MexFix®

Fix Clients

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Version 1.6

Revision History

Came into effect	Version	Description	Author	Revised and a approved by
Sep-22-2005	1.0	First version	José Alberto González García Systems Manager	Rodolfo Liaño MexDer
Feb-13-2006	1.2	Modifications were made according to the definitive MexFix layout	José Alberto González García Systems Manager	Rodolfo Liaño MexDer
Jul-20-2007	1.3	Modifications were made in type of orders accepted in Sentra and Smart	José Alberto González García Systems Manager	Irma González MexDer
March-18-2009	1.4	Actualization of the CFICode table	José Alberto García Systems Manager	Irma González MexDer
July-27-2009	1.5	Tables actualization on sections 3.1 and 3.2	José Alberto González García Systems Manager	Irma González MexDer
March-16-2010	1.6	Symbol correction for “May Call”	Irma González MexDer	Irma González MexDer

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Plan Specifications

1. Introduction

This document intends to complement the document "Fix Clients - MexFix Layout FIX" of MexDer.

The documents present the specifications and values of the FIX Interface which will be used in MexDer.

2. Coding Tables

Table 12: FIX order types

Code	Concept
1	Limit

See Table 20 to identify the contracts that trade with SENTRA and S/MART

Table 13: FIX order validity

Code	Concept
0	Day (default value)
3	Immediate or Cancel (IOC)

For S/MART 0 and 3 are used, for SENTRA only 0.

Table 16: CFICode Values

	CFICode	Description
Index	FFICSX	Standard financial future on an index
	FMICXX	Index future time-spread
	OCEICS	Standard European call option on an index
	OPEICS	Standard European put option on an index
	MRIXXX	Reference instrument for index
Individual Equities	FFSPSX	Standard financial future on individual equities
	FMSXXX	Time-spread of futures on individual equities
	OCASPS	Standard American call option on individual equities
	OPASPS	Standard American put options on individual equities
	ESXXXX	Reference instrument for individual equities
Currencies	FFCPSX	Standard financial future on currencies
	XMXXXX	Currency time-spread
	OCECCS	Currency call option
	OPECCS	Currency put option

Bonds	FFDPSX	Standard financial future on Bonds
	XMXXXX	Bond time-spread
TE28 and CE91	FFDCSX	Standard financial future on TE28 and CE91
	XMXXXX	TE28 and CE91 time-spreads
Swap	FFWCSX	Standard financial future on Swap
	XMXXXX	Swap time-spread
UDI's	FFMCSX	Standard financial future on UDI
	XMXXXX	UDI time-spread

*** “Strategies” and “Time spreads” must be recognized by the second character of the CFICode. It will be “M”.

For further details consult the Appendix 6-D “CFICode Usage – ISO 10962 Classification of Financial Instruments (CFICode)” of document “Financial Information Exchange Protocol (FIX) version 4.4 with errata 20030618”. (http://www.fixprotocol.org/specifications/fix4.4spec)

Table 17: Market Codes

Code	Concept
DV	All MexDer

Table 19: Trading Codes

Code	Concept
M	Market execution
H	Cross trade in market
T	Buy self-entry
R	Spread
S	Spread associated trade
C	“Cama” trades
O	“Ronda” or Round trades
X	Cancellation
F	Modification
D	Split
U	Error
Y	Sell self-entry
AC	Buy self-entry
AV	Sell self-entry
BE	“Cama” of Stapled trade
CA	Buy self-entry consequence
CB	“Cama” of Stapled trade
CC	Cross trade consequence
CE	Generated by Stapled trade
CM	“Cama” trade
CO	Closing orders
CR	Cross trades
D1	Cross strategy
D2	Sell self-entry foreign currency strategy
D3	Buy self-entry foreign currency strategy
D4	Cross trade participation foreign currency strategy
D5	Sell self-entry participation foreign currency strategy
D6	Buy self-entry participation foreign currency strategy
DB	“Cama” of foreign currency strategy
DI	Foreign currency strategy
DR	Depth trade foreign currency strategy
E1	Generated by a X1
E2	Generated by a X2
E3	Generated by a X3
E4	Generated by a X4
E5	Generated by a X5

E6	Generated by a X6
EB	“Cama” Stapled trade
ER	“Ronda” or Round Stapled trade
GR	Stapled trades
L1	Rollover Cross trade
L2	Rollover sell self-entry
L3	Rollover buy self-entry
L4	Cross trade participation of Rollover
L5	Sell self-entry participation of Rollover
L6	Buy self-entry participation of Rollover
LB	“Cama” of Rollover
LR	Depth trade of Rollover
P2	Depth “Ronda” Stapled trade
PR	Ronda Depth trade
RE	“Ronda” of Stapled Trade
RL	Rollovers
RO	“Rondas” or Rounds
SB	Auctions
VA	Sell self-entry consequence
X1	Cross Stapled trade
X2	Sell self-entry of Stapled trade
X3	Buy self-entry of Stapled trade
X4	Cross Stapled trade participation
X5	Sell self-entry participation of Stapled trade
X6	Buy self-entry participation of Stapled trade

Table 20: Contract Groups

Code	Concept	System
01	IPC instruments	S/MART
02	TELMEX instruments	S/MART
04	CEMEX instruments	S/MART
05	FEMSA instruments	S/MART
06	GCARSO instruments	S/MART
07	AMX instruments	S/MART
09	NAF instruments	S/MART
10	QQQ instruments	S/MART
11	OEF Instruments	S/MART
12	IVV Instruments	S/MART
21	M10 Bond Options	S/MART
FD	Foreign Currency Futures	SENTRA
FB	Bond Futures	SENTRA
FT	Interest Rates Futures	SENTRA
FU	UDIS (Inflation-index) Futures	SENTRA

3. Contracts Nomenclature for FIX

The way in which the codes of the different instruments will be coded in **“tag” 55** of the FIX formats will be as follows:

3.1 For Futures

The nomenclature is:

Ccccmmyy

Where

Cccc = Class

mmyy = Maturity

The table of classes for futures is:

Code	Concept
AXL	América Móvil Futures
CE91	91-day CETES Futures
CXC	Cemex Futures
DAnn	U.S. Dollar Futures*
EURO	Euro Futures
FEM	FEMSA Futures
GCA	GCARSO Futures
IPC	IPC Futures
M10	10-year bond (M10) Futures
M20	20-year bond(M20) Futures
M3	3-year bond (M3) Futures
SW02	2 years interest rate swap futures
SW10	10 years interest rate swap futures
TE28	28-day TIIE Futures
TXL	Telmex Futures
UDI	UDI Futures
WAL	WALMEX Futures

For U.S. Dollar futures “nn” is the maturity day of the future and the value is from 01 to 31, e.g. DA01, DA02 … DA31.

The maturity is made up as follows:

mm is the maturity month in accordance with the following Table and **yy** are the last two digits of the maturity year, e.g. AB07.

Code	Concept
EN	January
FB	February
MR	March
AB	April
MY	May
JN	June
JL	July
AG	August
SP	September
OC	October
NV	November
DC	December

Example of Contracts:

AXL DC05

CXC DC05

FEM DC05

GCA DC05

TXL MR06

IPC JN06

CE91MR07

TE28DC08

DA19MR07

M3 SP09

If the class code has less than 4 characters we may use blank spaces.

3.2 For Options

The nomenclature is:

Ccsssssv

Cc: Class Code.

Code	Concept
AX	AMX L Options
CX	CEMEX CPO Options
DA	MXP-US Dollar Options
GM	GMEXICO B Options
IP	IPC Options
NA	IPC Index Tracking Stock (Naftrac 02) Options
TV	TLEVISA CPO Options
WA	WALMEX V Options

sssss: Strike with 5 digits, if it has less than 5 digits it has to be justified to the right with blank spaces in the left side, e.g. " 1450".

v : Letter that indicates the option type and its maturity month.

Code	Concept
A	Call January
B	Call February
C	Call March
D	Call April
E	Call May
F	Call June
G	Call July

H	Call August
I	Call September
J	Call October
K	Call November
L	Call December
M	Put January
N	Put February
O	Put March
P	Put April
Q	Put May
R	Put June
S	Put July
T	Put August
U	Put September
V	Put October
W	Put November
X	Put December

Example of Contracts:

AX 1200F

IV 1350R

QQ42000X

NA 1550F

IP15000L

The strike does not have decimal points, e.g. 13.5 will be “ 1350”.

3.3 For Stapled trades

The nomenclature is:

CcccmmyypNnn

Where

Cccc : It is the class as in the futures contracts.

mmyy : It is the first maturity of the futures that make up the stapled trade (the nomenclature is the same as in the futures contracts)

p: It is the period size of the stapled trade 1=monthly, 2=bimonthly, 3=quarterly, etc.
nnnn : It is the number of maturities that the contract contains, including zeros to the left side.

Examples

One stapled trade of TE28 starting in January 2007 of 1X12 will be:

TE28EN071012

3.4 For U.S. Dollar Strategy or U.S. Dollar Stapled Trade

The nomenclature is:
DEUAFmmyy

Where:
DEUAF : It is fixed for this type of strategies.
mmyy : It is the maturity of the long leg (the nomenclature is the same as in the futures)

Examples

A U.S. Dollar Stapled trade with a maturity of today´s dollar against the dollar of March 2007
DEUAFMR07

3.5 For Roll Over

The nomenclature is:

Ccccvyvy

Cccc : It is the instrument class (the same as for the futures)

vyvy : It is the month and year of the maturity

For **v** the values may be:

Code	Concept
A	January
B	February
C	March
D	April
E	May
F	June
G	July
H	August
I	September
J	October
K	November
L	December

y is the last digit of the year

Example:

A 91-day CETE Rollover with maturities of January 2007 and February 2007

CE91A7B7