Fix Trader: Message Specs

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Change Log

Date	Version	Description	Author
Jun 29th, 2020	1.0	- Initial version	LCP / AYSF
November 30th, 2020	2.0	- Added new message NewOrderSingle (35=D)	AYSF
March 15th , 2021	2.1	- Added tag 35540 AnchorPriceCheck in message NewOrderSingle - Removed D2C , OL, ICE, ICT, SEF and SWAP domains in tag CXMarketType (9883). - Changed domain description in tag BenchmarkPriceType (663). - Changed required of tag OriginatorUserId (9139) in NewOrderSingle (35=D) message. - Removed Fill or Kill domain to tag TimeInForme (59) in NewOrderSingle (35=D) message. - Added Good till Cancel domain to tag TimeInForme (59) in NewOrderSingle (35=D) message. - Added new domains in tags ExecType (150) and OrdStatus (39) in ExecutionReport(35=8) - Added new message OrderCancelReplaceRequest (35=G) - Added news domains in tag CXTradingSector (9802).	AYSF/RDCF
November 03th, 2021	2.3	- Removed tag 58 for Logon (35=A) message.	AYSF

1. 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)

Tag	Tag name	Req'd	Data Type	Comment
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 A - Logon D - New Order Single j - Business Message Reject s - New Order Cross
49	SenderCompID	Y	String (50)	Please contact B3for appropriate CompID assignment (see section 3.2).
56	TargetCompID	Y	String (50)	Please contact B3 for appropriate CompID assignment (see section 3.2).
34	MsgSeqNum	Y	SeqNum (9)	Integer message sequence number.
52	SendingTime	Y	UTCTimestamp (21)	Expressed in UTC (Universal Time Coordinated)

2. Standard Message Trailer

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

3. Session Level Messages

3.1. 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]				

3.2. 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]				

3.3. 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
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]				

3.4. 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
58	Text	N	String (250)	Where possible, message to explain reason for rejection.
[Standard Message Trailer]				

3.5. 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]				

3.6. 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]				

3.7. 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 B3.
96	RawData	N	Data	Required when this message contains authentication data. For more details on authentication data in Logon messages, please contact B3.
141	ResetSeqNumFlag	N	Boolean (1)	Indicates that both sides of the FIX session should reset sequence numbers.
464	TestMessageIndicator	N	Boolean (1)	Sent only by B3
553	Username	N	String	Userid or username.
10	CheckSum	N	String	Always unencrypted, always last field in message
[Standard Message Trailer]				

4. Application Level Messages

4.1. Message Directions

Application Message	MsgType	From Fix Trader to Client	From Client to Fix Trader
TradeLogin	UCG		✓
TradeLoginResponse	UCI	✓	
TradeLogout	UCH		✓
TradeLogoutResponse	UCJ	✓	
BusinessMessageReject	j	✓	
ExecutionReport	8	✓	
NewOrderCross	s		✓
SecurityList	y	✓	
SecurityListRequest	x		✓

4.2. Trader Login (35 = UCG)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
553	Username	Y	String	Trader username
95	RawDataLength	Y	Int	Password length, this field must come before Tag 96
96	RawData	Y	String	Password
[Standard Message Trailer]				

4.3. Trader Login Response (35=UCI)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
553	Username	Y	String	Trader username
58	Text	N	String	
[Standard Message Trailer]				

4.4. Trader Logout (35=UCH)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
553	Username	Y	String	Trader username
[Standard Message Trailer]				

4.5. Trader Logout Response (35=UCJ)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
553	Username	Y	String	Trader username
58	Text	N	String	
[Standard Message Trailer]				

4.6. BusinessMessageReject (35=j)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
45	RefSeqNum	N	SeqNum (9)	MsgSeqNum of rejected message.
372	RefMsgType	Y	String (2)	The MsgType of the FIX message being referenced.
380	BusinessRejectReason	Y	Int (6)	Code to identify the reason of the rejection. Valid values: 0 - Other 1 - Unknown ID 2 - Unknown Security 3 - Unsupported Message Type 4 - Application Not Available 5 - Conditionally Required Field Missing 6 - Not Authorized 7 - Deliver To Firm Not Available At This Time
58	Text	N	String (250)	Message to explain reason for rejection, if available.
[Standard Message Trailer]				

4.7. NewOrderSingle (35=D)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
11	ClOrdID	Y	String (20)	Unique identifier of the order as assigned by the market participant.
23	IOIID	N	String	To create an order from a Streaming Firm price.
117	QuoteID	N	String	To create an order from the RFQ process
9882	CXStreamingPriceType	N	Char (1)	Reserved for future use.
9883	CXMarketType	N	String	Specifies for which marketplace the instrument can be traded. See Market Segmentation. IDB - IDB
1	Account	N	String	Reserved for future use. For supplying an order directly on behalf of a customer account.
63	SettlType	N	Char (1)	Reserved for future use. For supplying specific settlement instructions.
64	SettlDate	N	LocalMktDate (8)	Reserved for future use. For supplying specific settlement instructions.
18	ExecInst	N	Char (1)	Reserved for future use. For specifying instructions to execute the order “all or none,” among other instructions.
55	Symbol	N	String	The plain text value of the instrument in the format Security Type + (space) + Security Code i.e., DEBPETR12. If not applicable (such as when trading CDS) this will read “N/A”
48	SecurityID	Y	String	The reference identifier for the instrument.
22	SecurityIDSource	Y	String	Will be equal to 8 = Market Symbol
54	Side	Y	Char (1)	Indicates the side. 1 - Bid 2 - Offer
60	TransactTime	Y	UTCTimestamp (21)	Time of order creation (expressed in UTC)
38	OrderQty	Y	Qty	Indicates the order quantity. This value is qualified by the product traded: Bonds Units
40	OrdType	Y	Char (1)	Indicates the order type. 2 - Limit

Tag	Tag name	Req'd	Data Type	Comment
210	MaxShow	N	Qty	For iceberg orders, this contains the default size shown to the market for the given instrument. When used this field must equal the value of (9807) CXDefAmount in the instrument's Security Definition. When specifying this value, the value specified in the (38) OrderQty field should be total order size. For standard orders, this field should not be specified - the order size shown to the market is that given in OrderQty.
423	PriceType	N	Int	Required for bonds, qualifies the (44) Price field by type. 2 - Units 6 - Spread 9 - Yield
44	Price	N	Price	Unit price, percentage, or yield value. Price denotes display price on Prime Broker Routed orders
640	Price2	N	Price	Reserved for future use
662	BenchmarkPrice	N	Price	For a bond, the price of the benchmark.
663	BenchmarkPriceType	N	Int	Required when (662) BenchmarkPrice is supplied, qualifies the price by type. 2 - Units 9 - Yield
192	OrderQty2	N	Qty	For a bond, the quantity of the benchmark.
59	TimeInForce	N	Char (1)	Specifies how long the order remains in effect. Absence of this field is interpreted as (0) Day. To aggress a (S) Quote based on a (R) QuoteRequest, the value must be (4) Fill or Kill. 0 - Day 1 - Good till cancel 3 - Immediate or Cancel
126	ExpireTime	N	UTCTimestamp (21)	Designates a time the market shall cancel the order, if unfilled.
9903	CXSelfTrade		Boolean (1)	Qualifies an order as eligible for trading with self. The default value when unsupplied is False.
9905	CXHiddenOrder	N	Boolean (1)	Qualifies an order as public or hidden. The default value when unsupplied is False. False - Public Order True - Undisclosed/Hidden Order

Tag		Tag name	Req'd	Data Type	Comment
9876		CXAnonymous	N	Boolean (1)	Designates an order to be "name-giveup" or anonymous at the point of execution, for instruments that contain (9929) CXGiveupOverride on the corresponding (y) SecurityList.
453		NoPartyIDs	N	NumInGroup	Number of firms representing the side, above. For bilateral trades will always be 1.
➔	448	PartyID	N	String	To enter an order on-behalf-of a legal entity. Will equal either (9870) CXLegalEntity or (9871) CXCounterpartyLegalEntity from the (8) Execution Report.
➔	447	PartyIDSource	N	Char (1)	Will be equal to D = Proprietary
➔	452	PartyRole	N	Int	Required when denoting a Prime Broker. Default value if not supplied is Allocation Entity (24) 1 - Executing Firm (Prime Broker) 24 - Allocation Entity 27 - Counterparty Entity
9139		OriginatorUserId	Y	String	The authorized trader username to assign the order to. If the order is submitted through an intermediator, the value must correspond to the end-user's trader username.
9860		CXVCID	N	String	Reserved for future use.
35539		BookIndication	Y	Int	Indication of the book in which the offer will be routed. 2 - Bond Call
35540		AnchorPriceCheck	N	Boolean (1)	Flag to check when the bid/offer exceeds the warning range or the anchor yield/price, rejecting the order if range is checked and exceeded. The default value when unsupplied is False (Skips checking). False - Skips checking True - Performs checking
[Standard Message Trailer]					

4.8. ExecutionReport (35=8)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
37	OrderID	Y	String (20)	Unique identifier assigned by the exchange. Uniqueness is guaranteed within a single trading day/instrument. Value is "0" if order is rejected.

Tag			Tag name	Req'd	Data Type	Comment
11			ClOrdID	N	String (20)	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. The legal entity representing one side of the trade.
→	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)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	802		NoPartySubIDs	N	NumInGroup	Number of (523) PartySubID fields values. Will be equal to 1 currently.
→	→	523	PartySubID	N	String	User who is registered in the Realtime trading platform and logged into the system that completed the trade. Equal to the (9139) OriginatorUserID of the order.
→	→	803	PartySubIDType	N	Int	Supports value 2 = Person (Trader Name)
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.
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 1 - Partial Fill 2 - Full Fill 4 - Cancel 5 - Replace 8 - Reject G - Adjustment H - Bust

Tag	Tag name	Req'd	Data Type	Comment
39	OrdStatus	Y	Char (1)	Order status. Valid values: 0 - New 1 - Partial Fill 2 - Full Fill 4 - Cancel 5 - Replace 8 - Reject G - Adjustment H - Bust
63	SettlType	N	Char (1)	Code that reflects the settlement date. Valid values: 0 - T+0 1 - T+1 2 - T+2 3 - T+3
55	Symbol	Y	String (20)	Indicates the unique reference identifier for the instrument. The plain text value of the instrument in the format Security Type + (space) + Security Code i.e. DEBPETR12. If not applicable this will read “N/A”
48	SecurityID	N	String (12)	Security ID as defined by B3. For the SecurityID list, see the Security List message in Market Data feed. If not applicable this will read “N/A”
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
236	Yield	N	Percentage	(Will be reported as decimal percentage) Yield to Maturity
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
38	OrderQty	Y	Qty (15)	Quantity ordered.
40	OrdType	Y	Char (1)	Conditionally required when ExecType != 8 (Reject) or ExecType != H (Trade bust). Valid values: 2 - Limit

Tag	Tag name	Req'd	Data Type	Comment
423	PriceType	Y	Int	Required for bonds, qualifies the (44) Price field by type. 2 - Per Unit 6 - Spread 9 - Yield
44	Price	Y	Price (20)	The price associated with the order. For a Bond, will correspond to the price net commission. Will not be sent for a Bond entered with a Yield, for which the Price has yet to be calculated.
32	LastQty	N	Qty (9)	Quantity of shares bought/sold on this (last) fill. Conditionally required when ExecType = F (Trade).
151	LeavesQty	Y	Qty (9)	Quantity 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)	Average price of all fills up to the point the message is received.
60	TransactTime	N	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
58	Text	N	String (250)	Free format text string.
9139	OriginatorUserId	Y	String	The authorized trader username to assign the order to. If the order is submitted through an intermediator, the value must correspond to the end-user's trader username.
548	CrossID	N	String (20)	Identifier for the cross order. Must be unique during a given trading day.
828	TrdType	N	Int (1)	Type of Trade for cross order. Valid values: 0 - Regular Voice 1 - Prime Broker Voice 3 - Funds Transfer
[Standard Message Trailer]				

4.9. OrderCancelReplaceRequest (35=G)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
11	ClOrdID	Y	String	Unique ID of replacement order as assigned by the institution. This field can be up to 20 Char (1)s.
41	OrigClOrdID	Y	String	ClOrdID of the order being amended. The Side and Symbol of the order referenced by this field must be consistent with the values contained in this message.
54	Side	Y	Char (1)	Indicates the side. 1 - Bid 2 - Offer
40	OrdType	Y	Char (1)	Conditionally required when ExecType != 8 (Reject) or ExecType != H (Trade bust). Valid values: 2 - Limit
38	OrderQty	Y	Qty (15)	Quantity ordered.
9139	OriginatorUserId	Y	String (20)	The authorized trader username to assign the order to. If the order is submitted through an intermediator, the value must correspond to the end-user's trader username.
21	HandlInst	N	Char (1)	Instructions for order handling on Broker trading floor
423	PriceType	N	Int	Required for bonds, qualifies the (44) Price field by type. 2 - Units 6 - Spread 9 - Yield
44	Price	N	Price	Unit price, percentage, or yield value. Price denotes display price on Prime Broker Routed orders
662	BenchmarkPrice	N	Price	For a bond, the price of the benchmark.
663	BenchmarkPriceType	N	Int	Required when (662) BenchmarkPrice is supplied, qualifies the price by type. 2 - Units 9 - Yield

Tag	Tag name	Req'd	Data Type	Comment
210	MaxShow	N	Qty	For iceberg orders, this contains the default size shown to the market for the given instrument. When used this field must equal the value of (9807) CXDefAmount in the instrument's Security Definition. When specifying this value, the value specified in the (38) OrderQty field should be total order size. For standard orders, this field should not be specified - the order size shown to the market is that given in OrderQty.
37	OrderID	N	String (20)	Unique identifier assigned by the exchange. Uniqueness is guaranteed within a single trading day/instrument. Value is "0" if order is rejected.
117	QuoteID	N	String	To create an order from the RFQ process
9882	CXStreamingPriceType	N	Char (1)	Reserved for future use.
126	ExpireTime	N	UTCTimestamp (21)	Designates a time the market shall cancel the order, if unfilled.
59	TimeInForce	N	Char (1)	Specifies how long the order remains in effect. Absence of this field is interpreted as (0) Day. To aggress a (S) Quote based on a (R) QuoteRequest, the value must be (4) Fill or Kill. 0 - Day 1 - Good till cancel 3 - Immediate or Cancel
9860	CXVCID	N	String	Reserved for future use.
439	ClearingFirm	N	String	Firm that will clear the trade. Used if different from the executing firm.
440	ClearingAccount	N	String	Supplemental accounting information forwarded to clearing house/firm.
60	TransactTime	N	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
122	OrigSendingTime	N	UTCTimestamp (21)	Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") when transmitting orders as the result of a resend request.
52	SendingTime	N	UTCTimestamp (21)	Expressed in UTC (Universal Time Coordinated)
9903	CXSelfTrade	N	Boolean (1)	Qualifies an order as eligible for trading with self. The default value when unsupplied is False.

Tag	Tag name	Req'd	Data Type	Comment
9905	CXHiddenOrder	N	Boolean (1)	Qualifies an order as public or hidden. The default value when unsupplied is False. False - Public Order True - Undisclosed/Hidden Order
48	SecurityID	N	String	The reference identifier for the instrument.
22	SecurityIDSource	N	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
35540	AnchorPriceCheck	N	Boolean (1)	Flag to check when the bid/offer exceeds the warning range or the anchor yield/price, rejecting the order if range is checked and exceeded. The default value when unsupplied is False (Skips checking). False - Skips checking True - Performs checking
[Standard Message Trailer]				

4.10. 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. **Both sides are treated in the same manner. This is equivalent to an All or None.**
550	CrossPrioritization	N	Char (1)	Indicates if one side or the other of a cross order should be prioritized. Valid values: 0 - None 1 - Buy side is prioritized 2 - Sell side is prioritized

Tag			Tag name	Req'd	Data Type	Comment
828			TrdType	N	Int (1)	Type of Trade Valid values: 0 - Regular Voice 1 - Prime Broker Voice 3 - Funds Transfer
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.
→	423		PriceType	Y	Int (5)	Conditionally required for bonds, qualifies the Price (44) by type. Valid values: 2 - Units 6 - Spread 9 - Yield
→	44		Price	Y	Price (2)	Indicates the order price.
→	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. The legal entity representing one side of the trade.
→	→	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: 1 - Executing Broker (Prime Broker) 24 - Allocation Entity 27 - Counterparty Entity
➔ ➔ 802	NoPartySubIDs	N	NumInGroup (2)	Number of PartySubID fields values. Valid values: 1
➔ ➔ ➔ 523	PartySubID	N	String (20)	User who is registered in the Trader platform and is assigned the trade.
➔ ➔ ➔ 803	PartySubIDType	N	Int (5)	Type of PartySubID (523) value. Valid values: 2 - Person (Trader Name)
9139	OriginatorUserId	Y	String (20)	The authorized trader username to assign the order to. If the order is submitted through an intermediator, the value must correspond to the end-user's trader username.
63	SettlType	N	Char (1)	Code that reflects the settlement date. Valid values: 0 - T+0 1 - T+1 2 - T+2 3 - T+3
48	SecurityID	Y	String (20)	Security ID as defined by B3. For the SecurityID list, see the Security List message in Market Data feed. The reference identifier for the instrument.
22	SecurityIDSource	Y	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol
38	OrderQty	Y	Qty (15)	Quantity ordered.

Tag	Tag name	Req'd	Data Type	Comment
40	OrdType	N	Char (1)	Order type. Valid values: 2 - Limit
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
[Standard Message Trailer]				

4.11. SecurityList (35=y)

Tag		Tag name	Req´d	Data Type	Comment
[Standard Message Header]					
320		SecurityReqID	Y	String	The request ID that this security list corresponds to. If the Security Definition is being sent due to an intraday update this field will read “update.” See **Intraday Updates** for more information.
322		SecurityResponseID	Y	String	Identifier of the Security List message.
560		SecurityRequestResult	Y	String	Result of the Security Request identified by the SecurityReqID.
460		Product	Y	Int	3 - Corporate 6 - Government
393		TotNoRelatedSym	Y	Int	Indicates total number of instruments being sent for the given request.
893		LastFragment	Y	Boolean (1)	Indicates the last fragment with a ‘Y’
146		NoRelatedSym	Y	NumInGroup	Number of repeating symbols in this message
➔	55	Symbol	Y	String (20)	Indicates the unique reference identifier for the instrument. The plain text value of the instrument in the format Security Type + (space) + Security Code i.e., DEBPETR12. If not applicable this will read “N/A”
➔	48	SecurityID	Y	String	The platform reference identifier for the instrument.
➔	22	SecurityIDSource	Y	String	Will be equal to 8 = Market Symbol
	107	SecurityDesc	Y	String	Contains the ticker for Government Bonds DEB for Corporate Bonds
➔	9844	CXMaturity	N	LocalMktDate (8)	Instrument maturity date.
--		└CX Fields			Various fields containing CX data Custom Fields
➔	9899	CXClearinghouse	Y	String	Defines for which clearinghouse the instrument is available. Currently, uncleared instruments may carry the values “N” or “B”. N - None
➔	9801	CXRefType	Y	Char (1)	The code for the instrument type. B - Bond F - DI Futures

Tag		Tag name	Req´d	Data Type	Comment
→	9802	CXTradingSector	Y	String	If set requests all securities for this CX Trading Sector. Contains the mnemonic for the trading sector. BZD - Brazilian Bonds CBO - Crédito de descarbonização CSD - Casadas DDI - % de DI DIS - DI + Spread DPU - Debêntures PU IDI - Indexado Inflação PFA - Prefixado PIC - Públicos Inflação Curtos PIL - Públicos Inflação Longos PPC - Públicos LTN PPL - Públicos NTNF PUP - Públicos Pós TTI - Títulos Inativos
→	9803	CXRefName	Y	String	The readable name of the instrument.
→	9804	CXCcy	Y	String	The currency.
→	9805	CXIsPartialFill	Y	Boolean (1)	Defines if an instrument supports partial fills.
→	9806	CXIsIceberg	Y	Boolean (1)	Defines if an instrument supports iceberg orders.
→	9889	CXIsCleared	Y	Boolean (1)	Defines if an instrument is subject to credit-limit checks for clearing. This field is not currently used in Production.
→	9887	CXSizePerUnit	Y	Amt	Specifies a multiplier for how an instrument's size is quoted. For example, a lot size (for bonds) or a notional multiplier (for CDS). 0- Not Applicable
→	9926	CXTradesOnRisk	Y	Boolean (1)	Indicates if the instrument's designation for (54) Side is Protection (N) or Risk (Y). For bonds, value will always be 'N'. N - Protection Y - Risk
→	9807	CXDefAmount	Y	Float	Default size of orders for an instrument.
→	9878	CXValidAmountsMin	Y	Amt	The minimum trading quantity.
→	9879	CXValidAmountsMax	Y	Amt	The maximum trading quantity.

Tag		Tag name	Req´d	Data Type	Comment
→	9906	CXValidAmountsIncr	Y	Amt	Specifies the increment in standard trade size. For example, a credit with a minimum Amount of 25 can trade at 25mm, 50mm, 75mm, and so on to the maximum Amount.
→	9880	CXVCValidAmountsMin	N	Amt	The minimum trading quantity for Volume Clearing.
→	9881	CXVCValidAmountsMax	N	Amt	The maximum trading quantity for Volume Clearing.
→	9907	CXVCValidAmountsIncr	N	Amt	Specifies the increment in standard trade size for Volume Clearing. For example, a credit with a minimum Amount of 25 can trade at 25mm, 50mm, 75mm, and so on to the maximum Amount.
→	9810	CXIsVC	Y	Boolean (1)	Denotes if the finalized execution was involved with the VC session and should be rolled into one trade for purposes of post-trade reconciliation. All values of True should be rolled into one trade. All values of False should be considered distinct trades.
→	9811	CXPriceInc	Y	Float	Defines the minimum (and multiple) pricing increment supported for an instrument. Switches, Bonds, and Tranches support negative prices. All other product types will reject negative prices.
→	9910	CXBlockTradeMinNotional	Y	Float	For a given instrument specified on the (d) Security Definition, specifies the minimum notional size necessary to submit an off-facility (block) trade. Instruments which do not allow a block trade will carry the value “-1”.
→	9812	CXQuoteStyle	Y	String	Defines how an instrument is quoted. Please find the following descriptions of the most used quote styles. Other quote styles are only used in specific trading scenarios: BPS - Basis Points CSH - Cash IGP - Percent_IGTranche IGB - BPS_IGTranche PER - Percent

Tag		Tag name	Req´d	Data Type	Comment
					PRC - Price SNC - Standard YLD - Yield
→	9813	CXInverseMkt	Y	Boolean (1)	Defines if an instrument utilizes reverse markets (e.g., bids higher than offers). This is typical of bonds.
→	9830	CXISIN	N	String	For a bond, the ISIN.
→	9840	CXCusip	N	String	For a bond, the CUSIP.
→	9841	CXTicker	N	String	For a bond, the ticker.
→	9842	CXCoupon	N	Float	For a bond, the coupon.
→	9843	CXCouponType	N	String	For a bond, the coupon type.
→	9850	CXTradeType	N	String	Defines if a bond is traded in cash or as a spread to a benchmark. SPREAD CASH
→	9884	CXIDBStreamingPxType	N	Char (1)	Specifies the pricing model for the instrument. Will not be sent if the instrument is not part of the IDB marketplace as defined by (9883) CXMarketType. N - None (Order-Book) A - All
→	9891	CXCetipID	N	String	The identifier for a corporate bond.
→	9892	CXSELICID	N	String	The identifier for a Brazilian bond at SELIC.
→	9896	CXIsActive	Y	Boolean (1)	Defines if an instrument is active and tradable.
→	9914	CXSEFTransactionType	Y	Char (1)	Specifies if an instrument is "Made available for Trade" (MAT) on a Swaps Execution Facility (SEF). When a (R) Required or (P) Permitted determination is present, the instrument must carry the (9883) CXMarketType of (SEF) ICE Swap Trade SEF. R - Required P - Permitted N - None
→	9905	CXHiddenOrders	Y	Boolean (1)	On the (d) Security Definition, denotes whether an instrument supports hidden orders. On the (D) New Order Single, denotes an individual order as

Tag		Tag name	Req´d	Data Type	Comment
					public or hidden. The default value, False, assumes all orders are public.
→	9876	CXAnonymous	Y	Boolean (1)	Designates an order to be "name-giveup" or anonymous at the point of execution, for instruments that contain (9929) CXGiveupOverride on the corresponding (y) SecurityList.
→	9930	CXRFQMinRecipients	N	Int	The minimum number of dealers who must receive an RFQ.
→	9931	CXRFQMaxRecipients	N	Int	The maximum number of dealers who can receive an RFQ.
→	9932	CXRFQPricingTime	N	UTCDate	The maximum Amount of time an RFQ recipient has to provide a quote
→	9933	CXRFQExecutionTime	N	UTCDate	The maximum Amount of time an RFQ Initiator has to execute a quote
→	9934	CXRFQMinNotionalSize	N	Float	The minimum valid size of a quote
→	9935	CXRFQIncrementNotionalSize	N	Float	The minimum increment size on a quote
→	9936	CXRFQMaxNotionalSize	N	Float	The maximum notional size on a quote
→	9937	CXRFQRequestsInPeriod	N	Int	The maximum number of RFQ's that can be sent to a counterparty in a given interval of time
→	9938	CXRFQMaxRequestPeriod	N	Float	The interval of time during which maximum number of RFQ requests can be made to a counterparty
→	9939	CXRFQReRequestPeriod	N	Float	The interval of time that a RFQ initiator needs to wait before sending out the next RFQ request to a given counterparty.
→	9941	CXRFQIsEligible	N	Boolean (1)	Identifies whether an instrument is eligible to trade using RFQ's Y - Is eligible for RFQ N - Is not eligible for RFQ
→	9942	CXRFQIsVariableSize	N	Boolean (1)	Indicates whether an instrument supports variable size quotes in response to an RFQ Y - Is eligible for variable size N - Is not eligible for variable size

Tag		Tag name	Req´d	Data Type	Comment
➔	9883	CXMarketType	Y	String	Specifies for which marketplace the instrument can be traded. See Market Segmentation. IDB - Cetip and Creditex Inter-Dealer OL - Odd Lot
➔	9903	CXSelfTrade	Y	Boolean (1)	On the (d) Security Definition, denotes whether an instrument supports trading with self. On the (D) New Order Single, denotes an individual order is eligible for trading with self. The default value, False, assumes trading with self is prevented.
[Standard message trailer]					

4.12. SecurityListRequest (35=x)

	Tag	Tag name	Req´d	Data type	Comment
[Standard Message Header]					
→	**320**	**SecurityReqID**	Y	String	User specified security request ID.
→	**559**	**SecurityListRequestType**	Y	Int	Supported value. 4 = All Instruments (Securities). Please note that this value does not preclude providing either a (48) SecurityID or (9802) CXTradingSector value, 1 of which is required.
→	48	SecurityID	N	String	If set value of this tag is unique Symbol identifier for a single security. If supplied, (9802) CXTradingSector is ignored.
→	9802	CXTradingSector	N	String	If set requests all securities for this CX Trading Sector. Contains the mnemonic for the trading sector. BZD - Brazilian Bonds CBO - Crédito de descarbonização CSD - Casadas DDI - % de DI DIS - DI + Spread DPU - Debêntures PU IDI - Indexado Inflação PFA - Prefixado PIC - Públicos Inflação Curtos PIL - Públicos Inflação Longos PPC - Públicos LTN PPL - Públicos NTNF PUP - Públicos Pós TTI - Títulos Inativos
→	9883	CXMarketType	N	String	Specifies for which marketplace the instrument can be traded. See Market Segmentation. IDB - IDB
[Standard Message trailer]					

5. Custom Fields

Tag	Tag name	Req´d	Data type	Comment
9139	OriginatorUserId	Y	String (20)	The authorized trader username to assign the order to. If the order is submitted through an intermediator, the value must correspond to the end-user's trader username.
9702	CXAcctType	N	String	Correspondents to the type value associated with the market participant trading desk completing the trade. Shall not be sent for markets that trade anonymously
9802	CXTradingSector	N	String	The trading sector mnemonic.
9803	CXRefName	N	String	The readable name of the instrument.
9844	CXMaturityDate	N	LocalMktDate (8)	Date of maturity
9883	CXMarketType	Y	String	Specifies for which marketplace the instrument can be traded. See Market Segmentation. IDB - IDB
9889	CXIsCleared	N	Boolean (1)	Defines if an instrument is subject to credit-limit checks for clearing. This field is not currently used in Production.