BM&F BOVESPA
The New Exchange

EntryPoint: Message Specs

- Derivatives
- Equities
- FX
- BEI (Equities)

Version: 1.7.2

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Contacts

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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	- Added new tags to support execution on BEI (Brazil Easy Investing). - Moved tag QuoteID (117) to outside the repeating group in message QuoteRequest (35=R). - Added tag PosMaintResult (723) in PositionMaintenanceReport	EP
December 26th, 2011	1.5.1	- Added MsgType code to complement message's title. - Removed domain value 101 from tag PosTransType (709) in message PositionMaintenanceRequest (35=AL)	EP

February 14th, 2012	1.6	- Added tag UniqueTradeID (6032) in messages Quote (35=S), QuoteRequest (35=R), QuoteStatusReport (35=AI) and QuoteRequestReject (35=AG) to support TVR.	EP
March 1st, 2012	1.6.1	- Updated PositionEffect (77) field description. - Added PartyRole domain values. - Added tag SecurityStrategyType (7534) in SecurityDefinition (35=d) message.	EP
April 13th, 2012	1.6.2	- Added tag RefSeqNum (45) in BusinessMessageReject (35=j) message. - Added messages ApplicationMessageRequest (35=BW), ApplicationMessageRequestAck (35=BX) and ApplicationMessageReport (35=BY) to support the Message Replay service. - Added tag PossMissingApplMsg (35033) in SequenceReset (35=4) message.	EP
May 23rd, 2012	1.7	- Changed data type of tag MiscFeeType (139) in ExecutionReport (35=8) message. - Removed domain value 99 from tag QuoteCancelType (298). - Added domain value 76 to tag PartyRole (452)	EP
June 18th, 2012	1.7.2	- Updated Contacts information. - Removed domain value from tag AllocTransType (71) in AllocationInstruction (35=J) message. - Increased tag Text (58) max length from 50 to 250 characters.	EP

1. Standard Message Header

Tag	Tag name	Req'd	Data Type	Comment
8	BeginString	Y	String (7)	“FIX.4.4”.
9	BodyLength	Y	Length (6)	(Always unencrypted, must be second field in message)
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

Tag	Tag name	Req'd	Data Type	Comment
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).
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.

2. Standard Message Trailer

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

3. Session Level Messages

3.1. Heartbeat (35=0)

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

3.2. TestRequest (35=1)

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

3.3. ResendRequest (35=2)

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

3.4. Reject (35=3)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
45	RefSeqNum	Y	Seqnum (9)	MsgSeqNum of rejected message.
371	RefTagID	N	Int	The tag number of the FIX field being referenced.
372	RefMsgType	N	String (2)	The MsgType of the FIX message being referenced.
373	SessionRejectReason	N	Int (6)	Code to identify reason for a session-level Reject message. Valid values: 0 - Invalid Tag Number 1 - Required Tag Missing 2 - Tag Not Defined For This Message Type 3 - Undefined Tag 4 - Tag Specified Without A Value 5 - Value Is Incorrect 6 - Incorrect Data Format For Value 9 - Compid Problem 10 - Sendingtime Accuracy Problem 11 - Invalid Msgtype 13 - Tag Appears More Than Once 14 - Tag Specified Out Of Required Order 15 - Repeating Group Fields Out Of Order 16 - Incorrect Numingroup Count For Repeating Group 17 - Non Data Value Includes Field Delimiter 99 - Other
58	Text	N	String (250)	Where possible, message to explain reason for rejection.
[Standard Message Trailer]				

3.5. SequenceReset (35=4)

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

3.6. Logout (35=5)

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

3.7. Logon (35=A)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
98	EncryptMethod	Y	Int (1)	Must be “0”
108	HeartBtInt	Y	Int	Recommended: “30”
95	RawDataLength	N	Length	Required when this message contains authentication data. For more details on authentication data in Logon messages, please contact 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.
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]				

4. Application Level Messages

4.1. 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	✓	

4.2. BusinessMessageReject (35=j)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum ()	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]				

4.3. NewOrderSingle (35=D)

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.
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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
1		Account	N	Int (12)	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 40 - Give Up Link Identifier
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
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders).
99	StopPx	N	Price (20)	The stop price of a stop limit order (Conditionally required if OrdType = 4).
15	Currency	N	Currency (3)	Indicates the offshore currency of the order. Required only on orders submitted to BEI.
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
		[Standard Message Trailer]		

4.4. ExecutionReport (35=8)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum ()	Data sequence number to be used when FIX session is not in effect.
37		OrderID	Y	String (26)	Unique identifier for Order as assigned by the exchange. 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.
527		SecondaryExecID	N	String (32)	Unique identifier present in all messages associated with a spread transaction. This value allows linking spread summary fill notice, leg fill notices, and leg trade cancellation execution report messages generated from a spread transaction.
11		ClOrdID	N	String (38)	Unique identifier of the order as assigned by the market participant.
41		OrigClOrdID	N	String (38)	Contains the ClOrdID of the replacement order. Conditionally required when ExecType = 5 (Replace).
453		NoPartyIDs	Y	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
➔	448	PartyID	Y	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
➔	447	PartyIDSource	Y	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code

Tag		Tag name	Req'd	Data Type	Comment
➔	452	PartyRole	Y	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 4 - Clearing Firm 5 - Investor Id 7 - Entering Firm 12 - Executing Trader 36 - Entering Trader 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
382		NoContraBrokers	N	NumInGroup (1)	Number of contra brokers in an execution. Currently, this field will be always set to 1. Conditionally required when reporting trades.
➔	375	ContraBroker	N	String (50)	Identifies contra broker.
548		CrossID	N	String (38)	ID of electronically submitted cross order by the institution (if in response to a cross order).
17		ExecID	Y	String (14)	Unique identifier of execution message as assigned by the exchange – unique per instrument.
19		ExecRefID	N	String (14)	Optionally sent when reporting a trade bust. Contains the identifier of the busted trade.

Tag	Tag name	Req'd	Data Type	Comment
150	ExecType	Y	Char (1)	Describes the action that triggered this specific Execution Report - see the OrdStatus (39) tag for the current order status (e.g, Partially Filled). Valid values: 0 - New 4 - Canceled 5 - Replace 8 - Rejected 9 - Suspended C - Expired D - Restated F - Trade H - Trade Cancel I - Order Status
39	OrdStatus	Y	Char (1)	Order status. Valid values: 0 - New 1 - Partially Filled 2 - Filled 4 - Canceled 5 - Replaced 8 - Rejected 9 - Suspended C - Expired Z - Previous Final State
636	WorkingIndicator	N	Boolean (1)	Indicates if an order has been triggered and is available for trading. Used with Stop (Limit, with protection) orders and the At the Close validity.
103	OrdRejReason	N	Int (6)	Code to identify reason for order rejection. For optional use with ExecType = 8 (Rejected). Please refer to the error codes document for domain information.

Tag	Tag name	Req'd	Data Type	Comment
378	ExecRestatementReason	N	Int (6)	Indicates reason of restatement, if available. Valid values: 8 - Market Option 100 - Cancel On Hard Disconnection 101 - Cancel On Logout 102 - Cancel On Disconnect And Logout 103 - Self Trading Prevention
1	Account	N	Int (12)	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 40 - Give Up Link Identifier
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.
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
44	Price	N	Price (20)	Price per share or contract. Required if specified on the order.
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.
15	Currency	N	Currency (3)	Indicates the offshore currency of the order. Required only on orders submitted to BEI.

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.
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 Agressor N - Order Initiator Is Passive
110	MinQty	N	Qty (9)	Minimum quantity of an order to be executed. Echo from original order's MinQty.

Tag	Tag name	Req'd	Data Type	Comment
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.
136	NoMiscFees	N	NumInGroup (1)	Number of repeating groups of miscellaneous fees. This repeating group is provided only for messages executed on BEI.
➔ 137	MiscFeeAmt	N	Amount (20)	Miscellaneous fee value.
➔ 138	MiscFeeCurr	N	Currency (3)	Currency of miscellaneous fee. Valid values: BRL - Brazilian Real
➔ 139	MiscFeeType	N	Int (2)	Indicates type of miscellaneous fee. Valid values: 96 - Iof Fee 97 - Trading Fee 98 - Settlement Fee 99 - Onshore Broker Commission
➔ 891	MiscFeeBasis	N	Int (2)	Defines the unit for a miscellaneous fee. Valid values: 0 - Absolute
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
820	TradeLinkID	N	String (10)	Trade ID of corresponding equity trade. This field is provided only in FX reports for messages executed on BEI.
5975	OrderLinkID	N	String (26)	Order ID of the order corresponding to the Execution described in TradeLinkID. This field is provided only in FX reports for messages executed on BEI.
5001	ExchangeQuoteID	N	String (17)	Unique ID for identifying a new Quote and modified Quote. This field is provided only in FX reports for messages executed on BEI.
35022	ExchangeOrderID	N	String (26)	BVMF Order ID. This field is provided only for messages executed on BEI.
35023	ExchangeExecID	N	String (14)	BVMF Execution ID. This field is provided only for messages executed on BEI.
35024	LastPxInIssuedCurrency	N	Price (20)	BRL Price per share or contract bought or sold. This field is provided only for messages executed on BEI.
35025	PriceInIssuedCurrency	N	Price (20)	BRL limit price per share or contract of converted offshore unit. This field is provided only in messages reported from BEI.
35026	ExchangeSecondaryOrderID	N	String (26)	BVMF Secondary Order ID. This field is provided only for messages executed on BEI.
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
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]				

4.5. OrderCancelReplaceRequest (35=G)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
37		OrderID	N	String (26)	BM&FBOVESPA-assigned OrderID of the order the client is trying to modify. If this tag is present, the value in tag OrigClOrdID is ignored.
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
➔	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
41		OrigClOrdID	Y	String (38)	ClOrdID which should be replaced.

Tag	Tag name	Req'd	Data Type	Comment
11	ClOrdID	Y	String (38)	Unique ID of cancel replace request as assigned by the institution.
1	Account	N	Int (12)	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 40 - Give Up Link Identifier
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
44	Price	N	Price (20)	Price per share or contract. Conditionally required if the order type requires a price (not market orders).
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.
[Standard Message Trailer]				

4.6. 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. If this tag is present, the value in tag OrigClOrdID is ignored.
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.
1	Account	N	Int (12)	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 40 - Give Up Link Identifier
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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
	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]					

4.7. OrderCancelReject (35=9)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum ()	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 9 - Suspended C - Expired Z - Previous Final State
1	Account	N	Int (12)	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 40 - Give Up Link Identifier
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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
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]					

4.8. 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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
➔	1		Account	N	Int (12)	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 40 - Give Up Link Identifier
➔	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).
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]				

4.9. SecurityDefinitionRequest (35=c)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum ()	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session

Tag		Tag name	Req'd	Data Type	Comment
555		NoLegs	N	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	N	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]					

4.10. 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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session

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	N	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]					

4.11. QuoteRequest (35=R)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum ()	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. Used to indicate Termo Vista. 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.
➔	1		Account	N	Int (12)	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
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]						

4.12. QuoteStatusReport (35=AI)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum ()	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.

Tag		Tag name	Req'd	Data Type	Comment
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. Used to indicate Termo Vista. 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.
➔	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
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.
1	Account	N	Int (12)	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]				

4.13. Quote (35=S)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum ()	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.

Tag		Tag name	Req'd	Data Type	Comment
35004		ExecuteUnderlyingTrade	N	Int (1)	Specifies if a simultaneous trade of the underlying is to be performed. Used to indicate Termo Vista. 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
➔	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
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
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.
1	Account	Y	Int (12)	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).

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

4.14. QuoteCancel (35=Z)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum ()	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 99 - Cancel For Quotereqid
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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
1		Account	N	Int (12)	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]					

4.15. QuoteRequestReject (35=AG)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum ()	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

Tag			Tag name	Req'd	Data Type	Comment
➔	54		Side	N	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell
➔	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.
➔	1		Account	N	Int (12)	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
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]						

4.16. 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 (1)	Identifies the type of position transaction. Valid values: 1 - Exercise
712	PosMaintAction	Y	Int (1)	Maintenance Action to be performed. Valid values: 1 - New

Tag		Tag name	Req'd	Data Type	Comment
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
➔	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
1		Account	Y	Int (12)	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 40 - Give Up Link Identifier

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
60	TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
702	NoPositions	Y	NumInGroup (1)	Number of position entries. It must be 1.
➔ 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.
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]				

4.17. PositionMaintenanceReport (35=AM)

Tag		Tag name	Req'd	Data Type	Comment
[Standard Message Header]					
1180		ApplID	N	String	Identifies the session with which a message is associated.
1181		ApplSeqNum	N	Seqnum ()	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 (1)	Identifies the type of position transaction. Valid values: 1 - Exercise 101 - Auto Blocking Of Short Option Position
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
722		PosMaintStatus	Y	Int (1)	Status of Position Maintenance Request. Valid values: 2 - Rejected 3 - Completed
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.
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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session
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 (12)	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 40 - Give Up Link Identifier
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
60		TransactTime	Y	UTCTimestamp (21)	Time of execution/order creation; expressed in UTC.
702		NoPositions	Y	NumInGroup (1)	Number of position entries. It must be 1.
➔	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.
834		ThresholdAmount	N	PriceOffset (20)	Used to indicate the minimum acceptable offset between the Strike Price and the Market Price.
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]					

4.18. 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
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.
➔ 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.

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
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
➔	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session

Tag		Tag name	Req'd	Data Type	Comment
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 (12)	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]					

4.19. AllocationReport (35=AS)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
1180	ApplID	N	String	Identifies the session with which a message is associated.
1181	ApplSeqNum	N	Seqnum ()	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.

Tag	Tag name	Req'd	Data Type	Comment
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.
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
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
➔	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 46 - Foreign Firm 54 - Sender Location 76 - Desk ID 99 - Originating Market 1001 - Order Origination Session

Tag		Tag name	Req'd	Data Type	Comment
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 (12)	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]					

4.20. 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

Tag		Tag name	Req'd	Data Type	Comment
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]					

4.21. 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.

	Tag	Tag name	Req'd	Data Type	Comment
➔	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]					

4.22. ApplicationMessageReport (35=BY)

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