www.rofex.com.ar

1909
2009

ROFEX®

Rofex Rules of Engagement | Version 1.6.0

PRIMARY
SERVICES, SOLUTIONS AND TECHNOLOGY

September 7th, 2009

Table of Contents

Introduction

Purpose and Document Scope

TThis Rules of Engagement detail the supported and necessary messages used to connect to Rofex (Mercado a Termino de Rosario, Argentina).

Messages

Exchange Header and Trailer

Standard Message Header

Message Header sent by your company to the Exchange

Standard Message Header

Tag	FIX Name	Req	Valid Values	Format	Description
8	BeginString	Y	FIX.4.2	String	Identifies beginning of new message and protocol version. *Always first field in message.* Always unencrypted.
9	BodyLength	Y		Int	Message length, in bytes, forward to the CheckSum field. *Always second field in message.* Always unencrypted.
34	MsgSeqNum	Y		Int	Message sequence number.
35	MsgType	Y	0 = Heartbeat 1 = Test Request 2 = Resend Request 4 = Sequence Reset 5 = Logout A = Logon D = Order Single F = Order Cancel Request G = Order Cancel/Replace Request H = Order Status Request V = Market Data Request	String	Defines message type. *Always third field in message.* Always unencrypted. Any other message type included in the FIX 4.2 protocol are not currently supported.
43	PossDupFlag	N	Y = Possible Duplicate N = Original Transmission	Boolean	Indicates possible retransmission of message with this sequence number. The value for this tag must be set to "Y" when messages are resent as a result of a resend request.
49	SenderCompID	Y		String	Assigned value used to identify firm sending the message. All messages sent by your firm must have one SenderCompID that is **agreed upon in advance with Primary.**
52	SendingTime	Y		UTC Timestamp	Time message is sent by your company to the **Exchange**. (always expressed in UTC (Universal Time Coordinated, also known as "GMT")
56	TargetCompID	Y	PBRO_ROUTER	String (32)	Identifies the company receiving the message. All messages sent by your firm to the Exchange must have one TargetCompID equal to **PBRO_ROUTER**
97	PossResend	N	Y = Possible resend N = Original transmission	Boolean	Indicates that the message may contain information that has been sent under another sequence number.
115	OnBehalfOfCompID	Y		String (32)	A unique identifier assigned by the **Exchange** to your firm. This identifier must be present on all order related transactions as a means of identifying the originating source.

Messages

Exchange Header and Trailer

Standard Message Header

Message Header sent by your company to the Exchange

Standard Message Header

Tag	FIX Name	Req	Valid Values	Format	Description
122	OrigSendingTime	N		UTC Timestamp	Required for messages resent as a result of a ResendRequest, including Gap Fill messages. If data is not available, set to same value as SendingTime.
128	DeliverToCompID	Y		String (32)	Identifies the target executing system within **Exchange.**
116	OnBehalfOfSubId	N		String (32)	Value sent by the client that indicates the screen or user from which it originated.
129	DeliverToSubId	N		String (32)	Value sent by the Client that indicates the specific target to send the msg to.

Standard Message Trailer

Message Trailer sent by your company to Primary

Standard Message Trailer

Tag	FIX Name	Req	Valid Values	Format	Description
10	CheckSum	Y		String (3)	Three byte, simple checksum. *Always last field in message*

Exchange Administration Messages

Logon (MsgType = A)

Possible **Exchange** response messages: Logon (MsgType = A), Logout (MsgType = 5) or Reject – Session Level (MsgType = 3)

Logon (MsgType = A)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = A		
98	EncryptMethod	Y	0 = None	Int	Method of encryption.
108	HeartBtInt	Y	Integer >= 10	Int	Heartbeat Interval in seconds. HeartBtInt must be equal to or greater than "10" and it must be less than or equal to "999".
	Standard Trailer	Y			

Heartbeat (MsgType = 0)

Possible **Exchange** response messages: None.

Heartbeat (MsgType = 0)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 0		
112	TestReqID	N		String	**Required** if heartbeat message is generated in response to a Test Request message. In this case, this tag must contain the TestReqID that was sent in the Test Request message.
	Standard Trailer	Y			

Test Request (MsgType = 1)

Exchange response message: Heartbeat (MsgType = 0).

Test Request (MsgType = 1)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 1		
112	TestReqID	Y		String	This identifier should be returned in the Heartbeat response.
	Standard Trailer	Y			

Resend Request (MsgType = 2)

Possible **Exchange** response messages: Execution Report (MsgType = 8), Reject – Session Level (MsgType = 3) or Order Cancel Reject (MsgType = 9).

Resend Request (MsgType = 2)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 2		
7	BeginSeqNo	Y	Valid sequence number for session	Int	Message sequence number of first message in range to be resent.
16	EndSeqNo	Y	0 = Infinity	Int	This value should be set to "0" and is required on all resend requests.
	Standard Trailer	Y			

Reject – Session Level (MsgType = 3)

This message will be sent by the **Exchange** when a session level error has occurred.

Sequence Reset (MsgType = 3)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 3		
45	RefSeqNum	Y		Int	Reference message sequence number.
58	Text	N		String	Provides the reason the order was rejected.
	Standard Trailer	Y			

Sequence Reset (MsgType = 4)

Possible **Exchange** response messages: None

Sequence Reset (MsgType = 4)

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

Logout (MsgType = 5)

Possible **Exchange** response messages: Logout (MsgType = 5), Resend Request (MsgType = 2) or Reject – Session Level (MsgType = 3).

Logout (MsgType = 5)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 5		
58	Text	N		String	Free format text string.
	Standard Trailer	Y			

Exchange Trading Messages

New Order – Single (MsgType = D)

Possible **Exchange** response messages: Execution Report (MsgType = 8) or Reject – Session Level (MsgType = 3).

New Order – Single (MsgType = D)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = D		
1	Account	N		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
11	ClOrdID	Y		String (32)	Unique identifier for Order as assigned by the firm. **Please see the Developer's Guide for details on requirements for the ClOrdID.**
21	HandlInst	Y	1 = Automated execution order, private no Broker intervention.	Char	Instructions for order handling.
38	OrderQty	Y	Qty <= 100,000	Qty	Quantity of order.
40	OrdType	Y	2 = Limit order	Char	Order type.
44	Price	N		Price	**Required** for limit order
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order.
55	Symbol	Y		String	Ticker symbol of an instrument specified by the firm entering the order.
58	Text	N		String	Free format text string.
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time of order creation.
	Standard Trailer	Y			

Order Cancel Request (MsgType = F)

Possible **Exchange** response messages: Execution Report (MsgType = 8), Reject – Session Level (MsgType = 3) or Order Cancel Reject (MsgType = 9).

Order Cancel Request (MsgType = F)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = F		
1	Account	N		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
11	ClOrdID	Y		String (32)	Unique identifier for the Cancel Request as assigned by the client. Please see the Developer's Guide for details on requirements for the ClOrdID.
41	OrigClOrdID	Y		String (32)	The last accepted ClOrdID in an order chain.
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order.
55	Symbol	Y		String	Ticker symbol of an instrument.
60	TransactTime	Y		UTC Timestamp	Time of order creation.
	Standard Trailer	Y			

Order Cancel/Replace Request (MsgType = G)

Possible **Exchange** response messages: Execution Report (MsgType = 8), Reject – Session Level (MsgType = 3) or Order Cancel Reject (MsgType = 9).

Order Cancel/Replace Request (MsgType = G)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = G		
1	Account	N		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
11	ClOrdID	Y		String (32)	Unique identifier for the Cancel/Replace as assigned by the client. Please see the Developer's Guide for details on requirements for the ClOrdID.
21	HandlInst	Y	1 = Automated execution order, private no Broker intervention	Char	Instructions for order handling.
37	OrderID	N		String (32)	Unique identifier for Order as assigned by the **Exchange**. This identifier is unique per contact per trading session.
38	OrderQty	Y		Qty	Quantity of order.
40	OrdType	Y	2 = Limit order	Char	Order type.
41	OrigClOrdID	Y		String (32)	The last accepted ClOrdID in an order chain.
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order.
55	Symbol	Y		String	Ticker symbol of an instrument.
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time of order creation.
	Standard Trailer	Y			

Order Status Request (MsgType = H)

Possible **Exchange** response messages: Execution Report (MsgType = 8) or Reject – Session Level (MsgType = 3).

Order Status Request (MsgType = H)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y		MsgType = H	
11	ClOrdID	Y		String (32)	The ClOrdID for the Order that the status request is being submitted for. Please see the Developer's Guide for details on the ClOrdID.
54	Side	Y	1 = Buy 2 = Sell	Char	Side of order.
55	Symbol	Y		String	Ticker symbol of an instrument.
	Standard Trailer	Y			

Order Cancel Reject (MsgType = 9)

This message is sent by **Exchange** in order to reject a Cancel Request or Cancel Replace Request sent by the client.

Order Cancel Reject (MsgType = 9)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 9		
1	Account	N		String	Executing account mnemonic as agreed between the broker and the clearing member firm.
11	ClOrdID	Y		String (32)	ClOrdID of the Cancel Request or Cancel/Replace that is being rejected.
37	OrderID	Y		String (32)	Unique identifier for Order as assigned by the **Exchange**. This identifier is unique per trading session. This identifier represents the original order, which was to be cancelled or modified through the previous order cancel or the order cancel/replace request, but was rejected.
39	OrdStatus	Y	U = Undefined Y = Order Not Found	Char	Identifies the current status of the order. The value of 'Y' will be discontinued in a future release.
41	OrigClOrdID	Y		String (32)	The last accepted ClOrdID in an order chain. The returned value will always be "0".
58	Text	N		String	Provides the reason why the order was rejected.
60	TransactTime	N		UTC Timestamp	Time at which the cancel is rejected by the **Exchange**.
434	CxlRejResponseTo	Y	1 = Order Cancel Request 2 = Order Cancel/Replace Request	Char	Identifies the type of request this Cancel Reject is in response to.
	Standard Trailer	Y			

Execution Report (MsgType = 8): New, Pending Replaced or Pending Cancelled Response

Execution Report (MsgType = 8): New, Pending Replaced, Pending Cancelled Response

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 8		
1	Account	N		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y	0	Price	This tag will always be 0.
11	ClOrdID	Y		String (32)	Unique identifier for New Order, Cancel, or Cancel/Replace that this Execution Report confirms.
14	CumQty	Y	0	Qty	This tag will always be 0.
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique trading session.
20	ExecTransType	Y	0 = New	Char	This tag will always be 0 = New
31	LastPx	N	0	Price	This tag will always be 0.
32	LastQty	N	0	Qty	This tag will always be 0.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	0 = New 6 = Pending Cancel E = Pending Replaced	Char	Identifies the current status of an order. The value will be 0 for New if the original FIX message was New Order – Single. The value will be 6 for Pending Cancel if the original FIX message was Order Cancel Request. The value will be E for Replace if the original FIX message was Order Cancel/Replace Request.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Order Price submitted by the client.
54	Side	Y	1 = Buy 2 = Sell	Char (1)	Side submitted by the client.
55	Symbol	Y		String	Symbol submitted by the client.
58	Text	N	"New Order" "Pending Cancel" "Pending Replaced"	String	The value will be "New Order" if the original FIX message was New Order – Single. The value will be "Pending cancel" if the original FIX message was Order Cancel Request. The value will be "Pending replaced" the original FIX message was Order Cancel/Replace Request.
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is accepted by the **Exchange**.
150	ExecType	Y	0 = New 6 = Pending Cancel E = Pending Replaced	Char	The value will be 0 for New if the original FIX message was New Order – Single. The value will be 6 for Pending Cancel if the original FIX message was Order Cancel Request. The value will be E for Replace if the original FIX message was Order Cancel/Replace Request.
151	LeavesQty	Y		Qty (9)	Amount of contracts open for further execution.
	Standard Trailer	Y			

Execution Report (MsgType = 8): Order Cancelled Response

Execution Report (MsgType = 8): Order Cancelled Response

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y		Price	AvgPx submitted with Cancel order.
11	ClOrdID	Y		String (32)	Unique identifier for Cancel order that this Execution Report confirms
14	CumQty	Y		Qty	CumQty submitted with Cancel order.
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique per trading session.
20	ExecTransType	Y	0 = New	Char	Identifies transaction type.
31	LastPx	N		Price	LastPx submitted with Cancel order.
32	LastQty	N		Qty	LastQty submitted with Cancel order.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted with Cancel order.
39	OrdStatus	Y	4 = Cancelled	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Price submitted with Cancel order.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted with Cancel order.
55	Symbol	Y		String	Symbol submitted with Cancel order.
58	Text	N	"Cancelled by user"	String	The value will be "Cancelled by user"
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is cancelled by **Exchange**.
150	ExecType	Y	4 = Cancelled	Char	Describes the nature of the execution report while OrdStatus identifies the status of the trade.
151	LeavesQty	Y		Qty (9)	Amount of contract units open for further execution.
	Standard Trailer	Y			

Execution Report (MsgType = 8): Trade Cancelled Response

Execution Report (MsgType = 8): Trade Cancelled Response

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y		Price	AvgPx submitted with order.
11	ClOrdID	Y		String (32)	Unique identifier for Cancel order that this Execution Report (partially) cancels
14	CumQty	Y		Qty	CumQty submitted with Filled order.
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique per trading session.
20	ExecTransType	Y	2 = Corrected	Char	Identifies transaction type.
31	LastPx	N		Price	LastPx submitted with order.
32	LastQty	N		Qty	LastQty submitted with order.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted with order.
39	OrdStatus	Y	4 = Cancelled	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Price submitted with order.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted with order.
55	Symbol	Y		String	Symbol submitted with order.
58	Text	N	"Correction - Trade canceled"	String	The value will be "Correction - Trade canceled"
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is (partially) cancelled by **Exchange**.
150	ExecType	Y	4 = Cancelled	Char	Describes the nature of the execution report while OrdStatus identifies the status of the trade.
151	LeavesQty	Y		Qty (9)	Amount of contract units open for further execution.
	Standard Trailer	Y			

Execution Report (MsgType = 8): Order Replaced Response

Execution Report (MsgType = 8): Order Replaced Response

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y		Price	AvgPx submitted with Cancel order.
11	ClOrdID	Y		String (32)	Unique identifier for Cancel order that this Execution Report confirms
14	CumQty	Y		Qty	CumQty submitted with Cancel order.
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique per trading session.
20	ExecTransType	Y	0 = New	Char	Identifies transaction type.
31	LastPx	N		Price	LastPx submitted with Cancel order.
32	LastQty	N		Qty	LastQty submitted with Cancel order.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted with Cancel order.
39	OrdStatus	Y	5 = Replaced	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Price submitted with Cancel order.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted with Cancel order.
55	Symbol	Y		String	Symbol submitted with Cancel order.
58	Text	N	"Replaced by user"	String	The value will be "Replaced by user"
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order is cancelled by the **Exchange**.
150	ExecType	Y	5 = Replaced	Char	Describes the nature of the execution report while OrdStatus identifies the status of the trade.
151	LeavesQty	Y		Qty	Amount of contract units open for further execution.
	Standard Trailer	Y			

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

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

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

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = 8		
1	Account	Y		String	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y	0	Price	Calculated average price of all fills on this order.
11	ClOrdID	Y		String (32)	Unique identifier for the order that this Execution Report references.
14	CumQty	Y	0	Qty	Total number of shares filled.
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique per trading session.
20	ExecTransType	Y	0 = New	Char	Identifies transaction type.
30	LastMkt	N	D		Market of execution for last fill
31	LastPx	Y		Price	Price of this fill.
32	LastShares	Y		Qty	Quantity of stocks units bought/sold on this fill.
37	OrderID	Y		String	Unique identifier for Order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	1 = Partially Filled 2 = Filled	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Price per share.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted by the client.
55	Symbol	Y		String	Side submitted by the client.
58	Text	N	"Filled"	String	The value will be "Filled"
59	TimeInForce	N	0 = Day	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order was filled.
150	ExecType	Y	1 = Partial Fill 2 = Fill	Char	Describes the nature of the execution report while OrdStatus identifies the status of the order.
151	LeavesQty	Y		Qty	Amount of contract units open for further execution.
	Standard Trailer	Y			

Execution Report (MsgType = 8): Order Status Response

This message will be sent to the customer as the reply of an order status request.

Execution Report (MsgType = 8): Order Status Response

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y		MsgType = 8	
1	Account	Y		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y		Price	Calculated average price of all fills on this order.
11	ClOrdID	Y		String (32)	Unique identifier for the order that this Execution Report references.
14	CumQty	Y		Qty	Total number of shares filled.
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique per trading session.
20	ExecTransType	Y	3 = Status	Char	Identifies transaction type.
30	LastMkt	N	D		Market of execution for last fill
31	LastPx	Y		Price	Price of this fill.
32	LastShares	Y		Qty	Quantity of stocks units bought/sold on this fill.
37	OrderID	Y		String	Unique identifier for order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel A = Pending New	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Price per share.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted by the client.
55	Symbol	Y		String	Side submitted by the client.
58	Text	N	"Order updated"	String	The value will be "Order updated"
59	TimeInForce	N	0 = Day	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order was filled.
99	StopPx	N		Price	Price per share. Limit Orders
150	ExecType	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel A = Pending New	Char (1)	Describes the nature of the order status report while OrdStatus identifies the status of the order.
151	LeavesQty	Y		Qty	Amount of contract units open for further execution.
	Standard Trailer	Y			

Execution Report (MsgType = 8): Reject Message Response

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

Execution Report (MsgType = 8): Reject Message

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y		MsgType = 8	
1	Account	N		String (32)	Executing account mnemonic as agreed between the broker and the clearing member firm.
6	AvgPx	Y	0	Price	This tag will always be 0.
11	ClOrdID	Y		String (32)	Unique identifier for the order that the Execution Report references.
14	CumQty	Y	0	Qty	This tag will always be 0
17	ExecID	Y		String (32)	Unique **Exchange** identifier for message. This identifier is unique per trading session.
20	ExecTransType	Y	0 = New	Char	Identifies transaction type.
31	LastPx	N		Price	Price of this fill.
32	LastShares	N		Qty	Quantity of stocks units bought/sold on this fill.
37	OrderID	Y		String (32)	Unique identifier for order as assigned by the **Exchange**. This identifier is unique per trading session.
38	OrderQty	Y		Qty	OrderQty submitted by the client.
39	OrdStatus	Y	8 = Rejected	Char	Identifies the current status of an order.
40	OrdType	Y	2 = Limit order	Char	Type of order specified by individual entering the order.
41	OrigClOrdID	N		String (32)	The last accepted ClOrdID in an order chain.
44	Price	N		Price	Price per share.
54	Side	Y	1 = Buy 2 = Sell	Char	Side submitted by the client.
55	Symbol	Y		String	Side submitted by the client.
58	Text	N		String	Reason the message was rejected. Also see OrdRejReason (Tag 103).
59	TimeInForce	N	0 = Day 4 = Fill or Kill	Char	Specifies how long the order remains in effect. If not present, DAY order is the default.
60	TransactTime	Y		UTC Timestamp	Time at which the order was rejected.
99	StopPx	N		Price	Price per share. Limit Orders
150	ExecType	Y	8 = Rejected	Char (1)	The value will always be 8 for Rejected because the original FIX message was New Order – Single.
151	LeavesQty	Y		Qty	Amount of contract units open for further execution.
	Standard Trailer	Y			

Exchange Market Data Messages

Market Data Request (MsgType = V)

Possible **Exchange** response messages: Market Data – Snapshot / Full Refresh (MsgType = W) or Market Data – Incremental Refresh (MsgType = X) or Market DataRequest Reject (MsgType = Y)

Market Data Request (MsgType = V)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = V		
262	MDReqID	Y		String (32)	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request.
263	SubscriptionRequestType	Y	1 = Snapshot Plus Updates 2 = Disable Previous Snapshot Plus Update	Char	SubscriptionRequestType indicates to the other party what type of response is expected.
264	MarketDepth	Y	1 = Top of Book	Int	Depth of market for Book Snapshot
265	MDUpdateType	Y	0 = Full Refresh 1 = Incremental Refresh	Int	Specifies the type of Market Data update.
266	AggregatedBook		Y = one book entry per side per price	Boolean	Specifies whether or not book entries should be aggregated.
267	NoMDEntryTypes	Y		Int	Number of MDEntryType fields requested.
→ 269	*MDEntryType*	Y	0 = Bid 1 = Offer 2 = Trade* 4 = Opening Price 5 = Closing Price 6 = Settlement Price 7 = Trading Session High Price 8 = Trading Session Low Price C = Open interest**	Char	Must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.
146	NoRelatedSym	Y		Int	Number of symbols requested
→ 55	*Symbol*	Y		String	Ticker symbol of an instrument
→ 167	*SecurityType*	N		String	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
200	*MaturityMonthYear*	N			Month and Year of the maturity for SecurityType=FUT or SecurityType=OPT. Required if MaturityDay is specified..
→ 205	*MaturityDay*	N			Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
→ 201	*PutOrCall*	N	0 = Put 1 = Call	Int	For Options. Indicates whether an Option is for a put or call.
→ 202	*StrikePrice*	N		Price	For Options. Strike Price for an Option.
	Standard Trailer	Y			

Special handling of Market Data entries

* *Trade entries reflect the last trade executed for the given symbol at the moment of generating the market data message. This entry type is not employed to inform every trade executed for the symbol.*

** *Open interest will be sent upon request or subscription. It will be present in the message only if the information for the given Symbol is available.*

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

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

Tag		FIX Name	Req	Valid Values	Format	Description
		Standard Header	Y	MsgType = W		
262		MDReqID	Y		String (32)	Conditionally required if this message is in response to a Market Data Request.
55		SymbolY			String	Ticker symbol of an instrument
167		SecurityType	N		String	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYeararerequired. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
200		MaturityMonthYear	N			Month and Year of the maturity for SecurityType=FUT or SecurityType=OPT. Required if MaturityDay is specified.
205		MaturityDay	N			Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
201		PutOrCall	N	0 = Put 1 = Call	Int	For Options. Indicates whether an Option is for a put or call.
202		StrikePrice	N		Price	For Options. Strike Price for an Option.
387		TotalVolumeTraded	N			Total volume traded in this trading session for this security.
268		NoMDEntries	Y		Int	Number of entries following.
	269	*MDEntryType*	Y	0 = Bid 1 = Offer 2 = Trade* 4 = Opening Price 5 = Closing Price 6 = Settlement Price 7 = Trading Session High Price 8 = Trading Session Low Price C = Open Interest**		IntMust be the first field in this repeating group. Identifies the type of this entry
	270	*MDEntryPx*	Y		Price	Price of the Market Data Entry.
	271	*MDEntrySize*	N		Qty	Conditionally required if MDEntryType = Bid(0), Offer(1), or Trade(2)
	272	*MDEntryDate*	N		UTC DateOnly	Date of Market Data Entry.
	273	*MDEntryTime*	N		UTC TimeOnly	Time of Market Data Entry.
	275	*MDMkt*	N		Exchange	Market posting quote / trade
	59	*TimeInForce*	N			For optional use when this Bid or Offer represents an order
	37	*OrderID*	N		String	For optional use when this Bid, Offer, or Trade represents an order
	288	*MDEntryBuyer*	N		String	For optional use in reporting Trades
	289	*MDEntrySeller*	N		String	For optional use in reporting Trades
	346	*NumberOfOrders*	N		Int	In an Aggregated Book, used to show how many individual orders make up an MDEntry
	290	*MDEntryPositionNo*	N		Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
		Standard Trailer	Y			

Special handling of Market Data entries

* *Trade entries reflect the last trade executed for the given symbol at the moment of generating the market data message. This entry type is not employed to inform every trade executed for the symbol.*

** *Open interest will be sent upon request or subscription. It will be present in the message only if the information for the given Symbol is available.*

Market Data – Incremental Refresh (MsgType = X)

Market Data – Incremental Refresh (MsgType = X)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = X		
262	MDReqID	Y		String (32)	Conditionally required if this message is in response to a Market Data Request.
268	NoMDEntries	Y		Int	Number of entries following.
→	279 *MDUpdateAction*	Y	0 = New 1 = Change 2 = Delete	Char	Must be first field in this repeating group. Type of Market Data update action.
→	278 *MDEntryID*	N		Char	If specified, must be unique among currently active entries if MDUpdateAction = New (0), must be the same as a previous MDEntryID if MDUpdateAction = Delete (2), and must be the same as a previous MDEntryID if MDUpdateAction = Change (1) and MDEntryRefID is not specified, or must be unique among currently active entries if MDUpdateAction = Change(1) and MDEntryRefID is specified.
→	55 *Symbol*	N			Ticker symbol of an instrument
→	167 *SecurityType*	N		String	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
→	200 *MaturityMonthYear*	N			Month and Year of the maturity for SecurityType=FUT or SecurityType=OPT. Required if MaturityDay is specified..
→	205 *MaturityDay*	N			Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
→	201 *PutOrCall*	N	0 = Put 1 = Call	Int	For Options. Indicates whether an Option is for a put or call.
→	202 *StrikePrice*	N		Price	For Options. Strike Price for an Option.
→	269 MDEntryType	Y	0 = Bid 1 = Offer 2 = Trade* 4 = Opening Price 5 = Closing Price 6 = Settlement Price 7 = Trading Session High Price 8 = Trading Session Low Price C = Open Interest**	int	Must be the first field in this repeating group. Identifies the type of this entry
→	270 *MDEntryPx*	Y		Price	Price of the Market Data Entry.
→	272 *MDEntryDate*	N		UTC DateOnly	Date of Market Data Entry.
→	273 *MDEntryTime*	N		UTC TimeOnly	Time of Market Data Entry.
→	275 *MDMkt*	N		Exchange	Market posting quote / trade
→	59 *TimeInForce*	N			For optional use when this Bid or Offer represents an order
→	37 *OrderID*	N		String	For optional use when this Bid, Offer, or Trade represents an order
→	288 *MDEntryBuyer*	N		String	For optional use in reporting Trades
→	289 *MDEntrySeller*	N		String	For optional use in reporting Trades
→	346 *NumberOfOrders*	N		Int	In an Aggregated Book, used to show how many individual orders make up an MDEntry
→	290 *MDEntryPositionNo*	N		Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
→	387 *TotalVolumeTraded*	N		Qty	Total volume traded in this trading session for this security.
→	Standard Trailer	Y			

Special handling of Market Data entries

* *Trade entries reflect the last trade executed for the given symbol at the moment of generating the market data message. This entry type is not employed to inform every trade executed for the symbol.*

** *Open interest will be sent upon request or subscription. It will be present in the message only if the information for the given Symbol is available.*

Market Data Request Reject (MsgType = Y)

Market Data Request Reject (MsgType = Y)

Tag	FIX Name	Req	Valid Values	Format	Description
	Standard Header	Y	MsgType = H		
262	MDReqID	Y		String (32)	Conditionally required if this message is in response to a Market Data Request..
281	MDReqRejReason	N	0 = Unknown symbol 1 = Duplicate MDReqID 2 = Insufficient Bandwidth 3 = Insufficient Permissions 4 = Unsupported Subscription Request Type 5 = Unsupported MarketDepth 6 = Unsupported MDUpdateType 7 = Unsupported AggregatedBook 8 = Unsupported MDEntryType	Char	Reason for the rejection of a Market Data request.
58	Text	N		String	
	Standard Trailer	Y			

How to obtain the list of available securities for market data subscriptions

The list of securities that a client can subscribe to is published in a html format and can be accessed in the following URLs:

https://www.e-rofex.com.ar/consultavendors/consultaproductos-agro.php
https://www.e-rofex.com.ar/consultavendors/consultaproductos-ddf.php

The first one is for the Agricultural Division and the second one is for the Financial Division

For example, if you get the following item:
DDF,DODic8,0

The first column (DDF) refers to the market division (DDF: Financial; DDA: Agricultural)
The second column (DODic8) refers the name of the security.
The third column (0) refers to the type of security:

- 0 Futures
- 1 Put Option
- 2 Call Option