryTime(273), when MDEntryType(269) = Trade(2), to inform the "Last Trade" has occurred or not, at the moment when the message is sent.*
290	MDEntryPositionNo	N		Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.
828	*TrdType*	*N*	*0=Regular Trade* *1=Block Trade* *1001=Allocation* *1002=Give Up* *1003=Floor Trade*	*Int*	*Specifies trade type when a trade is being reported. Unlike the "Exchange Last" or "Last Trade", here trades are reported when they occur, while the "Exchange Last" will be reported even if trade has not happened recently.*

Tag		FixName	Req	Valid Values	Data Type	Description
						Sent with the fields: TrdType (828), MDEntryPx (270), MDEntrySize (271), MDEntryDate (272), MDEntryTime (273), and MDEntryPositionNo (290) for MDEntryType (269) = Trade (2).
→ →	*<7201 >*	*Trade Side*	*N*	*1 = Buy* *2 = Sell*	*Char*	*Side of the trade.*
1021		MDBookType	Y	2 = Price Depth 3 = Order Depth	Int	Describes the type of book for which the feed is intended. Used when multiple feeds are provided over the same connection.
		Standard Trailer	Y			

Market Data Incremental Refresh (MsgType = X)

The Market Data message for incremental updates may contain any combination of new, changed, or deleted Market Data Entries, for any combination of instruments, with any combination of trades, index values, open, close, settlement, high, low prices, trade volume and open interest so long as the maximum FIX message size is not exceeded. All of these types of Market Data Entries can be changed and deleted.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = W		
262	MDReqID	Y		String (32)	Unique identifier for Market Data Request
268	NoMDEntries	Y		NumInGroup (Int)	Number of entries following.
→ → 279	MDUpdateAction	*Y*	*0=New* *1=Change* *2=Delete* *3=Delete Thru* *4=Delete From* *5=Overlay*	*Qty*	*Must be the first field in this repeating group.*
→ → 269	*MDEntryType*	*Y*	*0 = Bid* *1 = Offer* *2 = Trade* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *x = Nominal Volume* *w = Cash Volume* *B = Trade Volume* *C = Open Interest* *W = Reference Price*	*Char*	*Type of market data entry.*
→ → 55	*Symbol*	*Y*		*String*	*The Symbol Name. Only present in the first Entry.* *Conditional field when MDEntryType is* *0 = Bid* *1 = Offer* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *W = Reference Price*
→ → 270	*MDEntryPx*	*C*		*Price*	*Price of the Market Data Entry.* *Conditional field when MDEntryType is* *0 = Bid*

Tag		FixName	Req	Valid Values	Data Type	Description
						1 = Offer *2 = Trade* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *Q = Auction clearing price* *W= Reference price*
→ →	*271*	*MDEntrySize*	*C*		*Qty*	*Conditional field when MDEntryType is* *0 = Bid* *1 = Offer* *2 = Trade* *3 = Index* *4 = Opening Price* *5 = Closing Price* *6 = Settlement Price* *7 = Trading Session High Price* *8 = Trading Session Low Price* *Q = Auction clearing price* *W= Reference price*
→ →	*272*	*MDEntryDate*	*C*		*UTCDateOnly*	*Conditionally required if MDEntryType is* *2 = Trade*
→ →	*273*	*MDEntryTime*	*C*		*UTCTimeOnly*	*Conditionally required if MDEntryType is* *2 = Trade*
→ →	*290*	*MDEntryPosition No*	*C*		*Int*	*Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1. Conditionally required if MDEntryType is* *0 = Bid* *1 = Offer*
1021		MDBookType	Y	2 = Price Depth 3 = Order Depth	Int	Describes the type of book for which the feed is intended. Used when multiple feeds are provided over the same connection.
		Standard Trailer	Y			

Market Data Request Reject (MsgType = Y)

The Market Data Request Reject will be issued by the Exchange when it cannot honor the Market Data Request, due to business or technical reasons.

Tag	FixName	Req	Valid Values	Data Type	Description
	Standard Header	Y	MsgType = W		
262	MDReqID	Y		String (32)	Must refer to the MDReqID of the request.
281	MDReqRejReason	N	0 = Unknown symbol 1 = Duplicate MDReqID 2 = Insufficient Bandwidth 3 = Insufficient Permissions 4 = Unsupported Subscription Request Type 5 = Unsupported MarketDepth 6 = Unsupported MDUpdateType 7 = Unsupported AggregatedBook 8 = Unsupported MDEntryType	Char	Reason for the rejection of a Market Data request.
58	Text	N		String	
	Standard Trailer	Y			