

EntryPoint: Message Specs

- Derivatives
- Equities
- FX

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Change Log

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

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

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|----------------------|------|--|------|
| September, 1st, 2014 | 2.0 | <ul style="list-style-type: none"> - Added new tag MMProtectionReset (9773) in NewOrderSingle (35=D), OrderCancelReplaceRequest (35=G) and ExecutionReport (35=8) to support Market Maker Protection. - Added new domain value 200 – Market Maker Protection in ExecRestatementReason (378). - Removed the Give up Link Identifier from AccountType (581) domain. | EP |
| October 16th, 2014 | 2.1 | <ul style="list-style-type: none"> - Removed domain value 9 – Suspended from tags OrdStatus (39) and ExecType (150). | EP |
| October 21st, 2014 | 2.2 | <ul style="list-style-type: none"> - Spelling corrections | JLRM |
| December 22nd, 2014 | 2.3 | <ul style="list-style-type: none"> - Changed description of tag MMProtectionReset (9773). Existing orders can be modified without resetting MMP. | EP |
| April 8th, 2015 | 2.4 | <ul style="list-style-type: none"> - Changed description of tag MMProtectionReset (9773). Functionality is renamed to Market Protections. | EP |
| July 13th, 2015 | 2.5 | <ul style="list-style-type: none"> - Added tag OrigPosReqRefID (713) in PositionMaintenanceRequest (35=AL) and PositionMaintenanceReport (35=AM). - Added tag PosMaintRptRefID (714) in PositionMaintenanceRequest (35=AL). - Added tag ThresholdPercent (35048) in PositionMaintenanceRequest (35=AL) and PositionMaintenanceReport (35=AM). - Added domain value "102 - Scheduled Options Exercise" in tag PosTransType (709). - Added domain value "3 - Cancel" in tag PosMaintAction (712). - Added domain value "0 - Accepted" in tag PosMaintStatus (722). - Added domain value "9 - Not Executed" in tag PosMaintStatus (722). - Added domain value "D - Result of Scheduled Options Exercise" in tag OrderCategory (1115). | EP |
| September 8th, 2015 | 2.6 | <ul style="list-style-type: none"> - Changed description of tag OrderID (37). | EP |
| October 19th, 2015 | 2.7 | <ul style="list-style-type: none"> - Minor updates. | EP |
| January 13th, 2017 | 2.8 | <ul style="list-style-type: none"> - Added tag Text (58) in Logon (35=A). | EP |
| September 29th, 2017 | 2.9 | <ul style="list-style-type: none"> - Added domain value 201 - RiskManagement Cancellation to tag ExecRestatementReason (378) in ExecutionReport (35=8) message. | AYSF |
| January 12th, 2018 | 2.10 | <ul style="list-style-type: none"> - Changed tag Text (58) of Logon (35=A). This tag be can mandatory. | AYSF |

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|---------------------|------|---|------|
| August 1st ,2018 | 2.11 | <ul style="list-style-type: none"> - Added domain value 13 – OrderOriginationFirm to tag PartyRole (452) in NewOrderSingle (35=j) message. - Added domain value 1005 – StrategyID to tag 452 Party(452) in all messages. | AYSF |
| November 16th, 2018 | 2.12 | <ul style="list-style-type: none"> - Added domain value 105 – Cancel From Firmsoft to tag 378 – ExecRestatementReason. | AYSF |
| January 24th, 2018 | 2.13 | <ul style="list-style-type: none"> - Added domain value W – RLP Offer to tag OrdType (40) in NewOrderSingle, Execution Report and OrderCancelReplaceRequest messages. - Added new tag RoutingInstruction (35487) to support retail order. - Changed description of tag Price (44). | AYSF |
| June 5th, 2019 | 2.14 | <ul style="list-style-type: none"> - Added new domain value 2 – Waived Priority (RLP Analysis) to tag 35487 – RoutingInstruction - Added new domain 1003 – Custody Account to tag Party Role (452) - Added new domain 1004 – Custody Account Type to tag Party Role (452) | AYSF |
| January 8th, 2020 | 2.15 | <ul style="list-style-type: none"> - Added new messages OrderMassActionRequest (35=CA) and OrderMassActionReport (35=BZ) | AYSF |
| January 31th, 2020 | 2.16 | <ul style="list-style-type: none"> - Added new tag ContraryInstructionIndicator (719) to support new functionality Contrary Exercise in (35=AL) and (35=AM) messages. - Added new domain value “103 – Snapshot – Holder” in tag PosTradeType (709). - Added new domain value “104 - Snapshot – Issuer” in tag PosTradeType (709). - Added new domain value “105 - Automatic Exercise” in tag PosTradeType (709). - Added new domain value “106 - Do Not Automatic Exercise” in tag PosTradeType (709). - Changed description of domain "D" to tag 1115. - Removed tag 35048 in PositionMaintenanceRequest (35=AL) and PositionMaintenanceReport (35=AM). - Removed domain 102 - Scheduled Options Exercise to tag 709 - PosTransType | |
| November 13th, 2020 | 2.17 | <ul style="list-style-type: none"> - Added new tag SelfTradePreventionInstruction (35539) to support new functionality in (35=D), (35=8) and (35=G) messages. - Added new domain value 107 - Cancel Resting due to Self-Match Prevention in tag ExecRestatementReason (378). - Changed description of domain 103 to tag ExecRestatementReason (378). | AYSF |

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|-------------------------------|------|---|------------|
| April 05 th , 2021 | 2.18 | <ul style="list-style-type: none"> - Added tag ExecRestatementReason (378) in OrderCancelRequest (35=F) message. - Added news domains 203 – Cancel order due to Operational Error and 204 – Order cancelled due to Operational Error in tag ExecRestatementReason (378), to support new functionality about Order Action Cancel) in ExecutionReport (35=8) message. | AYSF, RDCF |
| April 07 th , 2021 | 2.19 | <ul style="list-style-type: none"> - Added new domains values <u>205</u> - Cancel from Firmsoft due to Operational Error and <u>206</u> - Order cancelled via Firmsoft due to Operational in tag ExecRestatementReason (378) in ExecutionReport (35=8) message, to support order cancel due to operational error. | RDC |
| Jun 10 th , 2021 | 2.20 | <ul style="list-style-type: none"> - Added new domain 202 – Order Mass Action From Client Request in tag ExecRestatementReason (378) in ExecutionReport (35=8) message. | AYSF |
| Apr 25 th , 2022 | 2.21 | <ul style="list-style-type: none"> - Added new tag 35551- ExternalRFQIndicator in ExecutionReport (35=8) message for new functionality Request For Quote (RFQ). - Added new domain in tag Routing Instruction(35487) to represents Midpoint - Broker Only orders in NewOrderSingle (35=D), ExecutionReport (35=8) and OrderCancelReplaceRequest (35=G) messages.. - Added domain value “P - Pegged” to tag OrdType (40) in NewOrderSingle(35=D), ExecutionReport(35=8) and OrderCancelReplaceRequest(35=g). - Added new tag PegPriceType (1094) in NewOrderSingle (35=D), Execution Report (35=8) and OrderCancelReplaceRequest (35=G) messages to support Midpoint order. - Added new domain value E, F to tag OrderCategory (1115) in ExecutionReport(35=8). | AYSF, RDC |
| June 22 th , 2022 | 2.22 | <ul style="list-style-type: none"> - Added new domain 4 - Broker Only Removal in tag Routing Instruction (35487) - Added new tag 35505 - OrdTagID in NewOrderSingle (35=D) , ExecutionReport (35=8) and OrderCancelReplaceRequest (35=G) messages. - Added new tags 1151 (SecurityGroup), 55 (Symbol), 35505(OrdTagID) and 54(Side) and new domain 207 – Mass Cancel order due to Operational Error Request in OrderMassActionRequest (35=CA) and OrderMassActionReport(35=BZ) messages. - Added new domains 207 - Mass Cancel due to Operational Error Request, 208 - Mass Cancel due to Operational Error Effective and 209 - Cancel on Midpoint Broker Only Removal in tag 378 (ExecRestatementReason). | RDC, AYSF |

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|----------------------|------|--|-------------|
| September 22th, 2022 | 2.23 | <ul style="list-style-type: none">- Changed domain description F in tag 1115 (OrderCategory).- Added new domains G and H to tag 1115 (OrderCategory) to represents new orders category.- Removed domain 4 -Broker Only Removal in tag 35487 (RoutingInstruction) in 35=D (NewOrderSingle) message. | AYSF RDC |
| December 26th, 2022 | 2.24 | <ul style="list-style-type: none">- Added tag 2523 (CrossedIndicator) in NewOrderCross (35=s) and Execution Report (35=8) messages. | AYSF |

Standard Message Header

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

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

1. Standard Message Trailer

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

2. Session Level Messages

2.1. Heartbeat (35=0)

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

2.2. TestRequest (35=1)

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

2.3. ResendRequest (35=2)

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

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

2.4. Reject (35=3)

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

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

2.5. SequenceReset (35=4)

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

2.6. Logout (35=5)

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

2.7. Logon (35=A)

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

3. Application Level Messages

3.1. Message Directions

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

3.2. BusinessMessageReject (35=j)

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

3.3. NewOrderSingle (35=D)

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

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

| Tag | Tag name | Req'd | Data Type | Comment |
|------|----------------|-------|------------------|---|
| 40 | OrdType | Y | Char (1) | Order type. Valid values: 1 - Market 2 - Limit 3 - Stop Loss 4 - Stop Limit K - Market With Leftover As Limit P - Pegged W – RLP |
| 44 | Price | N | Price (20) | Price per share or contract. Conditionally required if the order type requires a price (not market orders and RLP) . |
| 99 | StopPx | N | Price (20) | The stop price of a stop limit order (Conditionally required if OrdType = 4). |
| 59 | TimeInForce | N | Char (1) | Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. Valid values: 0 - Day 1 - Good Till Cancel 3 - Immediate Or Cancel 4 - Fill Or Kill 6 - Good Till Date 7 - At The Close A - Good For Auction |
| 432 | ExpireDate | N | LocalMktDate (8) | Required only if TimeInForce (Tag 59) = Good Till Date (GTD). Only expiration date can be set. Orders expire at the end of the trading session. |
| 77 | PositionEffect | N | Char (1) | Indicates whether the resulting position after a trade should be a closing position. It must be used only with derivative options securities. Valid values: C – Close |
| 5149 | Memo | N | String (50) | Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports. |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----------------------------------|--------------------------------|----------|----------------|---|
| 35487 | Routing Instruction | N | Char (1) | Indicates additional order instruction 1 - Retail Liquidity Taker 2 - Waived Priority (RLP Analysis) 3 – Broker Only |
| 35539 | SelfTradePreventionInstruction | N | Int (1) | Indicates which order should be canceled due to Self-Trade Prevention. Valid values: 1 – Cancel Aggressor Order 2 – Cancel Resting Order 3 – Cancel Both Orders Default if not specified is 1. |
| 1094 | PegPriceType | N | Char(1) | Defines the type of peg. Only for pegged order. (Conditionally required if OrdType = P) Valid values: 2 - MidPricePeg |
| 35505 | OrdTagID | N | Int (3) | Identifies the order tag identification Valid values: 1 - 254 |
| [Standard Message Trailer] | | | | |

3.4. ExecutionReport (35=8)

| Tag | Tag name | Req'd | Data Type | Comment |
|----------------------------------|------------|-------|-------------|--|
| [Standard Message Header] | | | | |
| 1180 | AppIID | N | String (12) | Identifies the session with which a message is associated. |
| 1181 | AppISeqNum | N | Seqnum (9) | Data sequence number to be used when FIX session is not in effect. |

| Tag | Tag name | Req'd | Data Type | Comment |
|------|--------------------|-------|-------------|--|
| 9773 | MMPProtectionReset | N | Boolean (1) | Resets the Market Maker Protection. When Market Maker Protection is triggered, the Exchange will not accept new orders or modification of existing orders for that product group without tag MMPProtectionReset. Valid value: Y - Reset Market Maker Protection |
| 37 | OrderID | Y | String (26) | Unique identifier for Order as assigned by the exchange. Uniqueness is guaranteed within a single trading day/instrument. Value is "NONE" if order is rejected. |
| 198 | SecondaryOrderID | N | String (26) | Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. |
| 527 | SecondaryExecID | N | String (32) | Unique identifier present in all messages associated with a spread transaction. This value allows linking spread summary fill notice, leg fill notices, and leg trade cancellation execution report messages generated from a spread transaction. |
| 11 | CIOrdID | N | String (38) | Unique identifier of the order as assigned by the market participant. |
| 41 | OrigCIOrdID | N | String (38) | Contains the CIOrdID of the replacement order. Conditionally required when ExecType = 5 (Replace). |

| Tag | Tag name | Req'd | Data Type | Comment |
|-------|-----------------|-------|----------------|---|
| 453 | NoPartyIDs | Y | NumInGroup (2) | Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. |
| → 448 | PartyID | Y | String (50) | Used to identify source of PartyID. Conditionally required if NoPartyID > 0. |
| → 447 | PartyIDSource | Y | Char (1) | Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code |
| → 452 | PartyRole | Y | Int (5) | Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 17 - Contra Firm 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session 1003 – Custody Account 1004 – Custody Allocation Type 1005 – Strategy ID |
| 382 | NoContraBrokers | N | NumInGroup (1) | Number of contra brokers in an execution. Currently, this field will be always set to 1. Conditionally required when reporting trades. |
| → 375 | ContraBroker | N | String (50) | Identifies contra broker. |
| 548 | CrossID | N | String (38) | ID of electronically submitted cross order by the institution (if in response to a cross order). |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----|------------------|-------|-------------|--|
| 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 4 - Canceled 5 - Replace 8 - Rejected C - Expired D - Restated F - Trade H - Trade Cancel |
| 39 | OrdStatus | Y | Char (1) | Order status. Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled 5 - Replaced 8 - Rejected C - Expired Z - Previous Final State |
| 636 | WorkingIndicator | N | Boolean (1) | Indicates if an order has been triggered and is available for trading. Used with Stop (Limit, with protection) orders and the At the Close validity. |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----|-----------------------|-------|-----------|--|
| 103 | OrdRejReason | N | Int (6) | Code to identify reason for order rejection. For optional use with ExecType = 8 (Rejected). Please refer to the error codes document for domain information. |
| 378 | ExecRestatementReason | N | Int (6) | Indicates reason of restatement, if available. Valid values: 8 - Market Option 100 - Cancel On Hard Disconnection 101 - Cancel On Logout 102 - Cancel On Disconnect And Logout 103 - Cancel Aggressor due to Self-Match Prevention 105-Cancel from Firmsoft 107 - Cancel Resting due to Self-Match Prevention 200 - Market Maker Protection 201 - RiskManagement Cancellation 202 - Order Mass Action From Client Request 203 – Cancel order due to Operational Error 204 – Order cancelled due to Operational Error 205 – Cancel from Firmsoft due to Operational Error 206 – Order cancelled via Firmsoft due to Operational Error 207 - Mass Cancel due to Operational Error request 208 - Mass Cancel due to Operational Error effective 209 - Cancel on Midpoint Broker Only Removal |

| Tag | Tag name | Req'd | Data Type | Comment |
|------|------------------|-------|-----------------|--|
| 1 | Account | N | Int (10) | Account mnemonic. |
| 581 | AccountType | N | Int (2) | Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account |
| 63 | SettlType | N | String (1) | Indicates who in the contract has control over evoking settlement. Valid values: 0 - Buyers Discretion 8 - Sellers Discretion X - Mutual |
| 5497 | DaysToSettlement | N | String (3) | Deadline for completing the forward deal. For Common, Dollar and Index contracts must be between 16 and 999. And maximum of 90 days for Flexible. |
| 5706 | FixedRate | N | Percentage (10) | Interest rate of the forward trade. Expressed in decimal form. For example, 1% is expressed and sent as 0.01. One basis point is represented as 0.0001. |
| 55 | Symbol | Y | String (20) | BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed. |
| 48 | SecurityID | N | String (12) | Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed. |

| Tag | Tag name | Req'd | Data Type | Comment |
|-------|------------------|-------|--------------|---|
| 22 | SecurityIDSource | N | String (1) | Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol |
| 207 | SecurityExchange | N | Exchange (4) | Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa |
| 54 | Side | Y | Char (1) | Side of order. Valid values: 1 - Buy 2 - Sell |
| 38 | OrderQty | Y | Qty (15) | Quantity ordered. |
| 40 | OrdType | N | Char (1) | Conditionally required when ExecType != 8 (Reject) or ExecType != H (Trade bust). Valid values: 1 - Market 2 - Limit 3 - Stop Loss 4 - Stop Limit K - Market With Leftover As Limit P - Pegged W - RLP |
| 44 | Price | N | Price (20) | Price per share or contract. Conditionally required if the order type requires a price (not market orders and RLP). |
| 99 | StopPx | N | Price (20) | The stop price of a stop limit order (Conditionally required if OrdType = 4). |
| 35001 | ProtectionPrice | N | Price (20) | Conditionally returned on execution reports for Market and Stop Protect orders. This contains the final protection price limit at which any unmatched quantity will rest on the book. |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----|---------------------|-------|------------------|---|
| 59 | TimeInForce | N | Char (1) | Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. Valid values: 0 - Day 1 - Good Till Cancel 3 - Immediate Or Cancel 4 - Fill Or Kill 6 - Good Till Date 7 - At The Close A - Good For Auction |
| 432 | ExpireDate | N | LocalMktDate (8) | Required only if TimeInForce (Tag 59) = Good Till Date (GTD). Only expiration date can be set. Orders expire at the end of the trading session. |
| 336 | TradingSessionID | N | String (1) | Identifier for Trading Session. Valid values: 1 - Regular Day Session phases. 6 - Used for both Before and After Hours Market phases (Non Regular Session) |
| 625 | TradingSessionSubID | N | String (3) | Identifier for the instrument group phase. Valid values: 2 - Pause 4 - Close 17 - Open 18 - Pre-Close 21 - Pre-Open 101 - Final Closing Call |

| Tag | Tag name | Req'd | Data Type | Comment |
|------|-----------------------|-------|-------------------|--|
| 6392 | SecurityTradingStatus | N | String (3) | Identifier for the instrument phase. Valid values: 2 - Trading Halt (Pause) 4 - No-Open (Close) 17 - Ready to trade (Open) 18 - Not available for trading (Forbidden) 20 - Unknown or invalid 21 - Pre-Open 101 - Final Closing Call 110 – Reserved |
| 32 | LastQty | N | Qty (9) | Quantity of shares bought/sold on this (last) fill. Conditionally required when ExecType = F (Trade). |
| 31 | LastPx | N | Price (20) | Price of this (last) fill. |
| 151 | LeavesQty | Y | Qty (9) | Amount of shares open for further execution, or unexecuted. LeavesQty = OrderQty - CumQty. |
| 14 | CumQty | Y | Qty (9) | Total number of shares or contracts filled. |
| 6 | AvgPx | Y | Price (1) | Always 0 (zero). |
| 75 | TradeDate | N | LocalMktDate (8) | Indicates date of trade referenced in this message in YYYYMMDD format (expressed in local time at place of trade). Absence of this field indicates current day (expressed in local time at place of trade). |
| 60 | TransactTime | N | UTCTimestamp (21) | Time of execution/order creation; expressed in UTC. |
| 1057 | AggressorIndicator | N | Boolean (1) | Used to identify whether the order initiator is an aggressor or not in the trade. Valid values: Y - Order Initiator Is Aggressor N - Order Initiator Is Passive |

| Tag | Tag name | Req'd | Data Type | Comment |
|------|-----------------------|-------|--------------|---|
| 110 | MinQty | N | Qty (9) | Minimum quantity of an order to be executed. Echo from original order's MinQty. |
| 111 | MaxFloor | N | Qty (9) | Maximum number of shares or contracts within an order to be shown on the match engine at any given time. Echo from original order's MaxFloor. |
| 58 | Text | N | String (250) | Free format text string. |
| 442 | MultiLegReportingType | N | Char (1) | Used to indicate what an Execution Report represents. Default value is 1 (Single Security). Valid values: 1 - Single Security 2 - Individual Leg Of A Multi Leg Security 3 - Multi Leg Security |
| 393 | TotNoRelatedSym | N | Int (2) | Contains the number of Leg Fill Notice messages sent with the spread summary. This field is sent only in the Trade Execution Reports for the Spread Summary - Fill Notice. |
| 6032 | UniqueTradeID | N | String (10) | Contains the unique identifier for this trade, per instrument + trading date, as assigned by the exchange. Conditionally required if ExecType = F (Trade). |

| Tag | Tag name | Req'd | Data Type | Comment |
|-------|--------------------------------|-------|-------------|--|
| 1115 | OrderCategory | N | Char (1) | Defines the type of interest behind a trade i.e. why a trade occurred. Valid values: B - Result Of Options Exercise C - Result Of Assignment From An Options Exercise D - Result of Automatic Options Exercise E – Result Of Midpoint Order F – Result Of BBT (Block Book Trade) G - Result of TAC (Trade at Close) H - Result of TAA (Trade at Average) |
| 5149 | Memo | N | String (50) | Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports. |
| 35487 | Routing Instruction | N | Char (1) | Indicates additional order instruction 1 - Retail Liquidity Taker 2 - Waived Priority (RLP Analysis) 3 – Broker Only 4 - Broker Only Removal |
| 35539 | SelfTradePreventionInstruction | N | Int (1) | Indicates which order should be canceled due to Self-Trade Prevention. Valid values: 1 – Cancel Aggressor Order 2 – Cancel Resting Order 3 – Cancel Both Orders Default if not specified is 1. |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----------------------------------|----------------------|-------|-----------|--|
| 35551 | ExternalRFQIndicator | N | Boolean | Used to indicate a Cross from Request for Quote functionality. Valid value: Y = true N = false |
| 1094 | PegPriceType | N | Char(1) | Defines the type of peg. Only for pegged order. (Conditionally required if OrdType = P) Valid values: 2 - MidPricePeg |
| 35505 | OrdTagID | N | Int (3) | Identifies the order tag identification. Valid values: 1 - 254 |
| 2523 | CrossedIndicator | N | Int(4) | Indicates cross order purpose. Valid values: 1001 – Structured transaction 1002 – Operational error 1003 – TWAP/VWAP |
| [Standard Message Trailer] | | | | |

3.5. OrderCancelReplaceRequest (35=G)

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

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

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

| Tag | Tag name | Req'd | Data Type | Comment |
|-----------------------------------|--------------------------------|-------|------------------|---|
| 432 | ExpireDate | N | LocalMktDate (8) | Required only if TimeInForce (Tag 59) = Good Till Date (GTD). Only expiration date can be set. Orders expire at the end of the trading session. |
| 77 | PositionEffect | N | Char (1) | Indicates whether the resulting position after a trade should be a closing position. It must be used only with derivative options securities. Valid values: C - Close |
| 5149 | Memo | N | String (50) | Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports. |
| 35487 | Routing Instruction | N | Char (1) | Indicates additional order instruction 1 - Retail Liquidity Taker 2 - Waived Priority (RLP Analysis) 3 - Broker Only 4 - Broker Only Removal |
| 35539 | SelfTradePreventionInstruction | N | Int (1) | Indicates which order should be canceled due to Self-Trade Prevention. Valid values: 1 - Cancel Aggressor Order 2 - Cancel Resting Order 3 - Cancel Both Orders Default if not specified is 1. |
| 1094 | PegPriceType | N | Char(1) | Defines the type of peg. Only for pegged order. (Conditionally required if OrdType = P) Valid values: 2 - MidPricePeg |
| 35505 | OrdTagID | N | Int (3) | Identifies the order tag identification. Valid values: 1 - 254 |
| [Standard Message Trailer] | | | | |

3.6. OrderCancelRequest (35=F)

| Tag | Tag name | Req'd | Data Type | Comment | |
|----------------------------------|-----------------------|---------------|----------------|--|---|
| [Standard Message Header] | | | | | |
| 41 | OrigClOrdID | Y | String (38) | ClOrdID of the order that the client is trying to cancel. | |
| 37 | OrderID | N | String (26) | BM&FBOVESPA-assigned OrderID of the order the client is trying to cancel. | |
| 198 | SecondaryOrderID | N | String (26) | Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. | |
| 11 | ClOrdID | Y | String (38) | Unique order id assigned by institution to the cancel request. | |
| 378 | ExecRestatementReason | N | Int (6) | Indicates reason of restatement, if available. Valid value: 203 – Cancel order due to Operational Error | |
| 1 | Account | N | Int (10) | Account mnemonic. | |
| 581 | AccountType | N | Int (2) | Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account | |
| 453 | NoPartyIDs | Y | NumInGroup (2) | Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. | |
| → | 448 | PartyID | Y | String (50) | Used to identify source of PartyID. Conditionally required if NoPartyID > 0. |
| → | 447 | PartyIDSource | Y | Char (1) | Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----------------------------------|------------------|-------|-------------------|---|
| → 452 | PartyRole | Y | Int (5) | Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session 1003 – Custody Account 1004 – Custody Allocation Type 1005 - Strategy ID |
| 55 | Symbol | Y | String (20) | BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed. |
| 48 | SecurityID | N | String (12) | Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed. |
| 22 | SecurityIDSource | N | String (1) | Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol |
| 207 | SecurityExchange | N | Exchange (4) | Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa |
| 54 | Side | Y | Char (1) | Side of order. Valid values: 1 - Buy 2 - Sell |
| 60 | TransactTime | Y | UTCTimestamp (21) | Time of execution/order creation; expressed in UTC. |
| 38 | OrderQty | Y | Qty (15) | Quantity ordered. |
| 5149 | Memo | N | String (50) | Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports. |
| [Standard Message Trailer] | | | | |

3.7. OrderCancelReject (35=9)

| Tag | Tag name | Req'd | Data Type | Comment |
|----------------------------------|------------------|-------|-------------|--|
| [Standard Message Header] | | | | |
| 1180 | ApplID | N | String (12) | Identifies the session with which a message is associated. |
| 1181 | ApplSeqNum | N | Seqnum (9) | Data sequence number to be used when FIX session is not in effect. |
| 37 | OrderID | Y | String (26) | If CxlRejReason="Unknown order", value is: "NONE" if cancel is done via OrigClOrdID, or value of the OrderID of the original cancel or modification request. Otherwise, unique identifier for Order as assigned by BM&FBOVESPA. Uniqueness is guaranteed within a single trading day/instrument. |
| 198 | SecondaryOrderID | N | String (26) | Exchange-generated order identifier that changes for each order modification event, or quantity replenishment in disclosed orders. |
| 11 | ClOrdID | Y | String (38) | Unique identifier of the order as assigned by the market participant. |
| 41 | OrigClOrdID | Y | String (38) | ClOrdID of the order that could not be canceled. |
| 39 | OrdStatus | Y | Char (1) | OrdStatus value after this cancel reject is applied. If CxlRejReason = "Unknown Order", this field's value is "Rejected". Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled 5 - Replaced 8 - Rejected C - Expired Z - Previous Final State |
| 1 | Account | N | Int (10) | Account mnemonic. |

| Tag | Tag name | Req'd | Data Type | Comment |
|-------|------------------|-------|----------------|--|
| 581 | AccountType | N | Int (2) | Type of Account associated with an order. Absence of this Tag causes Account to be interpreted as Regular Account. Valid values: 38 - Remove Account Information 39 - Regular Account |
| 434 | CxlRejResponseTo | Y | Char (1) | Identifies the type of request that this Cancel Reject is in response to. Valid values: 1 - Order Cancel Request 2 - Order Cancel Replace Request |
| 102 | CxlRejReason | N | Int (6) | Code to identify reason for cancel rejection. Please refer to the error codes document for domain information. |
| 58 | Text | N | String (250) | Description of error in case CxlRejReason = 99 (Other), or in other cases, may contain extra information on stated CxlRejReason. |
| 453 | NoPartyIDs | Y | NumInGroup (2) | Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. |
| → 448 | PartyID | Y | String (50) | Used to identify source of PartyID. Conditionally required if NoPartyID > 0. |
| → 447 | PartyIDSource | Y | Char (1) | Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code |

| Tag | Tag name | Req'd | Data Type | Comment |
|-----------------------------------|------------------|-------|--------------|---|
| → 452 | PartyRole | Y | Int (5) | Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 54 - Sender Location 76 - Desk ID 1001 - Order Origination Session 1003 – Custody Account 1004 – Custody Allocation Type 1005 - Strategy ID |
| 55 | Symbol | Y | String (20) | BM&FBOVESPA requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed. |
| 48 | SecurityID | N | String (12) | Security ID as defined by BM&FBOVESPA. For the SecurityID list, see the Security List message in Market Data feed. |
| 22 | SecurityIDSource | N | String (1) | Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol |
| 207 | SecurityExchange | N | Exchange (4) | Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa |
| 54 | Side | N | Char (1) | Side of order. Valid values: 1 - Buy 2 - Sell |
| 5149 | Memo | N | String (50) | Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports. |
| [Standard Message Trailer] | | | | |

3.8. NewOrderCross (35=s)

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

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

| Tag | Tag name | Req'd | Data Type | Comment |
|-----------------------------------|------------------|-------|-------------------|--|
| 22 | SecurityIDSource | N | String (1) | Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol |
| 207 | SecurityExchange | N | Exchange (4) | Market to which security ID (tag 48) belongs. Valid values: BVMF - Bm&F Bovespa |
| 60 | TransactTime | Y | UTCTimestamp (21) | Time of execution/order creation; expressed in UTC. |
| 40 | OrdType | Y | Char (1) | Order type. Valid values: 2 - Limit |
| 44 | Price | N | Price (20) | Price per share or contract. Conditionally required if the order type requires a price (not market orders and RLP). |
| 5149 | Memo | N | String (50) | Free format text field. This field may be used to convey client's relevant info. It's always echoed in the reports. |
| 2523 | CrossedIndicator | N | Int(4) | Indicates cross order purpose. Valid values: 1001 – Structured transaction 1002 – Operational error 1003 – TWAP/VWAP |
| [Standard Message Trailer] | | | | |

3.9. SecurityDefinitionRequest (35=c)

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

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

3.10. SecurityDefinition (35=d)

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

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

3.11. QuoteRequest (35=R)

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

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

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

3.12. QuoteStatusReport (35=A1)

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

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

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

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

3.13. Quote (35=S)

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

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

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

3.14. QuoteCancel (35=Z)

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

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

3.15. QuoteRequestReject (35=AG)

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

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

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

3.16. PositionMaintenanceRequest (35=AL)

| Tag | Tag name | Req'd | Data Type | Comment |
|----------------------------------|----------------------|-------|------------------|---|
| [Standard Message Header] | | | | |
| 710 | PosReqID | Y | String (17) | Unique identifier for the position maintenance request. |
| 709 | PosTransType | Y | Int (3) | Identifies the type of position transaction. Valid values: 1 - Exercise 402 - Scheduled Options Exercise 105 - Automatic Exercise 106 - Do Not Automatic Exercise |
| 712 | PosMaintAction | Y | Int (1) | Maintenance Action to be performed. Valid values: 1 - New 3 - Cancel |
| 713 | OrigPosReqRefID | N | String (17) | Reference to the PosReqID (710) of a previous maintenance request that is being canceled. |
| 714 | PosMaintRptRefID | N | String (17) | Reference to a PosMaintRptID (721) from a previous Position Maintenance Report that is being canceled. |
| 715 | ClearingBusinessDate | Y | LocalMktDate (8) | The 'Clearing Business Date' referred to by this request. It must be set with the current date. |
| 453 | NoPartyIDs | Y | NumInGroup (2) | Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. |
| → 448 | PartyID | Y | String (50) | Used to identify source of PartyID. Conditionally required if NoPartyID > 0. |
| → 447 | PartyIDSource | Y | Char (1) | Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code |

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

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

3.17. PositionMaintenanceReport (35=AM)

| Tag | Tag name | Req'd | Data Type | Comment |
|----------------------------------|----------------------|-------|------------------|---|
| [Standard Message Header] | | | | |
| 1180 | AppIID | N | String (12) | Identifies the session with which a message is associated. |
| 1181 | AppISeqNum | N | Seqnum (9) | Data sequence number to be used when FIX session is not in effect. |
| 721 | PosMaintRptID | Y | String (17) | Unique identifier for this position report |
| 709 | PosTransType | Y | Int (3) | Identifies the type of position transaction. Valid values: 1 - Exercise 101 - Auto Blocking Of Short Option Position 402 - Scheduled Options Exercise 103 - Snapshot - Holder 104 - Snapshot - Issuer 105 - Automatic Exercise 106 - Do Not Automatic Exercise |
| 710 | PosReqID | N | String (17) | Unique identifier for the position maintenance request. |
| 712 | PosMaintAction | Y | Int (1) | Maintenance Action to be performed. Valid values: 1 - New 3 - Cancel |
| 713 | OrigPosReqRefID | N | String (17) | Reference to the PosReqID (710) of a previous maintenance request that is being canceled. |
| 722 | PosMaintStatus | Y | Int (1) | Status of Position Maintenance Request. Valid values: 0 - Accepted 2 - Rejected 3 - Completed 9 - Not Executed |
| 723 | PosMaintResult | N | Int (6) | Identifies reason for rejection. Required when PosMaintStatus = 2. |
| 715 | ClearingBusinessDate | Y | LocalMktDate (8) | The 'Clearing Business Date' referred to by this request. It must be set with the current date. |

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

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

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

3.18. AllocationInstruction (35=J)

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

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

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

3.19. AllocationReport (35=AS)

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

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

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

3.20. ApplicationMessageRequest (35=BW)

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

3.21. ApplicationMessageRequestAck (35=BX)

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

3.22. ApplicationMessageReport (35=BY)

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

3.23. OrderMassActionRequest (35=CA)

| Tag | Tag Name | Req'd | Data Type | Comment |
|-----------------------------------|-------------------------|----------|--------------------|---|
| [Standard Message Header] | | | | |
| 11 | ClOrdID | Y | String(38) | Unique identifier of the order as assigned by the market participant. |
| 1300 | MarketSegmentID | Y | String (3) | Identifies the market segment. Required for all tradable instruments. Not present in equity indexes, ETF indexes, BTB and Option Exercise. 0 - 255 |
| 1373 | MassActionType | Y | Int (1) | Specifies the type of action requested. Valid values: 3 – Cancel orders |
| 1374 | MassActionScope | Y | Int (2) | Specifies the scope of the action. All Day & MOC orders will be cancelled. GTC, GTD & MOA orders will not be cancelled. Valid values: 6 – All Orders for a Trading Session. |
| 378 | Exec Restatement Reason | Y | Int (3) | Used to communicate event type which triggers the Order Mass Action Request. Valid values: 202 - Mass Cancel from Client Request 207 - Mass Cancel order due to Operational Error Request |
| 60 | TransactTime | Y | UTCTimestamp (21) | Timestamp when the business transaction represented by the message occurred. |
| 1151 | SecurityGroup | N | String(3) | Indicates the group this instrument belongs to. |
| 55 | Symbol | N | String (20) | B3 requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed. |
| 35505 | OrdTagID | N | Int (3) | Identifies the order tag identification. Valid values: 1 - 254 |
| 54 | Side | N | Char (1) | Side of order. Valid values: 1 - Buy 2 - Sell |
| [Standard Message Trailer] | | | | |

3.24. OrderMassActionReport (35=BZ)

| Tag | Tag Name | Req'd | Data Type | Comment |
|----------------------------------|------------------------|-------|-------------------|---|
| [Standard Message Header] | | | | |
| 11 | ClOrdID | C | String | Unique identifier of the order as assigned by the market participant. |
| 1369 | MassAction ReportID | Y | String (38) | Unique ID of Order Mass Action Report as assigned by the matching engine, |
| 1373 | MassActionType | Y | Int (1) | Specifies the type of action requested. Valid values: 3 – Cancel orders |
| 1374 | MassActionScope | Y | Int (2) | Specifies the scope of the action. All Day & MOC orders will be cancelled. GTC, GTD & MOA orders will not be cancelled. Valid values: 6 – All Orders for a Trading Session. |
| 1375 | MassActionResponse | Y | Int (1) | Specifies the action taken by matching engine when it receives the Order Mass Action Request. Valid values: 0 – Rejected 1 – Accepted |
| 1376 | MassActionRejectReason | N | Int (2) | Reason Order Mass Action Request was rejected Valid values: 0 - Mass Action Not Supported 8 - Invalid or Unknown Market Segment |
| 378 | ExecRestatementReason | Y | Int (3) | Used to communicate event type which triggers the Order Mass Action Request. Valid values: 100-Cancel on Connection Loss 101-Cancel on Logout 102 - Cancel on Disconnect and Logout 202 - Order Mass Action From Client Request 207 - Mass Cancel order due to Operational Error Request |
| 60 | TransactTime | Y | UTCTimestamp (21) | Time of request acknowledge; expressed in UTC. |
| 58 | Text | N | String (250) | Message to explain reason for rejection, if available. |

| | | | | |
|-----------------------------------|---------------|---|-------------|---|
| 1151 | SecurityGroup | N | String(3) | Indicates the group this instrument belongs to. |
| 55 | Symbol | N | String (20) | B3 requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed. |
| 35505 | OrdTagID | N | Int (3) | Identifies the order tag identification. Valid values: 1 - 254 |
| 54 | Side | N | Char (1) | Side of order. Valid values: 1 - Buy 2 - Sell |
| [Standard Message Trailer] | | | | |