



*MexFix Interface Examples*  
*Version 1.3*

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**For the generation of some examples, it has been necessary to change the time and date of some of the equipment used in its development. For this reason, the dates and times included in the example messages should not be taken into account. For more information on the behavior of these fields, see the manual or cross similar messages in the testing environment.**

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## Record of Revisions

Version	Date	Description
1.0	Oct-17-2005	Version with examples for MexDer (CEDHG)
1.2	Mar-29-2006	Version with examples for MexDer (CEDHG), MexFix production
1.3	Jun-21-2006	Information regarding the use of “tag 58” was extended, in pages 24, 25 and 37

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# 1. Introduction

## 1.1 Scope of this document

This document is intended for Members and ISV's interested in developing a software application for access to the market by means of the MexFix service FIX interface.

The document is made up of a set of selected examples, which cover the most frequent situations and stress some of the more complex aspects of the protocol.

The examples presented here are intended to facilitate understanding of the FIX protocol installed on MexFix, facilitate the work of developers, and highlight some specific cases that should be taken into account.

The document is also directly linked to a specific version of the MexFix FIX interface, and its primary reference is the manual that corresponds to that installation (see 0 for a complete reference on this manual).

In any event, the examples presented here should be taken as such. In the case of any difference between these examples and the reference manual, the manual should take precedence.

## 1.2 Document version

This document presents examples relating to a concrete version of the MexFix service FIX interface, in this case version 1.0b.

This version of the example document is composed of the FIX interface version to which it refers, followed by a letter that identifies the concrete version of the document. New versions of the example document for the same version of the MexFix service FIX interface are intended to expand on the previous one with new examples or the correction of errata in previous versions. Therefore, each new version replaces the prior version.

## 1.3 Structure of the document

The document contains a chapter for each group of messages, organized by their function, like the reference manual.

In the chapters where it was deemed appropriate, the examples have been grouped into sections that deal with independent and distinct functions.

Appendix A presents a table of message codes and names.

If you want to see examples of concrete messages, Appendix A provides a list of the pages on which each of these appears.

## 1.4 Conventions used

Messages sent by the client are preceded by the symbol "→". Messages sent by the MexFix server are preceded by the symbol "←".

Fields are separated by the symbol ".", representing the non-printable ASCII character (SOH" (hex 0x01).

## 1.5 Considerations

For the generation of some examples, it has been necessary to change the time and date of some of the equipment used in its development. For this reason, **the dates and times included in the example messages should not be taken into account.** For more information on the behavior of these fields, see the manual or cross similar messages in the testing environment.

## 1.6 Related Documents

#	Title	Author	Version
1	<a href="http://www.mexder.com.mx/MEX/MexFix.html">http://www.mexder.com.mx/MEX/MexFix.html</a>	Mexder	
2	Especificaciones de la Interfaz	Mexder	1.5
3	Financial Information Exchange Protocol (FIX) 4.4 with errata 20030618	FIX Committee	June 18, 2003

## 2. FIX Session

This chapter presents examples of messages described in the chapter of the same name of the document "Interface Specifications."

### 1 Logon start of FIX session

The client program sends a message to Logon. The member is "SEFI" and the operator is "301", values assigned in fields 49 (SenderCompID) and 50 (SenderSubID), respectively.

The market to which the connection is requested is MexFix, which is indicated by the value "DV" in field 57 (TargetSubID).

The value "Y" of field 464 (TestMessageIndicator) tells you that the connection has been made to the testing environment.

In field 5680 (ProprietaryFixProtocolVersion) it shows the version of the MEXFIX SERVICE FIX INTERFACE, in this case "1.0".

The fields 553 (UserName) and 554 (Password) contains the username and password, respectively.

Value 10 in field 108 (HeartBtInt) indicates the frequency (in seconds) you wish to receive Heartbeat messages.

The name of the application to which you are connecting is shown in field 5679 (FixEngineName), in this case the value is "FIX MEXDER".

Since this is the first connection of the session, the client assigns sequence number 1 to field 34 (MsgSeqNum).

MexFix accepts the request by responding with a Logon message. MexFix always includes the fields (ProprietaryFixProtocolVersion) and 464 (TestMessageIndicator) in the Logon message.

Logon of the client application.

→	<b>Logon</b>	<b>Msg Type = A</b>
<pre> 8=FIX.4.4-9=114-35=A-34=1-52=20060328- 16:05:37-56=MEXFIX-57=DV-49=SEFI-50=301-464=N-553=SEFI301-554=AAAAAAA-98=0-10 8=30-5680=1.0-10=032-                 </pre>		
←	<b>Logon</b>	<b>Msg Type = A</b>
<pre> 8=FIX.4.4-9=96-35=A-34=1-49=MEXFIX-50=DV-52=20060328- 16:07:04-56=SEFI-57=301-122=20060328-16:07:04-98=0-108=30-10=236-                 </pre>		

## 2 Heartbeat reception

In the Logon message, the client indicated the frequency with which it wants to receive Heartbeat messages from the server, in field 108 (HeartBtInt).

Next, two Heartbeat messages sent by MexFix will appear. Note that these messages do not contain the field 112 (TestReqID) since they are not a response to a TestRequest message

This type of message does not require any action on the part of the client. The failure to receive messages during an interval higher than what has been requested in field 108 (HeartBtInt) should be interpreted as a possible connectivity problem at the application level. In this case, before discarding the current connection, we would recommend checking it by sending a TestRequest message.

```

← Heartbeat Msg Type = 0
8=FIX.4.4-9=84-35=0-49=MEXFIX-122=20060328-
16:07:34-56=SEFI-34=2-50=DV-57=301-52=20060328-16:07:34-10=198-

← Heartbeat Msg Type = 0
8=FIX.4.4-9=84-35=0-49=MEXFIX-122=20060328-
16:08:09-56=SEFI-34=4-50=DV-57=301-52=20060328-16:08:09-10=206-
    
```

## 3 Receiving and sending messages in a session

During the session, a series of public and private messages are produced. The following is a possible sequence of messages received from MexFix.

```

←
...35=A-34=1...

←
...35=0-34=2...

←
...35=0-34=3...

←
...35=0-34=4...

←
...35=0-34=5...

←
...35=8-34=6...
    
```

```
←
...35=8.34=7...
```

#### 4 Logout

The sending of a Logout message is answered by MexFix with another Logout message, which closes the current communication session.

From this point on, the only message that MexFix will accept for this operator is a Logon requesting continuation of the previous FIX session, or a Logon message starting a new FIX session (to replace the previous session).

```
→ Logout Msg Type = 5
8=FIX.4.4.9=62.35=5.34=3.52=20060328-
16:08:15.56=MEXFIX.57=DV.49=SEFI.50=301.10=138.
```

```
← Logout Msg Type = 5
8=FIX.4.4.9=84.35=5.34=6.49=MEXFIX.50=DV.52=20060328-
16:09:42.56=SEFI.57=301.122=20060328-16:09:42.10=209.
```

#### 5 Reconnection logon

A Logon message is sent to continue the FIX session that had been begun previously. As the sample message shows, the client uses the sequence number consecutive to that of the previous message.

During the disconnection period, one of the client orders had been executed and the corresponding Execution Report message was therefore received. For more information on messages of which MexFix guarantees delivery, see the corresponding section of the documentation on the FIX protocol implemented by MexDer.

```
→ Logon Msg Type = A
8=FIX.4.4.9=113.35=A.34=9.52=20060328-
16:15:36.56=MEXFIX.57=DV.49=SEFI.50=301.464=N.553=SEFI301.554=AAAAAAA.98=0.10
8=0.5680=1.0.10=244.
```

```
← Logon Msg Type = A
8=FIX.4.4.9=96.35=A.34=14.49=MEXFIX.50=DV.52=20060328-
16:17:03.56=SEFI.57=301.122=20060328-16:17:03.98=0.108=0.10=237.
```

```
← Execution Report Msg Type = 8
8=FIX.4.4.9=280.35=8.34=15.52=20060328-16:17:04.122=20060328-
16:17:04.49=MEXFIX.50=DV.56=SEFI.57=301.6=8.7.11=060328SEFI301SEFI301x6000
.14=10.17=1143562623952.31=8.7.32=10.37=1.38=10.39=2.44=8.7.54=2.55=TE28MY09.58=OR
DEN
ACTUALIZADA.150=F.151=0.527=10060.5681=CO.453=1.448=SEFI.447=D.452=13.10=241.
```

## 6 Sending of Test Request message

The client application can verify the status of the connection at any time by sending a Test Request message. MexFix answers it with a Heartbeat message. The response is related to the request by field 112 (TestReqID).

→	<b>Test Request</b>	<b>Msg Type = 1</b>
	8=FIX.4.4-9=103-35=1-34=10-52=20060328- 16:18:10-56=MEXFIX-57=DV-49=SEFI-50=301-112=MSG_Solicitar_Heartbeat_para_Isabel-10=063-	
←	<b>Heartbeat</b>	<b>Msg Type = 0</b>
	8=FIX.4.4-9=125-35=0-49=MEXFIX-122=20060328- 16:19:37-56=SEFI-34=17-50=DV-57=301-52=20060328- 16:19:37-112=MSG_Solicitar_Heartbeat_para_Isabel-10=151-	

## 7 Logout

The session ends with the corresponding Logout message.

→	<b>Logout</b>	<b>Msg Type = 5</b>
	8=FIX.4.4-9=63-35=5-34=16-52=20060328- 16:20:52-56=MEXFIX-57=DV-49=SEFI-50=301-10=186-	
←	<b>Logout</b>	<b>Msg Type = 5</b>
	8=FIX.4.4-9=85-35=5-34=28-49=MEXFIX-50=DV-52=20060328- 16:22:19-56=SEFI-57=301-122=20060328-16:22:19-10=004-	

## 8 Request for repetition of messages since the start of the session

A Resend Request message is sent to request the repetition of messages received previously.

→	<b>Resend Request</b>	<b>Msg Type = 2</b>
	8=FIX.4.4-9=72-35=2-34=68-52=20060328- 16:24:47-56=MEXFIX-57=DV-49=SEFI-50=301-7=1-16=0-10=065-	
←	<b>Sequence Reset</b>	<b>Msg Type = 5</b>
	8=FIX.4.4-9=100-35=4-34=1-43=Y-49=MEXFIX-50=DV-52=20060328- 16:26:13-56=SEFI-57=301-122=20060328-16:26:13-36=9-123=Y-10=245-	
←	<b>Execution Report</b>	<b>Msg Type = 5</b>
	8=FIX.4.4-9=255-35=8-43=Y-34=9-49=MEXFIX-50=DV-52=20060328- 16:26:13-56=SEFI-57=301-122=20060328- 16:26:13-1=00101-6=0-11=060328SEFI301SEFI301x6000 .14=0-17=1143562431965-37=1-38=10-39=0-44=8-7-54=2-55=TE28MY09-58=ALTA DE ORDEN-150=0-151=10-453=1-448=SEFI-447=D-452=13-10=143-	
...		
←	<b>Sequence Reset</b>	<b>Msg Type = 5</b>
	8=FIX.4.4-9=104-35=4-34=128-43=Y-49=MEXFIX-50=DV-52=20060328- 16:26:13-56=SEFI-57=301-122=20060328-16:26:13-36=129-123=Y-10=198-	

←	<b>Execution Report</b>	<b>Msg Type = 5</b>
8=FIX.4.4-9=260-35=8-43=Y-34=129-49=MEXFIX-50=DV-52=20060328- 16:26:13-56=SEFI-57=301-122=20060328- 16:26:13-1=00101-6=0-11=060328SEFI301SEFI3010001049 -14=0-17=1143563108185-37=61-38=100-39=0-44=8-8-54=2-55=TE28DC09-58=ALTA DE ORDEN-150=0-151=100-453=1-448=SEFI-447=D-452=13-10=066-		

## 9 Logout

The session ends with the corresponding Logout message.

→	<b>Logout</b>	<b>Msg Type = 5</b>
8=FIX.4.4-9=63-35=5-34=69-52=20060328- 16:39:05-56=MEXFIX-57=DV-49=SEFI-50=301-10=202-		
←	<b>Logout</b>	<b>Msg Type = 5</b>
8=FIX.4.4-9=86-35=5-34=130-49=MEXFIX-50=DV-52=20060328- 16:40:32-56=SEFI-57=301-122=20060328-16:40:32-10=037-		

## 10 Logon with a sequence number higher than expected by MexFix

When a Logon message is sent with a sequence number higher than MexFix expects, it understands that it failed to receive some messages in the previous session and requests their repetition. MexFix makes the repeat request with a Resend Request message, and the client must sent the messages that were lost. Note that field 7 (BeginSeqNo) = 70 of the Resend Request Message indicates that it failed to receive 5 messages, when compared with field 34 (MsgSeqNum) = 75 of the Logon message

→	<b>Logon</b>	<b>Msg Type = A</b>
8=FIX.4.4-9=114-35=A-34=75-52=20060328- 16:44:20-56=MEXFIX-57=DV-49=SEFI-50=301-464=N-553=SEFI301-554=AAAAAAAA-98=0-10 8=0-5680=1-0-10=035-		
←	<b>Logon</b>	<b>Msg Type = A</b>
8=FIX.4.4-9=97-35=A-34=131-49=MEXFIX-50=DV-52=20060328- 16:45:47-56=SEFI-57=301-122=20060328-16:45:47-98=0-108=0-10=048-		
←	<b>Resend Request</b>	<b>Msg Type = 2</b>
8=FIX.4.4-9=96-35=2-34=132-49=MEXFIX-50=DV-52=20060328- 16:45:47-56=SEFI-57=301-122=20060328-16:45:47-7=70-16=0-10=236-		

## 11 Logout

The session ends with the corresponding Logout message.

→	<b>Logout</b>	<b>Msg Type = 5</b>
8=FIX.4.4-9=63-35=5-34=76-52=20060328- 16:53:12-56=MEXFIX-57=DV-49=SEFI-50=301-10=194-		
←	<b>Logout</b>	<b>Msg Type = 5</b>
8=FIX.4.4-9=96-35=2-34=132-49=MEXFIX-50=DV-52=20060328- 16:45:47-56=SEFI-57=301-122=20060328-16:45:47-7=70-16=0-10=236-		

## 12 Logon with a sequence number lower than MexFix expects

When the start of a session is requested by sending a Logon message with a sequence number below what MexFix is expected, MexFix rejects the connection, because it cannot use sequence numbers that have been used previously.

→ Logon	Msg Type = A
8=FIX.4.4-9=114-35=A-34=50-52=20060328- 16:59:01-56=MEXFIX-57=DV-49=SEFI-50=301-464=N-553=SEFI301-554=AAAAAAAA-98=0-10 8=0-5680=1.0-10=033-	
← Logout	Msg Type = 5
8=FIX.4.4-9=177-35=5-34=133-49=MEXFIX-50=DV-52=20060328- 17:00:28-56=SEFI-57=301-122=20060328-17:00:28-58=Sequence number of incoming message is less than expected. Expected Sequence number: 70-10=171-	

## 13 Logon rejected because of incorrect password.

The start of a session is requested with the sending of Logon message. The request is rejected with a Logout message because the value specified in field 554 (Password) does not correspond to the user's password.

Bear in mind that a requested Logon rejected by MexFix does not consume a sequence number, so the next Logon attempt should contain the same number.

When the connection is not authorized, MexFix always responds with a Logout message with sequence number 1.

→ Logon	Msg Type = A
8=FIX.4.4-9=112-35=A-34=73-52=20060328- 17:03:03-56=MEXFIX-57=DV-49=SEFI-50=301-464=N-553=SEFI301-554=Isabel-98=0-108=0-56 80=1.0-10=100-	
← Logout	Msg Type = 5
8=FIX.4.4-9=111-35=5-34=138-49=MEXFIX-50=DV-52=20060328- 17:04:29-56=SEFI-57=301-122=20060328-17:04:29-58=Error: Wrong Password-10=239-	

### 3. Market Information

In this chapter, we will present examples of messages described in the chapter of the same name of the document "Interface Specifications".

The chapter contains the following sections:

- Trading session status
- Security information - Definition and status
- Security information - Definition
- Prices

#### 3.1 Trading session status

This section shows how messages on the trading session status work. Each of the cases presented takes into account the effect of the previous messages in this section.

##### 1 Session status request with update. The Market is Closed.

Sending of a Trading Session Status Request for the Market to which you are connected. Since the Market is not yet open for trading, MexFix responds with a Trading Session Status message with the value 4 (Pre-Open) in field 340 (TradeSesStatus).

Note that the request is a subscription, value 1 (Snapshot + Refresh) in field 263 (SubscriptionRequestType).

→	<b>Trading Session Status Request</b>	<b>Msg Type = g</b>
8=FIX.4.4-9=81-35=g-34=1022-52=20060324- 18:29:51-56=MEXFIX-57=DV-49=VAFF-50=301-335=TSRQ1-263=1-10=170-		
←	<b>Trading Session Status</b>	<b>Msg Type = h</b>
8=FIX.4.4-9=131-35=h-34=2037-122=20060324-18:31:22-49=MEXFIX-50=DV-52=20060324- 18:31:22-56=VAFF-57=301-325=N-335=TSRQ1-336=10a2d86604e-338=1-340=2-10=218-		

##### 2 Second trading session status request with refresh

A second subscription is made with the same set of information. In general, this type of action is not necessary, since the information is received by the subscription already made. As you can see, from this point on the updates will be received twice.

As indicated by the value "N" in field 325(UnsolicitedIndicator), the Trading Session Status Request message corresponds to the Snapshot.

→	<b>Trading Session Status Request</b>	<b>Msg Type = g</b>
8=FIX.4.4-9=81-35=g-34=1023-52=20060324- 18:32:56-56=MEXFIX-57=DV-49=VAFF-50=301-335=TSRQ2-263=1-10=171-		
←	<b>Trading Session Status</b>	<b>Msg Type = h</b>
8=FIX.4.4-9=125-35=h-34=2038-56=VAFF-52=20060324-18:34:26-122=20060324- 18:34:26-57=301-49=MEXFIX-50=DV-325=N-335=TSRQ2-336=10a2d8931d9-340=2-10=229-		

### 3 Request to end second subscription

The second subscription ends. (**TSRQ2**). No new information on this subscription will be received from this point on. Note that field 263 (SubscriptionRequestType) contains the value **2** (Unsubscribe); no response is received to this message.

→	<b>Trading Session Status Request</b>	<b>Msg Type = g</b>
<p>8=FIX.4.4-9=81-35=g-34=1024-52=20060324-  18:35:38-56=MEXFIX-57=DV-49=VAFF-50=301-335=TSRQ2-263=2-10=176-</p>		

### 4 Market re-opens

When the market resumes, the Trading Session Status message received corresponds to active subscription (**TSRQ1**).

←	<b>Trading Session Status</b>	<b>Msg Type = h</b>
<p>8=FIX.4.4-9=131-35=h-34=1240-122=20060329-17:03:51-49=MEXFIX-50=DV-52=20060329-  17:03:51-56=VAFF-57=301-325=Y-335=TSRQ1-336=10a46c68c7b-338=1-340=2-10=032-</p>		

### 5 Request for trading session status. Rejected due to duplicated identifier

A subscription request with an identifier already in use causes it to be rejected. If the identifier "TSRQ1" was used, the rejection would not have occurred, since the previous subscription was ended.

The rejection is indicated by the value **6** (Request Rejected) in field 340 (TradSesStatus).

→	<b>Trading Session Status Request</b>	<b>Msg Type = g</b>
<p>8=FIX.4.4-9=81-35=g-34=1025-52=20060324-  18:37:57-56=MEXFIX-57=DV-49=VAFF-50=301-335=TSRQ1-263=1-10=178-</p>		
←	<b>Trading Session Status</b>	<b>Msg Type = h</b>
<p>8=FIX.4.4-9=168-35=h-34=2039-56=VAFF-52=20060324-18:39:27-122=20060324-  18:39:27-57=301-49=MEXFIX-50=DV-58=Error: Duplicate identifier  [324=TSRQ1]-325=N-335=TSRQ1-336=10a2d8dc7fa-340=6-10=157-</p>		

### 3.2 Security information - Definition and Status

In this section, we present some examples of security definition and status messages (Security List Request message). Each of the cases presented takes into account the previous messages in the same section.

In section 3.3 you can find examples relating exclusively to the security status request (Security Status Request message).

#### 1 Request for definition and status of all securities, with refresh

A Security List Request message is sent requesting subscription to the definition of securities (value 1 in field 5682, NewSecuritySubscription) and their status (value 1 in field 263, SubscriptionRequestType). Therefore, the response from MexFix is made up of Security List and Security Status messages.

The subscription identifier is "SLR1" in field 320 (SecurityReqID). This identifier can be found in the associated response messages, in field 320 (SecurityReqID) of the Security List messages and in field 324 (SecurityStatusReqID) of the Security Status messages.

The total number of Securities that meet the request's selection criteria is indicated in field 393 (TotNoRelatedSym) of each Security List message.

→ Security List Request Msg Type = x

8=FIX.4.4-9=100-35=x-34=97-52=20060328-  
17:15:45-56=MEXFIX-57=DV-49=SEFI-50=301-320=SLR1-559=1-55=[N/A]-263=1-5682=1-10=16  
8-

← Security Status Msg Type = y

8=FIX.4.4-9=119-35=f-34=182-56=SEFI-52=20060328-17:17:25-122=20060328-  
17:17:25-57=301-49=MEXFIX-50=DV-55=TE28DC08-324=SLR1-325=N-326=3-10=093-

← Security List Msg Type = y

8=FIX.4.4-9=241-35=y-34=189-56=SEFI-52=20060328-17:17:26-122=20060328-  
17:17:26-57=301-49=MEXFIX-50=DV-320=SLR1-322=10a41dbe8e7-325=N-393=619-560=0-893  
=N-146=1-55=TE28DC08-48=FT-200=200812-202=0-225=20031217-231=100000-461=FFDPSX-  
541=20081217-711=1-311=TIIE-10=214-

...

← Security Status Msg Type = y

8=FIX.4.4-9=119-35=f-34=183-56=SEFI-52=20060328-17:17:25-122=20060328-  
17:17:25-57=301-49=MEXFIX-50=DV-55=M3 SP08-324=SLR1-325=N-326=3-10=055-

← Security List Msg Type = y

8=FIX.4.4-9=239-35=y-34=207-56=SEFI-52=20060328-17:17:27-122=20060328-  
17:17:27-57=301-49=MEXFIX-50=DV-320=SLR1-322=10a41dbe8e7-325=N-393=619-560=0-893  
=N-146=1-55=M3  
SP08-48=FB-200=200809-202=0-225=20050927-231=1000-461=FFDPSX-541=20080930-711=1-  
311=BONO-10=080-

...

← Security Status Msg Type = f

...35=f...

← Security List Msg Type = f

...35=y...

**2 Security definition request. Rejected due to missing field 55 (Symbol)**

The request is rejected because field 55 (Symbol) is missing, and this is a required field for this message. In this case, MexFix rejects the message by sending a Reject message, because the message does not conform to the protocol.

→ Security List Request Msg Type = x

8=FIX.4.4-9=91-35=x-34=98-52=20060328-  
17:32:17-56=MEXFIX-57=DV-49=SEFI-50=301-320=SLR2-559=1-263=1-5682=1-10=099-

← Reject Msg Type = 3

8=FIX.4.4-9=133-35=3-34=1420-49=MEXFIX-50=DV-52=20060328-  
17:33:44-56=SEFI-57=301-122=20060328-17:33:44-45=98-58=Required field Symbol  
missing-373=99-10=176-

**3 Request for definition and status of Security IPC JN06 with refresh**

A new subscription (identifier "SLR3") is made for the definition and status of the **IPC JN06** security. Bear in mind that this information was already contained in the previous subscription, so messages will be generated with repeat information when some change in this Security is produced.

Note that field 893 (LastFragment) of the Security List message contains the value "Y", which indicates that this is the last Security List message of the snapshot.

Field 393 (TotNoRelatedSym) of the Security List message indicates, as we could expect, that there is only one Security that meets the selection criteria.

→ Security List Request Msg Type = x

8=FIX.4.4-9=103-35=x-34=99-52=20060328-  
17:33:41-56=MEXFIX-57=DV-49=SEFI-50=301-320=SLR3-559=0-55=IPC  
JN06-263=1-5682=1-10=046-

← Security List Msg Type = y

8=FIX.4.4-9=235-35=y-34=1421-122=20060328-17:35:08-49=MEXFIX-50=DV-52=20060328-  
17:35:08-56=SEFI-57=301-320=SLR3-322=8B2EF8230000-325=N-393=1-560=0-893=Y-146=1-5  
5=IPC JN06-15=  
.22=8-48=01-200=200606-225=20050618-231=10-461=FXXSX-541=20060616-6138=1-10=102-

← Security Status Msg Type = f

8=FIX.4.4-9=137-35=f-34=1422-122=20060328-17:35:08-49=MEXFIX-50=DV-52=20060328-  
17:35:08-56=SEFI-57=301-55=IPC JN06-324=SLR3-325=N-326=3-332=999999-333=1-10=203-

#### 4 Request to end previous subscription

The previous subscription (identifier "SLR3") is ended. From this point on, no more messages associated with that subscription will be received. Note that the information on the security **IPC JN06** continues to be received, because it was included in the "SLR1" subscription.

→ Security List Request	Msg Type = x
8=FIX.4.4.9=101.35=x.34=100.52=20060328-17:37:07.56=MEXFIX.57=DV.49=SEFI.50=301.320=SLR3.559=0.55=[N/A].263=2.5682=2.10=207.	

#### 5 Request for definition and status of all time-spread securities without refresh

A snapshot request is made for all time-spread Securities, field 461 (CFICode) with the value "XMXXXX". Because this is a snapshot request, no new messages will be received regarding the changes these Securities may undergo.

→ Security List Request	Msg Type = x
8=FIX.4.4.9=112.35=x.34=102.52=20060328-17:43:05.56=MEXFIX.57=DV.49=SEFI.50=301.320=SLR5.559=1.55=[N/A].461=XMXXXX.263=0.5682=0.10=171.	

← Security List	Msg Type = y
8=FIX.4.4.9=291.35=y.34=1426.122=20060328-17:44:32.49=MEXFIX.50=DV.52=20060328-17:44:32.56=SEFI.57=301.320=SLR5.322=8B3791CC0000.325=N.393=2.560=0.893=N.146=1.55=SIPCF6L6.15=.22=8.48=01.200=200606.225=20051219.231=10.461=XMXXXX.541=20060616.6138=1.555=2.600=IPC JN06.623=1.624=1.600=IPC DC06.623=1.624=2.10=097.	

...

← Security Status	Msg Type = f
8=FIX.4.4.9=137.35=f.34=1428.122=20060328-17:44:32.49=MEXFIX.50=DV.52=20060328-17:44:32.56=SEFI.57=301.55=SIPCF6L6.324=SLR5.325=N.326=3.332=100.333=100.10=200.	

...

### 3.3 Security information - Status

This section presents some examples relating exclusively to a request for security status (Security Status Request message). Each of the cases presented takes into account the effect of previous messages in the same section.

Section 3.2 shows some examples relating to the combined request for security definition and status (Security List Request message).

#### 1 Security status request with criteria

A subscription is made (identifier "SSR1") for the status of the securities with the following selection criteria: field 461 (CFICode) with the value "FXXSX" (futures), field 200 (Maturity Month and Year) with the value 200612 (December 2006) and field 48 (SecurityID) with the value 01 (IPC).

There is one security that meets the selection criteria: the IPC future maturing in December 2006 (IPC DC06).

→	<b>Security Status Request</b>	<b>Msg Type = e</b>
8=FIX.4.4-9=121-35=e-34=103-52=20060328-17:48:11-56=MEXFIX-57=DV-49=SEFI-50=301-324=SSR1-461=FXXSX-48=01-22=8-55=[N/A]-200=200612-263=1-10=034-		
←	<b>Security Status</b>	<b>Msg Type = f</b>
8=FIX.4.4-9=137-35=f-34=1430-122=20060328-17:49:38-49=MEXFIX-50=DV-52=20060328-17:49:38-56=SEFI-57=301-55=IPC DC06-324=SSR1-325=N-326=3-332=999999-333=1-10=206-		

#### 2 Status change for affected security

The above security (IPC DC06) changes to non-trading status. A Security Status Request messages is received associated with the subscription with identifier "SSR1" communicating this fact, with the value 2 (Trading Halt) in field 326 (SecurityTradingStatus).

Not that field 325 (UnsolicitedIndicator) contains the value "Y", indicating that the message is an update.

←	<b>Security Status</b>	<b>Msg Type = f</b>
8=FIX.4.4-9=137-35=f-34=1432-122=20060328-17:58:47-49=MEXFIX-50=DV-52=20060328-17:58:47-56=SEFI-57=301-55=IPC DC06-324=SSR1-325=Y-326=2-332=999999-333=1-10=218-		

#### 3 Security status request. Rejected because of duplicate identifier

A subscription message is sent for a future maturing in December 2006, in group 04, rejected because of a duplicated identifier ("SSR1").

→	<b>Security Status Request</b>	<b>Msg Type = e</b>
8=FIX.4.4-9=121-35=e-34=106-52=20060328-18:39:49-56=MEXFIX-57=DV-49=SEFI-50=301-324=SSR1-461=FXXSX-48=01-22=8-55=[N/A]-200=200612-263=1-10=049-		
←	<b>Security Status</b>	<b>Msg Type = f</b>
88=FIX.4.4-9=160-35=f-34=1436-122=20060328-18:41:16-49=MEXFIX-50=DV-52=20060328-18:41:16-56=SEFI-57=301-55=[N/A]-58=Error: Duplicate identifier [324=SSR1]-324=SSR1-325=N-326=20-10=006-		

### 3.4 Prices

This section presents some examples of the Market Data request. Each of the cases presented takes into account the effect of previous messages in the same section.

#### 1 Request for price data with refresh, for the security IPC SP06

A subscription is made (identifier "MDR1") requesting price information on the security o **IPC SP06**. The types of data requested are specified in fields 269 (MDEntryType) with the values 0 (Bid), 1 (Offer), 2 (Trade), 6 (Settlement Price), 7 (Trading Session High Price), 8 (Trading Session Low Price), B (Trade Volume), C (Open Interest).

Note that the response from MexFix is composed of two Market Data Snapshot Full Refresh messages: one for Bid/Offer and another for the rest of the requests.

In the first Market Data Snapshot Full Refresh message (the one corresponding to the bid and offer), the pairs of values in field 271 (MDEntrySize) y 270 (MDEntryPx) indicate the number of securities offered and the corresponding price. When field 271 contains the value 0 it means that there are no Bids or Offers that specify the value in field 269 (MDEntryType).

The second Market Data Snapshot Full Refresh message contains the rest of the information requested.

→ Market Data Request Msg Type = V

8=FIX.4.4-9=163-35=V-34=107-52=20060328-18:41:16-56=MEXFIX-57=DV-49=SEFI-50=301-262=MDR1-263=1-264=0-265=0-267=8-269=0-269=1-269=2-269=6-269=7-269=8-269=B-269=C-146=1-55=IPC SP06-10=206-

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4-9=162-35=W-34=1437-122=20060328-18:42:43-49=MEXFIX-50=DV-52=20060328-18:42:43-56=SEFI-57=301-55=IPC SP06-262=MDR1-268=2-269=0-270=0-271=0-290=1-269=1-270=0-271=0-290=1-10=179-

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4-9=221-35=W-34=1438-122=20060328-18:42:43-49=MEXFIX-50=DV-52=20060328-18:42:43-56=SEFI-57=301-55=IPC SP06-262=MDR1-268=6-269=2-270=0-271=0-273=17:29:38-269=6-270=19344-286=4-811=1-269=7-270=0-269=8-270=0-269=B-271=3-269=C-271=0-10=172-

#### 2 Request for price information with refresh, for all securities

A new subscription (identifier "MDR2") is made requesting information on all the securities.

For each contract, two messages will be received, one for Bid and Offer, and another for the rest of the requested information. The example only includes messages corresponding to one security.

→ Market Data Request Msg Type = V

8=FIX.4.4-9=160-35=V-34=108-52=20060328-18:42:21-56=MEXFIX-57=DV-49=SEFI-50=301-262=MDR2-263=1-264=0-265=0-267=8-269=0-269=1-269=2-269=6-269=7-269=8-269=B-269=C-146=1-55=[N/A]-10=059-

...

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4.9=221.35=W.34=1438.122=20060328-18:42:43.49=MEXFIX.50=DV.52=20060328-18:42:43.56=SEFI.57=301.55=IPC  
 SP06.262=MDR1.268=6.269=2.270=0.271=0.273=17:29:38.269=6.270=19344.286=4.811=1.269=7.270=0.269=8.270=0.269=B.271=3.269=C.271=0.10=172.

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4.9=175.35=W.34=1439.56=SEFI.52=20060328-18:43:48.122=20060328-18:43:48.57=301.49=MEXFIX.50=DV.55=TE28DC08.262=MDR2.268=2.269=0.270=0.271=0.273=15:25:56.290=1.269=1.270=0.271=0.290=2.10=058.

**3 Change in the bid for the selected security, in this case the PC SP06**

A change occurs in the Market order book that causes a new Bid price to appear for this contract. This is reflected in the fact that the message now contains two blocks with field 269 (MDEntryType) with the value 0 (Bid), each with its own price and volume.

Field 290 (MDEntryPositionNo) of each block indicates the order of prices of the same type (Bid or Offer). Value 1 in this field corresponds to the best of the available prices.

The two messages sent by MexFix are identical. The duplication of information occurs because two subscriptions were made for the same information. Field 262 (MDReqID) contains the identifier of the request associated with each of the messages.

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4.9=244.35=W.34=2451.122=20060328-18:49:13.49=MEXFIX.50=DV.52=20060328-18:49:13.56=SEFI.57=301.55=IPC  
 JN06.262=MDR2.268=6.269=2.270=17100.271=10.273=18:47:47.274=2.269=6.270=18894.286=4.811=1.269=7.270=19300.269=8.270=17100.269=B.271=43.269=C.271=8703.10=040.

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4.9=193.35=W.34=2452.122=20060328-18:49:13.49=MEXFIX.50=DV.52=20060328-18:49:13.56=SEFI.57=301.55=IPC  
 JN06.262=MDR2.268=2.269=0.270=0.271=0.273=18:47:47.290=1.269=1.270=17100.271=90.273=18:47:47.290=1.10=207.

**4 Changes in the price of the requested contracts**

A transaction takes place for the security **IPC SP06**. Note that the same information is received twice, because two subscriptions were made (identifiers "MDR1" and "MDR2") that include the security **IPC SP06**.

The fields that makeup the block indicated by field 269 (MDEntryType) with the value "B" (Trade Volume) indicate the new total volume traded.

Bear in mind that the Market Data Snapshot Full Refresh message contains all the data that were requested in the subscription message, regardless of which of the data has changed.

Two messages are produced for each subscription, because the changes that occurred affect both the Bid and the Offer as well as the rest of the information.

← Market Data Snapshot Full Refresh Msg Type = W

8=FIX.4.4.9=241.35=W.34=2461.122=20060328-19:01:37.49=MEXFIX.50=DV.52=20060328-19:01:37.56=SEFI.57=301.55=IPC  
 SP06.262=MDR2.268=6.269=2.270=19300.271=10.273=19:00:10.274=2.269=6.270=19344.286=4.811=1.269=7.270=19300.269=8.270=19300.269=B.271=13.269=C.271=0.10=109.

← **Market Data Snapshot Full Refresh** **Msg Type = W**

8=FIX.4.4-9=241-35=W-34=2462-122=20060328-19:01:37-49=MEXFIX-50=DV-52=20060328-19:01:37-56=SEFI-57=301-55=IPC  
 SP06-262=MDR1-268=6-269=2-270=19300-271=10-273=19:00:10-274=2-269=6-270=19344-286=4-811=1-269=7-270=19300-269=8-270=19300-269=B-271=13-269=C-271=0-10=109-

← **Market Data Snapshot Full Refresh** **Msg Type = W**

8=FIX.4.4-9=188-35=W-34=2463-122=20060328-19:01:37-49=MEXFIX-50=DV-52=20060328-19:01:37-56=SEFI-57=301-55=IPC  
 SP06-262=MDR2-268=2-269=0-270=0-271=0-273=19:00:10-290=1-269=1-270=0-271=0-273=19:00:10-290=1-10=172-

← **Market Data Snapshot Full Refresh** **Msg Type = W**

8=FIX.4.4-9=188-35=W-34=2464-122=20060328-19:01:37-49=MEXFIX-50=DV-52=20060328-19:01:37-56=SEFI-57=301-55=IPC  
 SP06-262=MDR1-268=2-269=0-270=0-271=0-273=19:00:10-290=1-269=1-270=0-271=0-273=19:00:10-290=1-10=172-

**5 Changes of price status due to the cancellation of all orders for the security IPC SP06**

The following message is produced when all the orders for the IPC SP06 contract are cancelled. After the cancellation, the order book is empty, a situation reflected in the value 0 in field 271 (MDEntrySize) for both the Bid and Offer blocks.

← **Market Data Snapshot Full Refresh** **Msg Type = W**

8=FIX.4.4-9=188-35=W-34=2694-122=20060328-19:19:57-49=MEXFIX-50=DV-52=20060328-19:19:57-56=SEFI-57=301-55=IPC  
 SP06-262=MDR1-268=2-269=0-270=0-271=0-273=19:18:31-290=1-269=1-270=0-271=0-273=19:18:31-290=1-10=223-

**6 Request for price data with refresh for the security IPC DC06 (only Bid and Offer)**

The following example shows a price data request message in which only Bid and Offer information is requested (fields 269=0 y 269=1).

In his case, the response message contains a depth of 5, both in the Bid and in the Offer. The depth that MexFix publishes at any given moment is subject to market regulations, and may change at any time. The client application must be prepared to accept a change in this data.

→ **Market Data Request** **Msg Type = V**

8=FIX.4.4-9=127-35=V-34=115-52=20060328-19:24:02-56=MEXFIX-57=DV-49=SEFI-50=301-262=MDR4-263=1-264=0-265=0-267=2-269=0-269=1-146=1-55=IPC DC06-10=021-

← **Market Data Snapshot Full Refresh** **Msg Type = W**

8=FIX.4.4-9=188-35=W-34=2695-122=20060328-19:25:29-49=MEXFIX-50=DV-52=20060328-19:25:29-56=SEFI-57=301-55=IPC  
 DC06-262=MDR4-268=2-269=0-270=0-271=0-273=17:43:19-290=1-269=1-270=0-271=0-273=17:43:19-290=1-10=195-

## 7 Request for price data with refresh, for the security IPC DC06 (Only for the best Bid and Offer prices).

The following message contains the same request as in the previous case, but this time the value 1 (Top of Book) in field 264 (MarketDepth) indicates that only the best Bid and Offer price is being requested.

→	<b>Market Data Request</b>	<b>Msg Type = V</b>
<pre>8=FIX.4.4-9=127.35=V.34=116.52=20060328- 19:29:42.56=MEXFIX.57=DV.49=SEFI.50=301.262=MDR5.263=1.264=1.265=0.267=2.269=0.26 9=1.146=1.55=IPC DC06.10=033.</pre>		
←	<b>Market Data Snapshot Full Refresh</b>	<b>Msg Type = W</b>
<pre>8=FIX.4.4-9=188.35=W.34=2696.122=20060328-19:31:09.49=MEXFIX.50=DV.52=20060328- 19:31:09.56=SEFI.57=301.55=IPC DC06.262=MDR5.268=2.269=0.270=0.271=0.273=17:43:19.290=1.269=1.270=0.271=0.273=17: 43:19.290=1.10=187.</pre>		

## 8 Price information request. Rejected due to duplicate identifier

An attempted subscription in which the identifier was used previously is rejected. In contrast to the example shown in the previous section, the rejection is communicated through a Market Data Request Reject message.

→	<b>Market Data Request</b>	<b>Msg Type = V</b>
<pre>8=FIX.4.4-9=163.35=V.34=120.52=20060328- 19:36:57.56=MEXFIX.57=DV.49=SEFI.50=301.262=MDR7.263=1.264=0.265=0.267=2.269=0.26 9=1.269=2.269=6.269=7.269=8.269=B.269=C.146=1.55=IPC DC06.10=183.</pre>		
←	<b>Market Data Request Reject</b>	<b>Msg Type = Y</b>
<pre>8=FIX.4.4-9=144.35=Y.34=2702.122=20060328-19:38:24.49=MEXFIX.50=DV.52=20060328- 19:38:24.56=SEFI.57=301.58=Error: Duplicate identifier [262=MDR7].262=MDR7.281=1.10=115.</pre>		

## 4. Order Management

In this chapter, we present examples of messages described in the chapter of the same name in MexDer's FIX protocol manual

The chapter contains the following sections:

- Order entry
- Order modification
- Order cancellation
- Order status information request
- Group order cancellation

### 4.1 Order Entry

This section shows how the order entry process works. Each of the cases presented takes into account the effect of previous messages in the same section.

#### 1 New order entry. Rejected due to market status.

An order is entered before the start of trading; the order is rejected because the Market status does not allow orders to be accepted.

Note that the value "NOS009" is assigned to field 11 (ClOrdID). The response message is related to the entry message by the same field 11 (ClOrdID) containing the original value starting from position 21. The first 20 positions have been formed following the criteria detailed in the reference manual.

→ New Order - Single	Msg Type = D
<pre>8=FIX.4.4-9=172-35=D-34=8-52=20060329- 17:18:26-56=MEXFIX-57=DV-49=VAFF-50=301-11=NOS009-1=00101-21=1-55=IPC JN06-54=2-60=20060217- 18:20:55-38=100-40=2-44=19250-453=1-448=VAFF-447=D-452=13-10=211-</pre>	
← Execution Report	Msg Type = 8
<pre>8=FIX.4.4-9=276-35=8-34=1247-122=20060329-17:19:53-49=MEXFIX-50=DV-52=20060329- 17:19:53-56=VAFF-57=301-1=00101-6=0-11=060329VAFF301VAFF301NOS009-14=0-17=9047 5ED50000-37=NONE-38=100-39=8-40=2-44=19250-54=2-55=IPC JN06-58=Error: Orders not allowed in the current market state-103=0-150=8-151=0-10=201-</pre>	

## 2 New order entry

The same order from the previous example is presented, but now the market status allows for orders to be accepted.

The order is to buy, value 1 (Buy) in field 54 (Side). On the security **TXL DC06**, value "TXL DC06" in field 55 (Symbol). The order volume of 150 contracts is contained in field 38 (OrderQty). This is a limit order, as indicated in value 2 (Limit) in field 40 (OrdType). The price of **14.8** is indicated in field 44 (Price). The account number "00101" is shown in field 1 (Account).

The following are two Execution Report messages. The first indicates that the order is accepted by the MexFix server. The second communicates acceptance of the order by the central systems. From the time the second message is received, we can assume the order is in the market order book. The notification type of the Execution Report message is determined by the pairing of fields 150 (ExecType) and 39 (OrdStatus), which in these cases have the value "A" (Pending New) to indicate acceptance by the MexFix server, and "0" (New) to indicate acceptance by the central servers.

→ **New Order - Single** **Msg Type = D**

```
8=FIX.4.4-9=169-35=D-34=121-52=20060328-
19:40:42-56=MEXFIX-57=DV-49=SEFI-50=301-11=A1-1=00201-21=1-55=TXL
DC06-54=1-60=20060314-
00:22:42-38=150-40=2-44=22.1-453=1-448=SEFI-447=D-452=13-10=229-
```

← **Execution Report** **Msg Type = 8**

```
8=FIX.4.4-9=225-35=8-34=2704-122=20060328-19:42:09-49=MEXFIX-50=DV-52=20060328-
19:42:09-56=SEFI-57=301-1=00201-6=0-11=060328SEFI301SEFI301A1-14=0-17=8BA340D000
00-37=060328OSEFI30100005-38=150-39=A-40=2-44=22.1-54=1-55=TXL
DC06-150=A-151=150-10=164-
```

← **Execution Report** **Msg Type = 8**

```
8=FIX.4.4-9=260-35=8-34=2705-122=20060328-19:42:09-49=MEXFIX-50=DV-52=20060328-
19:42:09-56=SEFI-57=301-1=00201-6=0-11=060328SEFI301SEFI301A1-14=0-17=8BA3411E00
00-37=060328OSEFI30100005-38=150-39=0-40=2-44=22.1-54=1-55=TXL
DC06-59=0-60=20060328-19:40:43-150=0-151=150-198=FT87-10=089-
```

## 3 Entry of new order with no account specified

An order is received in which the account is not specified. The Member receives a rejection message.

→ **New Order - Single** **Msg Type = D**

```
8=FIX.4.4-9=133-35=D-34=122-52=20060328-
19:41:53-56=MEXFIX-57=DV-49=SEFI-50=301-11=A2-21=1-55=TXL DC06-54=1-60=20060314-
00:22:42-38=150-40=2-44=22.1-10=017-
```

← **Execution Report** **Msg Type = 8**

```
8=FIX.4.4-9=245-35=8-34=2706-122=20060328-19:43:20-49=MEXFIX-50=DV-52=20060328-
19:43:20-56=SEFI-57=301-6=0-11=060328SEFI301SEFI301A2-14=0-17=8BA455DA0000-37=N
ONE-38=150-39=8-40=2-44=22.1-54=1-55=TXL DC06-58=Error: Invalid value for field
[1=]-103=0-150=8-151=0-10=191-
```

#### 4 New order entry. Rejected because volume is not specified

An order is requested without specifying volume (field 38, OrderQty). The order is rejected, because this is an obligatory field for MexDer.

Note that in contrast to the preceding cases, the message is rejected by a Reject message. This type of rejection is produced when the message contains a number of incorrect fields, problems with limit criteria, or in general when the messages is badly composed.

→ **New Order - Single** **Msg Type = D**

8=FIX.4.4.9=166.35=D.34=124.52=20060328-  
19:44:40.56=MEXFIX.57=DV.49=SEFI.50=301.11=A52.1=00101.21=1.55=IPC  
DC06.54=1.60=20060127-20:40:50.40=2.44=16585.5.453=1.448=SEFI.447=D.452=13.10=109.

← **Reject** **Msg Type = 3**

8=FIX.4.4.9=154.35=3.34=2708.49=MEXFIX.50=DV.52=20060328-  
19:46:06.56=SEFI.57=301.122=20060328-19:46:06.45=1217.58=Error: Mandatory field  
missing or misplaced [38].373=99.10=113.

#### 5 New order entry. Rejected because of an incorrect price for the IPC future.

The following message requests the entry of an order for the IPC contract, "IPC DC06". The order is rejected because the price (value 16585.5 in field 44, Price) is not a multiple of 1(for the IPC), which is the TickSize for that contract.

→ **New Order - Single** **Msg Type = D**

8=FIX.4.4.9=144.35=D.34=125.52=20060328-  
19:45:53.56=MEXFIX.57=DV.49=SEFI.50=301.11=A012.1=00101.21=1.55=IPC  
DC06.54=1.60=20051018-14:48:48.38=3.40=2.44=16585.5.10=026.

← **Execution Report** **Msg Type = 8**

8=FIX.4.4.9=243.35=8.34=2709.122=20060328-19:47:20.49=MEXFIX.50=DV.52=20060328-  
19:47:20.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A012.14=0.17=8BA7FFF6  
0000.37=NONE.38=3.39=8.40=2.44=16585.5.54=1.55=IPC DC06.58=Error: Incorrect  
price.103=0.150=8.151=0.10=215.

#### 6 New order entry. Time-spread contract, price -5

A new order is entered for a time-spread (rollover) trade in IPC futures at a price of -5. Note that the prices of the time-spreads traded in S/MART are expressed in base 0 (Stock and IPC Futures).

→ **New Order - Single** **Msg Type = D**

8=FIX.4.4.9=138.35=D.34=126.52=20060328-  
19:47:24.56=MEXFIX.57=DV.49=SEFI.50=301.11=A16.1=00101.21=1.55=SIPCF616.54=1.60=2  
0051018-15:52:13.38=3.40=2.44=-5.10=029.

← **Execution Report** **Msg Type = 8**

8=FIX.4.4.9=220.35=8.34=2710.122=20060328-19:48:51.49=MEXFIX.50=DV.52=20060328-  
19:48:51.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A16.14=0.17=8BA9633F0  
000.37=060328OSEFI30100006.38=3.39=A.40=2.44=-  
5.54=1.55=SIPCF616.150=A.151=3.10=230.

← **Execution Report** **Msg Type = 8**

8=FIX.4.4.9=259.35=8.34=2711.122=20060328-19:48:51.49=MEXFIX.50=DV.52=20060328-  
19:48:51.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A16.14=0.17=8BA9639D0  
000.37=060328OSEFI30100006.38=3.39=0.40=2.44=-5.54=1.55=SIPCF616.59=0.60=20060328-  
19:47:25.150=0.151=3.198=FI184977.10=122.

**7 New order entry. Time-spread contract, price 1000, equal to 0 in tag 55**

→ **New Order - Single** **Msg Type = D**

8=FIX.4.4-9=167-35=D-34=20-52=20060329-  
 18:31:31-56=MEXFIX-57=DV-49=SEFI-50=301-11=A01016-1=00101-21=1-55=SIPCF6L6-54=1-6  
 0=20060328-15:52:13-38=3-40=2-44=0-453=1-448=SEFI-447=D-452=13-10=179-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=220-35=8-34=38-122=20060329-18:32:58-49=MEXFIX-50=DV-52=20060329-  
 18:32:58-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301A01016-14=0-17=908A473  
 00000-37=060329OSEFI30100002-38=3-39=A-40=2-44=0-54=1-55=SIPCF6L6-150=A-151=3-10  
 =193-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=259-35=8-34=39-122=20060329-18:32:59-49=MEXFIX-50=DV-52=20060329-  
 18:32:59-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301A01016-14=0-17=908A475  
 F0000-37=060329OSEFI30100002-38=3-39=0-40=2-44=0-54=1-55=SIPCF6L6-59=0-60=2006032  
 9-18:31:32-150=0-151=3-198=FI184997-10=100-

**8 New order entry. IPC futures contract**

Entry of an order for the **IPC JN06** future with a price of **19255**.

→ **New Order - Single** **Msg Type = D**

8=FIX.4.4-9=173-35=D-34=129-52=20060328-  
 19:54:19-56=MEXFIX-57=DV-49=SEFI-50=301-11=50005-1=00101-21=1-55=IPC  
 JN06-54=1-60=20060127-  
 20:40:50-38=100-40=2-44=19255-453=1-448=SEFI-447=D-452=13-10=174-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=229-35=8-34=2721-122=20060328-19:55:46-49=MEXFIX-50=DV-52=20060328-  
 19:55:46-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI30150005-14=0-17=8BAFB8F  
 30000-37=060328OSEFI30100008-38=100-39=A-40=2-44=19255-54=1-55=IPC  
 JN06-150=A-151=100-10=151-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=268-35=8-34=2722-122=20060328-19:55:46-49=MEXFIX-50=DV-52=20060328-  
 19:55:46-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI30150005-14=0-17=8BAFB93  
 20000-37=060328OSEFI30100008-38=100-39=0-40=2-44=19255-54=1-55=IPC  
 JN06-59=0-60=20060328-19:54:20-150=0-151=100-198=FI184979-10=006-

**9 New order entry. Rejected because of incorrect price for the IPC future**

Entry of an order for the **PC JN06** future with a price of **16797.5**, rejected because the price (value **16797.5** in field 44, Price) is not a multiple of **1**, which is the TickSize for that contract.

→ **New Order - Single** **Msg Type = D**

8=FIX.4.4-9=173-35=D-34=130-52=20060328-  
 19:56:53-56=MEXFIX-57=DV-49=SEFI-50=301-11=A0019-1=00101-21=1-55=IPC  
 JN06-54=1-60=20051018-  
 16:10:27-38=3-40=2-44=16797.5-453=1-448=SEFI-447=D-452=13-10=201-

← Execution Report Msg Type = 8

8=FIX.4.4-9=244.35=8.34=2725.122=20060328-19:58:20.49=MEXFIX.50=DV.52=20060328-19:58:20.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A0019.14=0.17=8BB2137 D0000.37=NONE.38=3.39=8.40=2.44=16797.5.54=1.55=IPC JN06.58=Error: Incorrect price.103=0.150=8.151=0.10=250.

**10 New order entry. IP18000U option contract.**

Entry of an order for the **IP18000U** option contract with a price of **650**.

→ New Order – Single Msg Type = D

8=FIX.4.4-9=171.35=D.34=131.52=20060328-19:58:19.56=MEXFIX.57=DV.49=SEFI.50=301.11=A00501.1=00101.21=1.55=IP18000U.54=1.6 0=20060314-00:42:59.38=50.40=2.44=650.453=1.448=SEFI.447=D.452=13.10=067.

← Execution Report Msg Type = 8

8=FIX.4.4-9=226.35=8.34=2730.122=20060328-19:59:46.49=MEXFIX.50=DV.52=20060328-19:59:46.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A00501.14=0.17=8BB362 A20000.37=060328OSEFI30100009.38=50.39=A.40=2.44=650.54=1.55=IP18000U.150=A.151=50.10=218.

← Execution Report Msg Type = 8

8=FIX.4.4-9=252.35=8.34=2731.122=20060328-19:59:46.49=MEXFIX.50=DV.52=20060328-19:59:46.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A00501.14=0.17=8BB363 000000.37=060328OSEFI30100009.38=50.39=0.40=2.44=650.54=1.55=IP18000U.59=0.60=200 60328-19:58:20.150=0.151=50.10=149.

**11 New order entry. Rejected because of incorrect price for the IPC option**

Entry of a new order for the IPC option with a price of 6.5, rejected because of incorrect price.

→ New Order - Single Msg Type = D

8=FIX.4.4-9=171.35=D.34=132.52=20060328-20:00:25.56=MEXFIX.57=DV.49=SEFI.50=301.11=A00601.1=00101.21=1.55=IP18000U.54=1.6 0=20060314-00:42:59.38=50.40=2.44=6.5.453=1.448=SEFI.447=D.452=13.10=043.

← Execution Report Msg Type = 8

8=FIX.4.4-9=242.35=8.34=2734.122=20060328-20:01:52.49=MEXFIX.50=DV.52=20060328-20:01:52.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A00601.14=0.17=8BB54E 840000.37=NONE.38=50.39=8.40=2.44=6.5.54=1.55=IP18000U.58=Error: Incorrect price.103=0.150=8.151=0.10=087.

**12 New order entry. AXL DC06 contract**

Entry of a new order for the **AXL DC06** contract with a price of **13.34** per **100** securities.

→ New Order – Single Msg Type = D

8=FIX.4.4-9=174.35=D.34=133.52=20060328-20:03:14.56=MEXFIX.57=DV.49=SEFI.50=301.11=A00701.1=00101.21=1.55=AXL DC06.54=1.60=20060314-00:42:59.38=100.40=2.44=13.34.453=1.448=SEFI.447=D.452=13.10=200.

← Execution Report Msg Type = 8

8=FIX.4.4.9=230.35=8.34=2735.122=20060328-20:04:41.49=MEXFIX.50=DV.52=20060328-20:04:41.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A00701.14=0.17=8BB7E1F10000.37=060328OSEFI30100010.38=100.39=A.40=2.44=13.34.54=1.55=AXLDC06.150=A.151=100.10=125.

← Execution Report Msg Type = 8

8=FIX.4.4.9=266.35=8.34=2736.122=20060328-20:04:41.49=MEXFIX.50=DV.52=20060328-20:04:41.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301A00701.14=0.17=8BB7E23F0000.37=060328OSEFI30100010.38=100.39=0.40=2.44=13.34.54=1.55=AXLDC06.59=0.60=20060328-20:03:15.150=0.151=100.198=FA229.10=077.

**13 Notification of the entry of an order by Market Services on our behalf**

When MexDer Market Services introduces an order on our behalf, the corresponding Execution Report messages are received. In these messages, the Parties block contains information on the *Executing Firm* and *Executing Traders* that introduced the order (member code and trader from the MexDer pool of traders).

← Execution Report Msg Type = 8

8=FIX.4.4.9=321.35=8.34=1234.122=20060329-16:33:00.49=MEXFIX.50=DV.52=200603289-16:33:00.56=VAFF.57=301.1=00101.6=0.11=060329X500002VAFF3016200100001.14=0.17=901C70E70000.37=060329OVAFF30162001.38=100.39=0.40=2.44=19000.54=2.55=IPCDC06.59=0.60=20060329-16:31:33.150=0.151=100.198=FI184995.453=2.448=X500.447=D.452=1.448=002.447=D.452=12.10=017.

**14 Order entry specifying a reference**

A reference may be included in an order, which can be any additional information of the order. An IPC SP06 order is introduced with the reference "ABCDE" (tag 58). Notice that in the "Execution Report" messages the same value ("ABCDE") that was send when the order was registered in tag 58 is return.

→ New Order – Single Msg Type = D

8=FIX.4.4.9=203.35=D.34=6.56=MEXFIX.49=MERR.52=20060620-19:45:56.50=301.57=DV.122=20060620-19:45:56.1=00201.11=A00702.21=1.38=100.40=2.44=17500.54=1.55=IPCSPO6.58=ABCDE.60=20060620-14:43:34.453=1.448=MERR.447=D.452=13.10=225.

← Execution Report Msg Type = 8

8=FIX.4.4.9=237.35=8.34=10.122=20060620-19:44:57.49=MEXFIX.50=DV.52=20060620-19:44:57.56=MERR.57=301.1=00201.6=0.11=060620MERR301MERR301A00702.14=0.17=063481780000.37=060620MERR30100001.38=100.39=A.40=2.44=17500.54=1.55=IPCSPO6.58=ABCDE.150=A.151=100.10=058.

← Execution Report Msg Type = 8

8=FIX.4.4.9=276.35=8.34=11.122=20060620-19:44:57.49=MEXFIX.50=DV.52=20060620-19:44:57.56=MERR.57=301.1=00201.6=0.11=060620MERR301MERR301A00702.14=0.17=063481970000.37=060620MERR30100001.38=100.39=0.40=2.44=17500.54=1.55=IPCSPO6.58=ABCDE.59=0.60=20060620-19:45:56.150=0.151=100.198=FI164997.10=191.

### 15 Incorrect order entry specifying a reference

When an order is rejected (tag 150=8) in the tag 58 "Execution Report" messages instead of the reference that was send, an explanatory text of the rejection will appear. An IPC DC06 order is introduced with the "ABCDE" (tag 58) reference and with an incorrect account (tag 1). Notice that the reply is a rejection (tag 150=8) and that in tag 58 there is an error description and not the reference.

→	<b>New Order – Single</b>	<b>Msg Type = D</b>
<pre>8=FIX.4.4*9=203*35=D*34=7*56=MEXFIX*49=MERR*52=20060620- 20:06:38*50=301*57=DV*122=20060620- 20:06:38*1=00101*11=A00703*21=1*38=100*40=2*44=17500*54=1*55=IPC DC06*58=ABCDE*60=20060620-15:05:19*453=1*448=MERR*447=D*452=13*10=178*</pre>		

←	<b>Execution Report</b>	<b>Msg Type = 8</b>
<pre>8=FIX.4.4*9=250*35=8*34=12*122=20060620-20:05:38*49=MEXFIX*50=DV*52=20060620- 20:05:38*56=MERR*57=301*1=00101*6=0*11=060620MERR301MERR301A00703*14=0*17=06 4771FB0000*37=NONE*38=100*39=8*40=2*44=17500*54=1*55=IPC DC06*58=Error: Account does not exist*103=0*150=8*151=0*10=017*</pre>		

## 4.2 Order modification

This section shows how order modification works. Each of the cases presented takes into account the effect of previous messages in the same section. For the purposes of clarity, we have added the corresponding order entry messages that were later modified.

### 1 Entry of first order to modify (250 contracts)

A new limit order of **250 IPC DC06** contracts is entered with a price of **19350**. Note that the ClOrdID (field 11 of the Execution Report message) contains the value **"ID005"**. This will be the value used to reference this order in the modification.

→	<b>New Order - Single</b>	<b>Msg Type = D</b>
<pre>8=FIX.4.4*9=172*35=D*34=13*52=20060328- 20:27:13*56=MEXFIX*57=DV*49=VAFF*50=301*11=ID005*1=00101*21=1*55=IPC DC06*54=1*60=20060328- 18:03:49*38=250*40=2*44=19350*453=1*448=VAFF*447=D*452=13*10=137*</pre>		

←	<b>Execution Report</b>	<b>Msg Type = 8</b>
<pre>8=FIX.4.4*9=227*35=8*34=27*122=20060328-20:28:40*49=MEXFIX*50=DV*52=20060328- 20:28:40*56=VAFF*57=301*1=00101*6=0*11=060328VAFF301VAFF301ID005*14=0*17=8BCDD 7860000*37=060328OVAFF30100005*38=250*39=A*40=2*44=19350*54=1*55=IPC DC06*150=A*151=250*10=024*</pre>		

←	<b>Execution Report</b>	<b>Msg Type = 8</b>
<pre>8=FIX.4.4*9=266*35=8*34=28*122=20060328-20:28:40*49=MEXFIX*50=DV*52=20060328- 20:28:40*56=VAFF*57=301*1=00101*6=0*11=060328VAFF301VAFF301ID005*14=0*17=8BCDD 7B50000*37=060328OVAFF30100005*38=250*39=0*40=2*44=19350*54=1*55=IPC DC06*59=0*60=20060328-20:27:14*150=0*151=250*198=FI184980*10=150*</pre>		

**2 Request to modify the previous order. Reduction of volume to 5 contracts and assignment of reference**

Sending a request to modify the previous order. The volume is set at 5 contracts in field 38 (OrderQty). A reference is added to the number in field 58 (text).

The order to be modified is referenced by field 41 (OrigClOrdID) "ID005". The modification request contains the ClOrdID "ID009" (field 11).

Note that the modification request must include a set of redundant fields that must coincide with the original order: 55 (Symbol) and 54 (Side).

In response to the modification request, two Execution Report messages are received:

The Execution Report messages indicate the status of the request in field 150 (ExecType). The first one contains the value "E" (Pending Replace) and indicates acceptance of the request by the MexFix server. The second contains the value "5" (Replace) indicating acceptance and execution of the modification request by the central systems.

The Execution Report messages indicate the status of the order in field 39 (OrdStatus). The first contains the value "E" (Pending Replace) and the second the value "0" (New). Note that the value "New" only indicates that the order was assigned a new ClOrdID.

Both Execution Reports indicate the new ClOrdID (field 11, ClOrdID) and the ClOrdID of the order that is being modified (field 41, OrigClOrdID).

→ Order Modification Request Msg Type = G

8=FIX.4.4.9=200.35=G.34=15.52=20060328-  
 20:31:49.56=MEXFIX.57=DV.49=VAFF.50=301.41=ID005.11=ID009.1=00101.21=1.55=IPC  
 DC06.54=1.44=19350.60=20060328-18:09:58.38=5.40=2.58=modific vol  
 orden.453=1.448=VAFF.447=D.452=13.10=038.

← Execution Report Msg Type = 8

8=FIX.4.4.9=278.35=8.34=31.122=20060328-20:33:16.49=MEXFIX.50=DV.52=20060328-  
 20:33:16.56=VAFF.57=301.1=00101.6=0.11=060328VAFF301VAFF301ID009.14=0.17=8BD20C  
 9C0000.37=060328OVAFF30100005.38=5.39=E.40=2.41=060328VAFF301VAFF301ID005.44=  
 19350.54=1.55=IPC DC06.58=modific vol orden.59=0.150=E.151=5.10=197.

← Execution Report Msg Type = 8

8=FIX.4.4.9=300.35=8.34=32.122=20060328-20:33:16.49=MEXFIX.50=DV.52=20060328-  
 20:33:16.56=VAFF.57=301.1=00101.6=0.11=060328VAFF301VAFF301ID009.14=0.17=8BD20C  
 BB0000.37=060328OVAFF30100005.38=5.39=0.40=2.41=060328VAFF301VAFF301ID005.44=  
 19350.54=1.55=IPC DC06.58=modif.59=0.60=20060328-  
 20:31:50.150=5.151=5.198=F1184980.10=216.

**3 New request to modify the previous order. Increase in volume to 15 contracts.**

Sending of a request to modify the previous order. Note that the reference "ID009" in field 41 (OrigClOrdID) refers to the ClOrdID received after the modification. Because of the rules of the business, this does not work FOR SENTRA INSTRUMENTS.

→ Order Modification Request Msg Type = G

8=FIX.4.4.9=201.35=G.34=16.52=20060328-  
 20:34:50.56=MEXFIX.57=DV.49=VAFF.50=301.41=ID009.11=ID003.1=00101.21=1.55=IPC  
 DC06.54=1.44=19350.60=20060328-18:09:58.38=15.40=2.58=modific vol  
 orden.453=1.448=VAFF.447=D.452=13.10=082.

← Execution Report Msg Type = 8

8=FIX.4.4-9=280-35=8-34=33-122=20060328-20:36:17-49=MEXFIX-50=DV-52=20060328-20:36:17-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301ID003-14=0-17=8BD4D2340000-37=060328OVAFF30100005-38=15-39=E-40=2-41=060328VAFF301VAFF301ID009-44=19350-54=1-55=IPC DC06-58=modific vol orden-59=0-150=E-151=15-10=024-

← Execution Report Msg Type = 8

8=FIX.4.4-9=302-35=8-34=34-122=20060328-20:36:18-49=MEXFIX-50=DV-52=20060328-20:36:18-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301ID003-14=0-17=8BD4D2540000-37=060328OVAFF30100005-38=15-39=0-40=2-41=060328VAFF301VAFF301ID009-44=19350-54=1-55=IPC DC06-58=modif-59=0-60=20060328-20:34:51-150=5-151=15-198=FI184982-10=054-

**4 Entry of the second order to be modified (100 contracts)**

A new limit purchase order is entered for **100 IPC SP06** securities with a price of **19350**. Note that the ClOrdID (field 11 of the Execution Report message) contains the value **"1NOS"**. This will be the value used to reference that order in the modification.

→ New Order - Single Msg Type = D

8=FIX.4.4-9=171-35=D-34=17-52=20060328-20:37:42-56=MEXFIX-57=DV-49=VAFF-50=301-11=1NOS-1=00101-21=1-55=IPC SP06-54=1-60=20060315-23:40:38-38=100-40=2-44=19325-453=1-448=VAFF-447=D-452=13-10=157-

← Execution Report Msg Type = 8

8=FIX.4.4-9=226-35=8-34=35-122=20060328-20:39:09-49=MEXFIX-50=DV-52=20060328-20:39:09-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF3011NOS-14=0-17=8BD76F650000-37=060328OVAFF30100006-38=100-39=A-40=2-44=19325-54=1-55=IPC SP06-150=A-151=100-10=040-

← Execution Report Msg Type = 8

8=FIX.4.4-9=265-35=8-34=36-122=20060328-20:39:09-49=MEXFIX-50=DV-52=20060328-20:39:09-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF3011NOS-14=0-17=8BD76F940000-37=060328OVAFF30100006-38=100-39=0-40=2-44=19325-54=1-55=IPC SP06-59=0-60=20060328-20:37:43-150=0-151=100-198=FI184984-10=166-

**5 Request to modify the second order. Reduction of volume to 10 contracts.**

The volume of the previous order is reduced using the same mechanism shown in case 2 of this section. The resulting ClOrdID is **"060328VAFF301VAFF3011NOS"**, in this case using the ClOrdID without a prefix.

→ Order Modification Request Msg Type = G

8=FIX.4.4-9=187-35=G-34=18-52=20060328-20:39:38-56=MEXFIX-57=DV-49=VAFF-50=301-41=1NOS-11=1OMR-1=00101-21=1-55=IPC SP06-54=1-44=19350-60=20060315-22:45:31-38=10-40=2-58=CEDHG-453=1-448=VAFF-447=D-452=13-10=066-

← Execution Report Msg Type = 8

8=FIX.4.4-9=266-35=8-34=37-122=20060328-20:41:05-49=MEXFIX-50=DV-52=20060328-20:41:05-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF3011OMR-14=0-17=8BD936690000-37=060328OVAFF30100006-38=10-39=E-40=2-41=060328VAFF301VAFF3011NOS-44=19350-54=1-55=IPC SP06-58=CEDHG-59=0-150=E-151=10-10=246-

```
← Execution Report Msg Type = 8
8=FIX.4.4-9=300-35=8-34=38-122=20060328-20:41:05-49=MEXFIX-50=DV-52=20060328-
20:41:05-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF3011OMR-14=0-17=8BD93
6A80000-37=060328OVAFF30100006-38=10-39=0-40=2-41=060328VAFF301VAFF3011NOS-4
4=19350-54=1-55=IPC SP06-58=CEDHG-59=0-60=20060328-
20:39:39-150=5-151=10-198=FI184985-10=151-
```

**6 Notification of partial execution of the second order (5 contracts)**

The order is partially executed for 5 contracts, and the corresponding Execution Report message is received.

This partial execution will affect the behavior of the modification requested in the next case. Note that field 151 (LeavesQty) indicates the "alive" volume of the order, and field 14 (CumQty) indicates the total volume executed.

```
← Execution Report Msg Type = 8
8=FIX.4.4-9=319-35=8-34=39-122=20060328-20:43:31-49=MEXFIX-50=DV-52=20060328-
20:43:31-56=VAFF-57=301-1=00101-6=19350-11=060328VAFF301VAFF3011OMR-14=5-17=8B
DB6DFA0001-31=19350-32=5-37=060328OVAFF30100006-38=10-39=1-40=2-44=19350-54=1-5
5=IPC SP06-58=CEDHG-59=0-60=20060328-
20:42:04-150=F-151=5-198=FI184985-442=1-527=FI0000030580-5681=M-10=086-
```

**4.3 Order cancellation**

This section shows how order cancellation works. Each of the cases presented takes into account the effect of previous messages in the same section. To make it easier to follow the process, we have added the corresponding entry messages for the orders that are canceled later.

**1 Entry of the order to be canceled**

A limit order is entered to purchase **50 TXL JN06** securities at a price of **15.00**. Note that the ClOrdID (field 11 of the Execution Report message) contains the value **"060328SEFI301SEFI301077NOS"**. This will be the value used to reference that order in the cancellation. In this case the ClOrdID was used without the prefix.

```
→ New Order - Single Msg Type = D
8=FIX.4.4-9=173-35=D-34=137-52=20060328-
20:58:59-56=MEXFIX-57=DV-49=SEFI-50=301-11=077NOS-1=00101-21=1-55=TXL
JN06-54=1-60=20060316-
01:04:20-38=50-40=2-44=12.25-453=1-448=SEFI-447=D-452=13-10=031-
```

```
← Execution Report Msg Type = 8
8=FIX.4.4-9=228-35=8-34=2787-122=20060328-21:00:26-49=MEXFIX-50=DV-52=20060328-
21:00:26-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI301077NOS-14=0-17=8BEAE
E9B0000-37=060328OSEFI30100012-38=50-39=A-40=2-44=12.25-54=1-55=TXL
JN06-150=A-151=50-10=210-
```

```
← Execution Report Msg Type = 8
8=FIX.4.4-9=263-35=8-34=2788-122=20060328-21:00:27-49=MEXFIX-50=DV-52=20060328-
21:00:27-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI301077NOS-14=0-17=8BEAE
ECA0000-37=060328OSEFI30100012-38=50-39=0-40=2-44=12.25-54=1-55=TXL
JN06-59=0-60=20060328-20:59:00-150=0-151=50-198=FT88-10=139-
```

## 2 Request for cancellation of the previous order

A request is sent to cancel the previous order. The order to be canceled is referenced in field 41 (OrigClOrdID). Bear in mind that even for cancellations, the request must contain a ClOrdID (field 11) that has not been used before.

Note that the cancellation request must include a set of redundant fields that coincide with the original order: 55 (Symbol) and 54 (Side).

→ **Order Cancel Request** **Msg Type = F**

8=FIX.4.4.9=122.35=F.34=138.52=20060328-  
21:03:37.56=MEXFIX.57=DV.49=SEFI.50=301.41=077NOS.11=005OCR.55=TXL  
JN06.54=1.60=20060328-01:05:29.10=023.

← **Execution Report** **Msg Type = 8**

8=FIX.4.4.9=263.35=8.34=2795.122=20060328-21:05:04.49=MEXFIX.50=DV.52=20060328-  
21:05:04.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301005OCR.14=0.17=8BEF2  
B140000.37=060328OSEFI30100012.38=50.39=6.40=2.41=060328SEFI301SEFI301077NOS.44  
=12.25.54=1.55=TXL JN06.59=0.150=6.151=50.10=054.

← **Execution Report** **Msg Type = 8**

8=FIX.4.4.9=329.35=8.34=2796.122=20060328-21:05:05.49=MEXFIX.50=DV.52=20060328-  
21:05:05.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301005OCR.14=0.17=8BEF2  
B520000.37=060328OSEFI30100012.38=50.39=4.40=2.41=060328SEFI301SEFI301077NOS.44  
=12.25.54=1.55=TXL JN06.58=Information: Cancelled by Trader.59=0.60=20060328-  
21:03:38.150=4.151=50.198=FT88.10=178.

## 3 Request for cancellation of an existing order

A request is made to cancel a non-existing ClOrdID. The request is rejected through the corresponding Order Cancel Reject message.

→ **Order Cancel Request** **Msg Type = F**

8=FIX.4.4.9=124.35=F.34=139.52=20060328-  
21:15:02.56=MEXFIX.57=DV.49=SEFI.50=301.41=idNoExiste.11=5OCR.55=TXL  
JN06.54=1.60=20060328-01:05:29.10=035.

← **Order Cancel Reject** **Msg Type = 9**

8=FIX.4.4.9=236.35=9.34=2797.122=20060328-21:16:30.49=MEXFIX.50=DV.52=20060328-  
21:16:30.56=SEFI.57=301.11=060328SEFI301SEFI3015OCR.37=NONE.39=8.41=060328SEFI3  
01SEFI301idNoExiste.58=Error: Order not found  
[41=060328SEFI301SEFI301idNoExiste].102=1.434=1.10=220.

## 4 Request to cancel an already canceled order.

A request is made to cancel an order that has already been canceled. The request is rejected through the corresponding Order Cancel Reject message.

→ **Order Cancel Request** **Msg Type = F**

8=FIX.4.4.9=122.35=F.34=140.52=20060328-  
21:49:00.56=MEXFIX.57=DV.49=SEFI.50=301.41=077NOS.11=007OCR.55=TXL  
JN06.54=1.60=20060328-01:05:29.10=018.

←	<b>Order Cancel Reject</b>	<b>Msg Type = 9</b>
---	----------------------------	---------------------

```

8=FIX.4.4=FIX.4.4-9=214.35=9.34=2847.122=20060328-
21:50:27.49=MEXFIX.50=DV.52=20060328-
21:50:27.56=SEFI.57=301.11=060328SEFI301SEFI301007OCR.37=060328OSEFI30100012.39
=4.41=060328SEFI301SEFI301077NOS.58=Error: Order not alive.102=99.434=1.10=227.
    
```

**5 Entry of a second order to be canceled**

A new order is sent that will later be canceled.

→	<b>New Order - Single</b>	<b>Msg Type = D</b>
---	---------------------------	---------------------

```

8=FIX.4.4-9=170.35=D.34=141.52=20060328-
21:52:36.56=MEXFIX.57=DV.49=SEFI.50=301.11=NOS09.1=00101.21=1.55=TE28EN07.54=1.6
0=20060217-18:20:55.38=10.40=2.44=8.7.453=1.448=SEFI.447=D.452=13.10=110.
    
```

←	<b>Execution Report</b>	<b>Msg Type = 8</b>
---	-------------------------	---------------------

```

8=FIX.4.4-9=255.35=8.34=2850.52=20060328-21:54:03.122=20060328-
21:54:03.49=MEXFIX.50=DV.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301NOS0
9.14=0.17=1143582843460.37=281.38=10.39=A.44=8.7.54=1.55=TE28EN07.58=ALTA DE
ORDEN.150=A.151=10.453=1.448=SEFI.447=D.452=13.10=175.
    
```

←	<b>Execution Report</b>	<b>Msg Type = 8</b>
---	-------------------------	---------------------

```

8=FIX.4.4-9=255.35=8.34=2851.52=20060328-21:54:03.122=20060328-
21:54:03.49=MEXFIX.50=DV.56=SEFI.57=301.1=00101.6=0.11=060328SEFI301SEFI301NOS0
9.14=0.17=1143582843460.37=281.38=10.39=0.44=8.7.54=1.55=TE28EN07.58=ALTA DE
ORDEN.150=0.151=10.453=1.448=SEFI.447=D.452=13.10=142.
    
```

**6 Order cancel request. Rejected because of assignment of a duplicate ClOrdID**

A request is sent to cancel the previous order. The request is rejected because it would assign the order a ClOrdID that has already been used.

→	<b>Order Cancel Request</b>	<b>Msg Type = F</b>
---	-----------------------------	---------------------

```

8=FIX.4.4-9=122.35=F.34=144.52=20060328-
21:56:44.56=MEXFIX.57=DV.49=SEFI.50=301.41=077NOS.11=005OCR.55=TXL
JN06.54=1.60=20060328-01:05:29.10=026.
    
```

←	<b>Order Cancel Reject</b>	<b>Msg Type = 9</b>
---	----------------------------	---------------------

```

8=FIX.4.4-9=212.35=9.34=2870.122=20060328-21:58:11.49=MEXFIX.50=DV.52=20060328-
21:58:11.56=SEFI.57=301.11=060328SEFI301SEFI301005OCR.37=NONE.39=8.41=077NOS.5
8=Error: Duplicate ClOrdID [11=060328SEFI301SEFI301005OCR].102=6.434=1.10=019.
    
```

**7 Order cancel request. Rejected because of discrepancy in field 54 (Side)**

A request is sent to cancel the previous order. The request is rejected because there is a discrepancy with the original order data in field 54 (Side).

→	<b>Order Cancel Request</b>	<b>Msg Type = F</b>
---	-----------------------------	---------------------

```

8=FIX.4.4-9=149.35=F.34=146.52=20060328-
22:00:41.56=MEXFIX.57=DV.49=SEFI.50=301.41=NOS09.11=OCR021.55=TE28EN07.54=2.60
=20060328-01:05:29.453=1.448=SEFI.447=D.452=13.10=055.
    
```

← **Order Cancel Reject** **Msg Type = 9**

```
8=FIX.4.4-9=213-35=9-34=2880-52=20060328-22:02:09-122=20060328-
22:02:09-49=MEXFIX-50=DV-56=SEFI-57=301-11=060328SEFI301SEFI301OCR021
-37=null-39=8-41=060328SEFI301SEFI301NOS09 -58=NO COINCIDE SYMBOL O SIDE
CON ORDEN-434=1-10=073-
```

## 4.4 Order status request

In this section we show how the order status request works. The section covers both the request for information on the status of a concrete order (Order Status Request message) as well as the request for information on the status of a set of orders (Order Mass Status Request message).

Each of the cases presented takes into account the effect of previous messages in the same section. To make it easier to follow the process, we have added the corresponding entry messages for the orders that are later looked up.

### 1 Entry of the order to be looked up

A limit order is introduced to purchase **10 TE28MY09** contracts with a price of **8.7** Note that the ClOrdID (field 11 of the Execution Report message) contains the value **"mexder1"**. This will be the value used later to reference that order.

→ **New Order - Single** **Msg Type = D**

```
8=FIX.4.4-9=172-35=D-34=148-52=20060328-
22:04:25-56=MEXFIX-57=DV-49=SEFI-50=301-11=mexder1-1=00101-21=1-55=TE28MY09-54=1
-60=20060314-20:09:47-38=10-40=2-44=8-7-453=1-448=SEFI-447=D-452=13-10=228-
```

← **Execution Report** **Msg Type = 8**

```
8=FIX.4.4-9=255-35=8-34=2884-52=20060328-22:05:53-122=20060328-
22:05:53-49=MEXFIX-50=DV-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI301mexd
er1 -14=0-17=1143583553060-37=319-38=10-39=A-44=8-7-54=1-55=TE28MY09-58=ALTA DE
ORDEN-150=A-151=10-453=1-448=SEFI-447=D-452=13-10=233-
```

← **Execution Report** **Msg Type = 8**

```
8=FIX.4.4-9=255-35=8-34=2885-52=20060328-22:05:53-122=20060328-
22:05:53-49=MEXFIX-50=DV-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI301mexd
er1 -14=0-17=1143583553060-37=319-38=10-39=0-44=8-7-54=1-55=TE28MY09-58=ALTA DE
ORDEN-150=0-151=10-453=1-448=SEFI-447=D-452=13-10=200-
```

### 2 Request for status of previous order

Request for information on the previous order. The order to be looked up is indicated in field 11 (ClOrdID). The request is assigned a reference number through field 790 (OrdStatusReqID). Note that the request contains two redundant fields relating to the order: 55 (Symbol) y 54 (Side).

The response to this request is an Execution Report with detailed information on the order in question.

Note that the message contains field 790 (OrdStatusReqID) with the same value specified in the request.

→ **Order Status Request** **Msg Type = H**

```
8=FIX.4.4-9=131-35=H-34=149-52=20060328-
22:05:48-56=MEXFIX-57=DV-49=SEFI-50=301-790=OSR005-11=mexder1-55=TE28MY09-54=1-
453=1-448=SEFI-447=D-452=13-10=242-
```

← Execution Report Msg Type = 8

8=FIX.4.4-9=252-35=8-34=2892-52=20060328-22:07:15-122=20060328-22:07:15-49=MEXFIX-50=DV-56=SEFI-57=301-1=00101-6=0-11=060328SEFI301SEFI301mexder1-14=0-17=0-37=319-38=10-39=0-44=8-7-54=1-55=TE28MY09-58=Orden nueva-150=I-151=10-790=OSR005-453=1-448=SEFI-447=D-452=13-10=171-

**3 Request for status of the same order after execution**

The same lookup is repeated after the order has been executed (the corresponding Execution Report message on the execution is not shown because it is not relevant to this example).

Note that this lookup was made using the ClOrdID without a prefix.

In this case, field 39 (OrdStatus) of the Execution Report message contains the value 2 (Filled).

→ Order Status Request Msg Type = H

8=FIX.4.4-9=131-35=H-34=151-52=20060328-22:09:35-56=MEXFIX-57=DV-49=SEFI-50=301-790=OSR016-11=mexder1-55=TE28MY09-54=1-453=1-448=SEFI-447=D-452=13-10=237-

← Execution Report Msg Type = 8

8=FIX.4.4-9=250-35=8-34=2910-52=20060328-22:11:02-122=20060328-22:11:02-49=MEXFIX-50=DV-56=SEFI-57=301-1=00101-6=8-7-11=060328SEFI301SEFI301mexder1-14=10-17=0-37=319-38=10-39=2-44=8-7-54=1-55=TE28MY09-58=Llenada-150=I-151=0-790=OSR016-453=1-448=SEFI-447=D-452=13-10=121-

**4 Status request for a non-existing order**

If a status request is sent for information on a non-existing order, the response will be an Execution Report message with the value 8 (Rejected) in field 150 (ExecType). In this case, the rest of the fields need not be taken into account.

→ Order Status Request Msg Type = H

8=FIX.4.4-9=131-35=H-34=152-52=20060328-22:10:52-56=MEXFIX-57=DV-49=SEFI-50=301-790=A0029-11=NOEXISTE-55=TE28MY09-54=1-453=1-448=SEFI-447=D-452=13-10=031-

← Execution Report Msg Type = 8

8=FIX.4.4-9=262-35=8-34=2913-52=20060328-22:12:19-122=20060328-22:12:19-49=MEXFIX-50=DV-56=SEFI-57=301-6=0-11=060328SEFI301SEFI301NOEXISTE-14=0-17=1143583939094-37=0-38=0-39=8-44=0-54=1-55=TE28MY09-58=No existe ciordid-103=99-150=8-151=0-790=A0029-453=1-448=SEFI-447=D-452=13-10=017-

**5 Entry of a second order to look up. Rejected because of market status.**

A new order is entered that will be looked up later. The present request is rejected because market activity is suspended.

→ New Order - Single Msg Type = D

8=FIX.4.4-9=172-35=D-34=8-52=20060329-17:18:26-56=MEXFIX-57=DV-49=VAFF-50=301-11=NOS009-1=00101-21=1-55=IPC JN06-54=2-60=20060217-18:20:55-38=100-40=2-44=19250-453=1-448=VAFF-447=D-452=13-10=211-

← Execution Report Msg Type = 8

8=FIX.4.4-9=276-35=8-34=1247-122=20060329-17:19:53-49=MEXFIX-50=DV-52=20060329-17:19:53-56=VAFF-57=301-1=00101-6=0-11=060329VAFF301VAFF301NOS009-14=0-17=90475ED50000-37=NONE-38=100-39=8-40=2-44=19250-54=2-55=IPC JN06-58=Error: Orders not allowed in the current market state-103=0-150=8-151=0-10=201-

**6 Lookup of a previous order**

Because the ClOrdID being requested did not go through, the response indicates that the order was not found. Although MexDer does not recommend it, this ClOrdID can be used for new orders.

→ Order Status Request Msg Type = H

8=FIX.4.4-9=99-35=H-34=9-52=20060329-17:19:41-56=MEXFIX-57=DV-49=VAFF-50=301-790=OSR03-11=NOS009-55=IPC JN06-54=2-10=133-

← Execution Report Msg Type = 8

8=FIX.4.4-9=214-35=8-34=1249-122=20060329-17:21:08-49=MEXFIX-50=DV-52=20060329-17:21:08-56=VAFF-57=301-1=[N/A]-6=0-11=NOS009-14=0-17=0-37=NONE-38=0-39=8-54=2-55=IPC JN06-58=Error: Not found [11=NOS009]-103=0-150=8-151=0-790=OSR03-10=190-

**7 Entry of a third order to look up**

A new order is entered, which will be looked up later.

→ New Order - Single Msg Type = D

8=FIX.4.4-9=172-35=D-34=12-52=20060329-17:41:53-56=MEXFIX-57=DV-49=SEFI-50=301-11=NOS70-1=00101-21=1-55=IPC JN06-54=1-60=20060317-22:09:00-38=100-40=2-44=19275-453=1-448=SEFI-447=D-452=13-10=207-

← Execution Report Msg Type = 8

8=FIX.4.4-9=227-35=8-34=14-122=20060329-17:43:21-49=MEXFIX-50=DV-52=20060329-17:43:21-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301NOS70-14=0-17=905CD8A30000-37=060329OSEFI30100001-38=100-39=A-40=2-44=19275-54=1-55=IPC JN06-150=A-151=100-10=079-

← Execution Report Msg Type = 8

8=FIX.4.4-9=266-35=8-34=15-122=20060329-17:43:21-49=MEXFIX-50=DV-52=20060329-17:43:21-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301NOS70-14=0-17=905CD8C20000-37=060329OSEFI30100001-38=100-39=0-40=2-44=19275-54=1-55=IPC JN06-59=0-60=20060329-17:41:54-150=0-151=100-198=FI184996-10=211-

**8 Cancellation of the previous order**

The previous order is canceled to exemplify the lookup of a canceled order

→ Order Cancel Request Msg Type = F

8=FIX.4.4-9=147-35=F-34=13-52=20060329-17:43:36-56=MEXFIX-57=DV-49=SEFI-50=301-41=NOS70-11=OCR30-55=IPC JN06-54=1-60=20060328-18:02:28-453=1-448=SEFI-447=D-452=13-10=220-

← Execution Report Msg Type = 8

8=FIX.4.4-9=261-35=8-34=16-122=20060329-17:45:04-49=MEXFIX-50=DV-52=20060329-17:45:04-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301OCR30-14=0-17=905E6B0A0000-37=060329OSEFI30100001-38=100-39=6-40=2-41=060329SEFI301SEFI301NOS70-44=19275-54=1-55=IPC JN06-59=0-150=6-151=100-10=170-

← Execution Report Msg Type = 8

8=FIX.4.4-9=331-35=8-34=17-122=20060329-17:45:04-49=MEXFIX-50=DV-52=20060329-17:45:04-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301OCR30-14=0-17=905E6B680000-37=060329OSEFI30100001-38=100-39=4-40=2-41=060329SEFI301SEFI301NOS70-44=19275-54=1-55=IPC JN06-58=Information: Cancelled by Trader-59=0-60=20060329-17:43:37-150=4-151=100-198=F1184996-10=237-

### 9 Lookup of the previous order

The last order is looked up. Note that the ClOrdID to be used in the lookup is the one assigned in the cancellation of the order.

→ Order Status Request Msg Type = H

8=FIX.4.4-9=127-35=H-34=15-52=20060329-17:46:09-56=MEXFIX-57=DV-49=SEFI-50=301-790=OSR50-11=OCR30-55=IPC JN06-54=1-453=1-448=SEFI-447=D-452=13-10=015-

← Execution Report Msg Type = 8

8=FIX.4.4-9=265-35=8-34=19-122=20060329-17:47:36-49=MEXFIX-50=DV-52=20060329-17:47:36-56=SEFI-57=301-1=00101-6=0-11=060329SEFI301SEFI301OCR30-14=0-17=0-37=060329OSEFI30100001-38=100-39=4-40=2-44=19275-54=1-55=IPC JN06-59=0-60=20060329-17:43:37-150=1-151=100-198=F1184996-790=OSR50-10=207-

### 10 Lookup of the previous order using the old ClOrdID

A lookup is requested with the ClOrdID the previous order had before it was canceled. The request is rejected, because an order can only be looked up by the last ClOrdID assigned to it.

→ Order Status Request Msg Type = H

8=FIX.4.4-9=129-35=H-34=160-52=20060328-22:33:40-56=MEXFIX-57=DV-49=SEFI-50=301-790=NOS001-11=OCR21-55=TE28JL06-54=1-453=1-448=SEFI-447=D-452=13-10=097-

← Execution Report Msg Type = 8

8=FIX.4.4-9=263-35=8-34=2993-52=20060328-22:35:07-122=20060328-22:35:07-49=MEXFIX-50=DV-56=SEFI-57=301-6=0-11=060328SEFI301SEFI301OCR21-14=0-17=1143585307627-37=0-38=0-39=8-44=0-54=1-55=TE28JL06-58=No existe ciordid-103=99-150=8-151=0-790=NOS001-453=1-448=SEFI-447=D-452=13-10=177-

## 4.5 Mass order cancellation

This section shows how the mass order cancellation process works. Each of the cases presented takes into account the effect of previous messages in the same section.

For the examples in this section, we have assumed the existence of a set of orders in the system. The corresponding order entry messages have not been included.

## 1 Order Mass Cancel Request. Rejected because of incorrect value in field 55 (Symbol)

A request is made for a mass order cancellation with an erroneous value in field 55 (Symbol). The Request is rejected with an Order Mass Cancel Report message, with the value **0** (Cancel Request Rejected) in field 531 (MassCancelResponse).

The value 1 (Invalid or Unknown Security) in field 532 (MassCancelRejectReason) indicates the reason for the rejection.

→ **Order Mass Cancel Request** **Msg Type = q**

8=FIX.4.4-9=122-35=q-34=169-52=20060328-  
22:37:09-56=MEXFIX-57=DV-49=SEFI-50=301-11=OMCR1-530=7-55=CONTRATO NO  
VALIDO-60=20060328-17:00:42-10=039-

← **Order Mass Cancel Report** **Msg Type = r**

8=FIX.4.4-9=162-35=3-34=3024-49=MEXFIX-50=DV-52=20060328-  
22:38:36-56=SEFI-57=301-122=20060328-22:38:36-45=169-58=There is no contract matching  
tag 55 = CONTRATO NO VALIDO-373=99-10=021-

## 5. Applications

In his chapter we show examples of the messages described in the chapter of the same name in the MexDer FIX protocol manual.

### 1 Entry of an application with a broker and parties from the same member

A request is send for application through a New Order Cross message. The message indicates each of the parties to the order, by the blocks shown below.

Buy side	Sell side
54=1	54=2
11=APL05	11=APL06
453=2	453=2
448=VAFF	448=VAFF
447=D	447=D
452=13	452=13
448=301	448=301
447=D	447=D
452=11	452=11
1=00101	1=00101
38=25	38=25
58= <b>MCORD02</b>	58= <b>MCORD02</b>

Field 54 (Side) identifies each party. Field 11 (ClOrdID) identifies each of the orders that are generated to carry out the application. The member and trader code for each of the parties is specified in the Parties block (following fields in field 453). The account of each of the parties is indicated in field 1 (Account). Field 38 (OrderQty) indicates the number of securities and must coincide for both parties. The value in field 58 (Text) is the reference for the application, and should coincide for both parties. If indicating a self-entry is desired, the first two characters must be used, introducing AC if it is a buy self-entry and AV if it is a sell self-entry; from the third character on a reference may be introduced. If indicating a self-entry is not desired the entire field may be used.

The contract and price are specified only once, through the fields 55 (Symbol) and 38 (OrderQty) respectively.

Next, a series of Execution Report messages are generated, equivalent to the entry of two orders with the same result. In other words, three Execution Report messages for each party: the first with field 150 (ExecType) containing the value "A" (Pending New), the second with the value "0" (New) and the third with the value "F" (Trade).

The messages with the values "A" (Pending New) and "0" (New) in field 150 (ExecType) are sent only to the broker, that is, the trader that presents the application.

Messages with the value "F" (Trade) in field 150 (ExecType) are sent to both the broker and the parties. When the broker is also a party, the message will not be duplicated.

The example shows only the messages received by the broker.

Note that the Execution Report messages are linked to the request by field 548 (CrossID) and by field 11 (ClOrdID). Both identifiers use the prefix system described in the documentation on FIX protocol specifications implemented by MexDer.

→ **New Order - Cross** **Msg Type = s**

8=FIX.4.4-9=316-35=s-34=28-52=20060328-  
 23:07:25-56=MEXFIX-57=DV-49=VAFF-50=301-548=A3O3-549=1-550=0-552=2-54=1-11=APL05  
 -453=2-448=VAFF-447=D-452=13-448=301-447=D-452=11-1=00101-38=25-58=MCORD02-54=2-  
 11=APL06-453=2-448=VAFF-447=D-452=13-448=301-447=D-452=11-1=00101-38=25-58=MCO  
 RD02-21=1-55=TE28FB07-60=20050328-14:07:37-40=2-44=8-7-10=133-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=267-35=8-34=58-52=20060328-23:08:52-122=20060328-  
 23:08:52-49=MEXFIX-50=DV-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301AP  
 L05  
 -14=0-17=1143587332541-37=0-38=25-39=A-44=8-7-54=1-55=TE28FB07-150=A-151=25-527=00  
 0000000000-548=060328VAFF301VAFF301A3O3 -5681=CR-10=120-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=267-35=8-34=59-52=20060328-23:08:52-122=20060328-  
 23:08:52-49=MEXFIX-50=DV-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301AP  
 L06  
 -14=0-17=1143587332541-37=0-38=25-39=A-44=8-7-54=2-55=TE28FB07-150=A-151=25-527=00  
 0000000000-548=060328VAFF301VAFF301A3O3 -5681=CR-10=123-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=267-35=8-34=60-52=20060328-23:08:52-122=20060328-  
 23:08:52-49=MEXFIX-50=DV-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301AP  
 L05  
 -14=0-17=1143587332541-37=0-38=25-39=0-44=8-7-54=1-55=TE28FB07-150=0-151=25-527=00  
 0000000000-548=060328VAFF301VAFF301A3O3 -5681=CR-10=079-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=267-35=8-34=61-52=20060328-23:08:52-122=20060328-  
 23:08:52-49=MEXFIX-50=DV-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301AP  
 L06  
 -14=0-17=1143587332541-37=0-38=25-39=0-44=8-7-54=2-55=TE28FB07-150=0-151=25-527=00  
 0000000000-548=060328VAFF301VAFF301A3O3 -5681=CR-10=082-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=294-35=8-34=62-52=20060328-23:08:52-122=20060328-  
 23:08:52-49=MEXFIX-50=DV-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301AP  
 L05 -14=0-17=1143587332541-37=0-38=25-39=8-44=8-7-54=1-55=TE28FB07-58=No mejora  
 compra-103=99-150=8-151=25-527=000000000000-548=060328VAFF301VAFF301A3O3  
 -5681=CR-10=077-

← **Execution Report** **Msg Type = 8**

8=FIX.4.4-9=294-35=8-34=63-52=20060328-23:08:53-122=20060328-  
 23:08:53-49=MEXFIX-50=DV-56=VAFF-57=301-1=00101-6=0-11=060328VAFF301VAFF301AP  
 L06 -14=0-17=1143587332541-37=0-38=25-39=8-44=8-7-54=2-55=TE28FB07-58=No mejora  
 compra-103=99-150=8-151=25-527=000000000000-548=060328VAFF301VAFF301A3O3  
 -5681=CR-10=082-

## 6. Notice of Events

This chapter presents examples of the message described in the chapter of the same name in the document "Interface Specifications".

### 1 Reception of a message from the Market Supervisor

The following News message corresponds to the reception of a message from the Market Supervisor.

← News	Msg Type = B
8=FIX.4.4-9=160-35=B-34=2954-56=SEFI-52=20060322-20:49:43-122=20060322- 20:49:43-57=301-49=MEXFIX-50=DV-148=13:48:20 MENSAJE DEL ADMINISTRADOR-33=1-58=MENSAJE DEL ADMINISTRADOR-10=142-	

### 2 Sending a message to the Market Supervisor. Rejected due to error in field 148 (Headline)

Sending a message to the Market Supervisor. The message is rejected because field 148 (Headline) contains a null chain, which is not permitted by the standard for any field.

→ News	Msg Type = B
8=FIX.4.4-9=117-35=B-34=73-52=20060322- 20:49:14-56=MEXFIX-57=DV-49=VAFF-50=301-61=0-148=-33=1-58=ESTE ES UN MENSAJE AL ADMINISTRADOR-10=145-	

← Reject	Msg Type = 3
8=FIX.4.4-9=143-35=3-34=194-49=MEXFIX-50=DV-52=20060322- 20:50:40-56=VAFF-57=301-122=20060322-20:50:40-45=73-58=Tag specified without a value [Tag = 148]-373=4-10=240-	

## Appendix A Table of Message Types

Msg Type	Message
A	Logon
AD	Trade Capture Report Request
AE	Trade Capture Report
AF	Order Mass Status Request
AL	Position Maintenance Request
AM	Position Maintenance Report
AN	Request For Positions
AO	Request For Positions Ack
AP	Position Report
AQ	Trade Capture Report Request Ack
B	News
BC	Network Counterparty System Status Request
BD	Network Counterparty System Status Response
D	New Order – Single
e	Security Status Request
f	Security Status
F	Order Cancel Request
g	Trading Session Status Request
G	Order Modification Request
h	Trading Session Status
H	Order Status Request
j	Business Message Reject
J	Allocation Instruction
P	Allocation Instruction Ack
q	Order Mass Cancel Request
r	Order Mass Cancel Report
s	New Order – Cross
V	Market Data Request
W	Market Data Snapshot Full Refresh
x	Security List Request
y	Security List
Y	Market Data Request Reject
0	Heartbeat
1	Test Request
2	Resend Request
3	Reject
4	Sequence Reset
5	Logout
6	Indication of Interest
8	Execution Report
9	Order Cancel Reject

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