

Block: Message Specs

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Change Log

Date	Version	Description	Author
April 28 th , 2022	1.0	- Initial version	AYSF LP SA
May 30 th , 2022	1.1	- Removed tag 146 (NoRelatedSym) - Changed to repeat group NoNestedPartyIDs(tag 524 (NestedPartyID), 525 (NestedPartyIDSource) and 538 (NestedPartyRole)) to representes EnteringTrade and DeskID in NoCompressionGroup.	AYSF

Standard Message Header

Tag	Tag name	Req'd	Data Type	Comment
8	BeginString	Y	String (7)	"FIX.4.4".
9	BodyLength	Y	Length (6)	(Always unencrypted, must be second field in message)
35	MsgType	Y	String (4)	(Always unencrypted, must be third field in message) Valid values: 0 - Heartbeat 1 - Test Request 2 - Resend Request 3 - Reject 4 - Reject 5 - Logout A - Logon UBL - TradeCaptureCompression
49	SenderCompID	Y	String (50)	Please contact B3 for appropriate CompID assignment (see section 3.2).
56	TargetCompID	Y	String (50)	Please contact B3 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 B3. As this tag will be soon deprecated, no client application should create a dependency on it.
34	MsgSeqNum	Y	Seqnum (9)	Integer message sequence number.
43	PossDupFlag	N	Boolean (1)	Indicates possible retransmission of message with this sequence number.
97	PossResend	N	Boolean (1)	Indicates that message may contain information that has been sent under another sequence number.
52	SendingTime	Y	UTCTimestamp (21)	Expressed in UTC (Universal Time Coordinated)
122	OrigSendingTime	N	UTCTimestamp (21)	Original time of message transmission (expressed in UTC) when transmitting orders as the result of a resend request.

1. Standard Message Trailer

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

2. Session Level Messages

2.1. Heartbeat (35=0)

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

2.2. TestRequest (35=1)

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

2.3. ResendRequest (35=2)

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

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

2.4. Reject (35=3)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
45	RefSeqNum	Y	Seqnum (9)	MsgSeqNum of rejected message.
371	RefTagID	N	Int	The tag number of the FIX field being referenced.
372	RefMsgType	N	String (2)	The MsgType of the FIX message being referenced.
373	SessionRejectReason	N	Int (6)	Code to identify reason for a session-level Reject message. Valid values: 0 - Invalid tag number 1 - Required tag missing 2 - Tag not defined for this message type 3 - Undefined tag 4 - Tag specified without a value 5 - Value is incorrect 6 - Incorrect data format for value 9 - Compld problem 10 - SendingTime accuracy problem 11 - Invalid MsgType 13 - Tag appears more than once 14 - Tag specified out of required order 15 - Repeating group fields out of order 16 - Incorrect NumInGroup count for repeating group 17 - Non data value includes field delimiter 99 - Other

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

2.5. SequenceReset (35=4)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
123	GapFillFlag	N	Boolean (1)	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.
36	NewSeqNo	Y	Seqnum (9)	New sequence number.
[Standard Message Trailer]				

2.6. Logout (35=5)

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

2.7. Logon (35=A)

Tag	Tag name	Req'd	Data Type	Comment
[Standard Message Header]				
98	EncryptMethod	Y	Int (1)	Must be "0"
108	HeartBtInt	Y	Int	Heartbeat Interval defined in seconds. Recommended: "30".
95	RawDataLength	N	Length	Required when this message contains authentication data. For more details on authentication data in Logon messages, please contact B3.
96	RawData	N	Data	Required when this message contains authentication data. For more details on authentication data in Logon messages, please contact B3.

Tag	Tag name	Req'd	Data Type	Comment
58	Text	Y	String (250)	Customers should use this field to provide the name and certified version of the client solution used to connect to the Exchange. For example: Solution name 1.0
141	ResetSeqNumFlag	N	Boolean (1)	Indicates that both sides of the FIX session should reset sequence numbers.
464	TestMessageIndicator	N	Boolean (1)	Sent only by B3.
925	NewPassword	N	String	Only sent from the client to B3. Allows the client to change its password.
[Standard Message Trailer]				

3. Application-Level Messages

3.1. TradeCaptureCompression (35=UBL)

Tag	Tag name	Req'd	Data Type	Comment	
[Standard Message Header]					
11	ClOrdID	Y	String(38)	Unique identifier for Order as assigned.	
35560	RoleCode	Y	Int (1)	Indicates in the system ORION participant category code. Valid values: 1 - Agente de Custódia de Ativos 2 - Membro/Agente de Compensação 3 - Participante de Negociação Pleno 4 - Participante de Liquidação 6 - Emitente de Garantias 10 - Participante de Negociação 18 - Participante de Registro 11 - Banco Liquidante 59 - Liquidante Pagamento Instantâneo 60 - Membro de Compensação Pagamento Instantâneo	
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).	
54	Side	Y	Char (1)	Side of order. Valid values: 1 - Buy 2 - Sell	
35558	NoAccount	Y	NumInGroup (2)	Specifies the number of repeating account group.	
→	1	Account	Y	Int (10)	Account mnemonic.
→	581	AccountType	Y	Int (1)	Type of account associated with an order Valid values: 29 – Regular Account 40 – Give-Up Link Identifier

453	NoPartyIDs	Y	NumInGroup (5)	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. See section 4.2 for rule details. Valid values: 7 - Entering Firm (R1) 36 - Entering Trader (R2) 54 - Sender Location (R3) 76 - Desk ID (R4) 96 - Take-up (R5)
48	SecurityID	Y	String (12)	Security ID as defined by B3.	
22	SecurityIDSource	Y	String (1)	Conditionally required if the SecurityID field is set. Valid values: 8 - Exchange Symbol	
207	SecurityExchange	Y	Exchange (4)	Market to which security ID (tag 48) belongs. Valid values: BVMF – B3	
1843	TradeQty	Y	Qty (9)	Trade quantity.	
31	LastPrice	Y	Price (20)	Price of this (last) fill.	
381	GrossTradeAmt	Y	Amount (20)	Total amount traded expressed in units of currency.	
55	Symbol	Y	String (20)	B3 requires that this field is properly set. It contains the human readable form of the SecurityID tag, available in the Security List message in Market Data feed.	
336	TradingSessionID	Y	String (1)	Identifier for Trading Session. Valid values: 1 - Regular Day Session phases.	

				6 - Used for both Before and After-Hours Market phases (Non-Regular Session)	
35556	GiveupOnCaptureIndicator	Y	Boolean	Indicates if the captured account has a give up link to an account on another participant.	
2361	CompressionGroupID	Y	String (17)	Use to identify a netting or compression group where trades in the group were netted or compressed. This includes both terminating trades and any remnant trades that result from the operation.	
35552	CompressionGroupStatus	N	Int(1)	Describes the compression group status. Valid value: 1 – Novo 2 – Atualizado 3 - Cancelado	
35557	CompressionGroupReason	N	Int (1)	Reason for the situation of the block. Valid value: 1 - Novo 2 – Pendente de repasse 3 – Atualizado devido a remoção de negócio da lista 4 – Cancelado 5 – Cancelado devido a remoção do ultimo negócio da lista.	
35553	PreviousCompressionTradeID	N	String (17)	Stores the identification of the block that has a canceled trade.	
35554	CompressionGroupDatetime	Y	UTCTimestamp (21)	Date and time it was created the compression group.	
35555	NoCompressionGroup	Y	NumInGroup (5)	Specifies the number of repeating compression group.	
→	37	OrderID	Y	String (26)	Unique identifier for Order as assigned by the exchange. Uniqueness is guaranteed within a single trading day/instrument. Value is "NONE" if order is rejected.
→	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.
→	60	TransactTime	Y	UTCTimestamp (21)	Date and time of execution/order creation; expressed in UTC.

→		32	LastQty	Y	Qty (9)	Quantity of shares bought/sold on this (last) fill.
→		539	NoNestedPartyIDs	N	NumInGroup (2)	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole.
→	→	524	NestedPartyID	N	String (50)	Used to identify source of PartyID. Conditionally required if NoPartyID > 0.
→	→	525	NestedPartyIDSource	N	Char (1)	Identifies class or source of the PartyID (448) value. Conditionally required if NoPartyID > 0. Valid values: D - Proprietary Custom Code
→	→	538	NestedPartyRole	N	Int (5)	Identifies the type or role of the PartyID (448) specified. Conditionally required if NoPartyID > 0. Valid values: 36 - EnteringTrade 76 - Desk ID
→		35559	CompressionTradeStatusCode	Y	Char(1)	Identifies the compression trade status. Valid value: 1 - Added 2 - Removed
[Standard Message Trailer]						

4. Rules

4.1. Rules about tag 452 (PartyRole):

Party Role	Domain	Description
Entering Firm	7	Broker identifier as assigned by B3.
Entering Trader	36	Trader identifier. B3 assigned for desk traders, free format for DMA.
Sender Location	54	Identifies the order originator and DMA category. Desk traders always set this to 'BVMF', DMA connections must use the value assigned by B3.
Desk ID	76	Participants may use this field to identify the client associated with the given account number. This information may be used to correlate the order entry messages with the messages at the back-office and clearing systems.
Take-up	96	Take-up (trading) firm.

4.2. Rules Details

- R1:** Required. To identify the Origin Participant, fill in the tags 448 (PartyID), 447 (PartyIDSource) 452 (PartyRole) and domain 7 (Entering Firm).
- R2:** Not required. To identify the tradingUser, fill in the tags 448 (PartyID), 447 (PartyIDSource) 452 (PartyRole) and domain 36 (Entering Trader).
- R3:** Required. To identify the TradeOrigin, fill in the tags 448 (PartyID), 447 (PartyIDSource) 452 (PartyRole) and domain 54 (Sender Location).
- R4:** Not required. To identify the DeskID, fill in the tags 448 (PartyID), 447 (PartyIDSource) 452 (PartyRole) and domain 76 (DeskID).
- R5:** Not required. To identify the Take-up Participant, fill in the tags 448 (PartyID), 447 (PartyIDSource) 452 (PartyRole) and domain 96 (Take-up).