

International Cash Market Segment

FIXML Interface Specifications

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1 Monitoring of Trades

Message	Description
Trade Capture Report (Msg Type = AE)	Information concerning a Trade registered at the CCP

1.1 Trade Capture Report (Msg Type = AE)

Tag	Name	FIXML	Req	Valid Values	Format	Description
Trade Capture Report/ TrdCaptRpt						
1003	TradeID	TrdID	N		String	CCP register identifier. This field is always present in the message.
1040	SecondaryTradeID	TrdID2	N		String	Contains the CCP register identifier for the Initial Trade.
487	TradeReportTransType	TransTyp	N	0 = New 2 = Replace	Char	Identifies whether the message contains a new trade or updates an existing one.
828	TrdType	TrdTyp	N	0 - Regular Trade 1 - Block Trade 49 - Derivative related See Table 4 in the "Codification Tables" document	Int	Indicates the type of trade Type of FIX Trade. This value is used along with TrdSubType [829].
829	TrdSubType	TrdSubTyp	N	See Table 4 in the "Codification Tables" document	Int	This value is used along with TrdType [828].
1126	OrigTradeID	OrigTrdID	N		String	Contains the CCP register identifier for the Previous Trade.
150	ExecType	ExecTyp	N	F = Trade H = Trade Cancel	Char	
820	TradeLinkID	LinkID	N		String	Original primary reference of the Trade. For a Netting / Aggregation

Tag	Name	FIXML	Req	Valid Values	Format	Description
						trade: It contains the CCP register identifier (TradeID [1003]) of the Settlement Instruction. For Fixed Income segment: It contains the common reference of trades linking the return of the repo.
880	TrdMatchID	MtchID	N		String	Trading register number. Matches the Execution Report message's TrdMatchID field. Only apply for Equity segment.
17	ExecID	ExecID	N		String	Original exchange reference of the Trade. Original secondary reference of the Trade.
527	SecondaryExecID	ExecID2	N		String	Previous exchange reference of the Trade.
1300	MarketSegmentID	MktSegID	N	See Table 5 in the "Codification Tables" document	String	Trading Segment Code.
32	LastQty	LastQty	Y	>= 0, without decimals	Qty	Trade quantity / nominal amount.
151*	LeavesQty	LeavesQty	N		Qty	Outstanding quantity / nominal amount of the trade.
31	LastPx	LastPx	Y		Price	Price of the Trade when it is a Buy/Sell trade.
30	LastMkt	LastMkt	N		Exchange	Segment MIC
15	Currency	Ccy	N		Currency	Currency code. Expressed as per ISO 4217 standard.
423	PriceType	PxTyp	N	1 = Percentage	Integer	Applicable only for Bonds.
75	TradeDate	TrdDt	N		LocalMktDate	Trading date.
60	TransactTime	TxnTm	N		UTCTime stamp	Date and time when transaction was carried out in CCP, in UTC format.
64	SettlDate	SettlDt	N		LocalMktDate	Intended Settlement Date.
381	GrossTradeAmt	GrossTrdA	N		Amt	Settlement amount of the

Tag	Name	FIXML	Req	Valid Values	Format	Description
		mt				Trade. Cash Amount of the trade. Can be negative, depending on the result of netting on net Accounts.
				M - Market Trade Q - Block trade T- Internal allocation G - External allocation		
5681*	ExchangeTradeType	ExchTrdTyp	N	E - Exercise and Maturity of the Derivatives Segment See Table 4 in the "Codification Tables" document	String	CCP Trade Type.
830	TransferReason	TrnsfrRsn	N		String	Additional register information of the Trade.
/TrdCaptRpt/ Hdr						
35	MsgType	MsgTyp	Y	AE	String	Identifies the type of message.
49	SenderCompID	SID	Y	BMCL SIXC	String	Identifier of the entity sending the message. Contains "BMCLSIXC" .
56	TargetCompID	TID	Y		String	Identifier(s) of the entity(-ies) to which the message is sent. The entity codes are separated by commas (,).
50	SenderSubID	SSub	Y*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established.
52	SendingTime	Snt	Y		UTCTimest amp	Time at which the message was sent.
/TrdCaptRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	

Tag	Name	FIXML	Req	Valid Values	Format	Description
48	SecurityID	ID	N		String(12)	ISIN code
22	SecurityIDSource	Src	N	4 = ISIN number	String	
207	SecurityExchange	Exch	N		Exchange	Represents Market Segment code of the security.
/TrdCaptRpt/ Amt						(n times)
→708	PosAmt	Amt	N		Amt	If PosAmtReason[1585] = 1000, it can be negative, depending on the result of netting on net accounts. If PosAmtReason[1585] = 1001, it refers to the Cash Amount of securities held by the Settlement Entity.
				1000 = Cash Amount outstanding on the Trade		
→1585	PosAmtReason	Rsn	N	1001 = Cash Amount of Securities held Only apply for Equity segment.	Int	
/TrdCaptRpt/ TrdRegTS						(1 time)
→769	TrdRegTimestamp	TS	N		UTCTimest amp	Day and time of the Initial Trade in the Trading System.
→770	TrdRegTimestampT ype	Typ	N	3 = Time Out	Int	
/TrdCaptRpt/ RptSide						(1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message.
→54	Side	Side	Y	1 = Buy 2 = Sell	Char	Side of the Securities position.
→1	Account	Acct	N		String	Account information. Client reference entered in the order. Only apply for Equity segment.

Tag	Name	FIXML	Req	Valid Values	Format	Description
→581	AccountType	AcctTyp	N	1 - Client 3 - House Before-MIFID-II: 1 - Third-party 3 - Proprietary 7 - Specialist With-MIFID-II: 1 - AOTC 3 - MTCH 4 - DEAL	Int	House / Client Indicator. Trading Capacity. Only apply for Equity segment.
→77	PositionEffect	PosEfct	N	"O" = Open "C" = Close		Indicates whether the Trade opens or closes a position.
→58	Text	Txt	N		String	If it is a Market Trade, it contains the Reference allocated in the order. Only apply for Equity segment. If it is an Internal Account Allocation or a Transfer, it contains the Reference of the Previous Trade. Only apply for Equity segment.
/TrdCaptRpt/ RptSide/ ClrInst						(1 times)
→577	ClearingInstruction	ClrngInstrctn	N	0 - Normal Trade 4 - Market Maker Trade 12 - Retail Trade	Int	Eligibility of trade for clearing and central counterparty processing.
/TrdCaptRpt/ RptSide/ Pty						(n times)
→→ 448	PartyID	ID	N		String	If PartyRole[452]=1, it contains the Clearing member ID of Trading Participant. CCP's Member code. If PartyRole[452]=4, it contains the Clearing Member code. If PartyRole[452]=10, it contains the CSD code. If PartyRole[452]=11, it contains the platform user code. If PartyRole[452]=13, it contains the platform Member code,

Tag	Name	FIXML	Req	Valid Values	Format	Description
						<p>(Trading ID (TSO Participant ID)).</p> <p>If PartyRole[452]=16, it contains the trading platform code. (MIC)</p> <p>If PartyRole[452]=38, it contains the code of the Position Account associated with the Trade.</p> <p>If PartyRole [452]=45:</p> <ul style="list-style-type: none"> • If Side [54] = 1 (Buy), it contains the CCV buyer. • If Side [54] = 2 (Sell), it contains the CCV seller. <p>If PartyRole[452]=90, it contains the code of the Settlement Participant.</p> <p>If PartyRole[452]=91, it contains the Settlement Account code.</p>
→→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code B=BIC code (Bank Identification Code - SWIFT managed) G=Market Identifier Code(for PartyRole 16) 1 = Clearing member ID of Trading Participant Executing Firm	Char	
→→ 452	PartyRole	R	N	4 = Clearing Firm 10 = CSD Code 11 = Order Origination Trader 13 = Trading	Int	Indicates the role taken up by the code specified in PartyID.

Tag	Name	FIXML	Req	Valid Values	Format	Description
						<p>If StipulationType [233] = TINST, it contains the Instruction type:</p> <ul style="list-style-type: none"> • DVP = Delivery versus payment • RVP = Receive versus payment • DWP = Delivery with payment • DFP = Delivery free of payment • RFP = Receive free of payment • PWD = Payment / collection without delivery of securities • ROC = No delivery or payment • RWP = Receive with payment <p><u>For Corporate Actions:</u></p> <p>If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD.</p> <p><u>For buy/sell trades:</u></p> <p>If StipulationType [233] = TOPEM, it contains the trade type of the execution on the trading platform.</p> <p>If StipulationType [233] = QTYM, it contains the quantity / nominal amount of the execution on the trading platform.</p> <p>If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform.</p> <p><u>For the Fixed Income Segment:</u></p> <p>If StipulationType [233] = UTI, it contains the Unique Trade Identifier.</p> <p>If StipulationType [233] = SFTTYPE, it contains the SFT type:</p> <ul style="list-style-type: none"> • B: buy/sell trade

Tag	Name	FIXML	Req	Valid Values	Format	Description
						<ul style="list-style-type: none"> ● R: repo trade ● N: Not applicable <p>If StipulationType [233]=FINRATE, it contains the fixed interest rate.</p> <p>If StipulationType [233]=UTIPRIOR, it contains the UTIPRIOR of the trade.</p>
/TrdCaptRpt/ RptSide/ MiscFees						(1 time)
→→ 137	MiscFeeAmt	Amt	N		Amt	Brokerage fee of the trade. Only apply for Equity segment.
→→ 139	MiscFeeType	Typ	N	12=Agent	String	
/TrdCaptRpt/ RptSide/ TrdRptOrdDetl						(1 time) Only apply for Equity segment.
→→ 198	SecondaryOrderID	OrdID2	N		String	Single identifier composed by the order date plus the order number of the initial Trade as allocated by the trading platform.
→→ 586	OrigOrdModTime	OrigOrdModTm	N		UTCTimestamp	Date and time of the order of the initial Trade as allocated by the trading platform.
→→ 1729*	FirmMnemonic	FirmMnem	N		String(10)	Allocation Mnemonic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemonic defined by the Destination Member (Take-up Trading Firm).
/ TrdCaptRpt/ RptSide/ Alloc						(1 time)
→ 161	AllocText	Txt	N		String(18)	Allocation Reference.
/ TrdCaptRpt/ RptSide/ Qty						(1 times)
→ 703	Postype	Typ	N	RCV = Received Quantity	String	RCV indicates the number of securities held by the Settlement Entity. Only apply for Equity segment.
→ 705	ShortQty	Short	N	>= 0, without decimals	Qty	
/ TrdCaptRpt/ RptSide/ TrdRptOrdDetl						
151	LeavesQty	LeavesQty	N		Qty	Outstanding quantity of the trade.

Tag	Name	FIXML	Req	Valid Values	Format	Description
11	ClOrdID	ClOrdID	N		String	Client order reference.
528	OrderCapacity	Cpcty	Y	A - AGEN P - PRIN	Char	Represents Trading Capacity of the member.

2 Trade Allocation

Message	Description
Allocation Instruction (Msg Type = J)	Request for both Internal and External Allocation. It is also used to accept, reject or cancel an External Allocation.
Allocation Report (Msg Type = AS)	Report on the status of an Internal Allocation or an External Allocation.

2.1 Allocation Instruction (Msg Type = J)

Tag	Name	FIXML	Req	Valid Values	Format	Description
Allocation Instruction/ AllocInstrctn						
70	AllocID	ID	Y		String (10)	Single identifier for each Allocation Instruction message.
71	AllocTransType	TransTyp	Y	0 = New 2 = Cancel	Char	Indicates whether the message is a request for an allocation transfer or a cancellation. A cancellation may only be carried out on an External Allocation that is awaiting acceptance at the destination.
626	AllocType	Typ	Y	17 = Initiate or Cancel an External Allocation, request a Transfer or an Internal Account Allocation 18 = Acceptance of an External Allocation by the Take-up Trading Firm	Int	

Tag	Name	FIXML	Req	Valid Values	Format	Description
				19 = Rejection of an External Allocation by the Take-up Trading Firm		
				10 = Rejection of an External Allocation by the Take-up Clearing Firm		
				25 = Acceptance of an External Allocation by the Take-up Clearing Firm		
793	SecondaryAllocID	ID2	N		String (40)	Single identifier of the AllocationTransfer assigned by the CCP. Required if AllocTransType [71] = 2 (Cancel) or AllocType [626] is other than 17.
72	RefAllocID	RefID	N		String (9)	Identifier of the External Allocation request to be cancelled, accepted or rejected . It should contain the value of the field AllocReportID [755] received in Allocation Report message (AS). Required when AllocTransType [71] = 2 (Cancel) or AllocType [626] is other than 17 .
796	AllocCancReplaceReason	CxlRplcRsn	N	99 = Other	Int	Ignored by the interface.
54	Side	Side	Y	1 = Buy 2 = Sell	Char	Side corresponding to the whole trades to be allocated. Ignored when AllocType [626] is other than 17.
53	Quantity	Qty	Y		Qty	Ignored by the interface.
75	TradeDate	TrdDt	Y		LocalMktDate	Trade date. Intended Settlement Date. Ignored when AllocType [626] is

Tag	Name	FIXML	Req	Valid Values	Format	Description
other than 17.						
/AllocInstrctn/ Hdr						
35	MsgType	MsgTyp	Y	J	String	Identifies the type of message.
49	SenderCompID	SID	Y		String	Identifier of the entity sending the message.
56	TargetCompID	TID	Y	SIXCBMCL	String	Identifier of the entity to which the message is sent. Must contain " SIXCBMCL ".
115	OnBehalfOfCompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID.
50	SenderSubID	SSub	Y*		String	Must contain the code of the user with which the FIX session started.
57	TargetSubID	TSub	Y*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established.
52	SendingTime	Snt	Y		UTCTimest amp	Time at which the message was sent.
Indicates that all trades in this order will be allocated.						
In this case <AllExc> block can't be used.						
(1-time)						
→198	SecondaryOrderID	OrdID2	N		String	Single identifier composed by the order date plus the order number of the initial Trade as allocated by the trading platform.
/AllocInstrctn/ AllExc						
Required unless OrdAllocGrp is notified or AllocTransType [71] = 2 (Cancel).						
Always for trades with same security, same Intended Settlement Date and same side. (n times)						
→→ 1003	TradeID	TrdID	N		String	CCP register identifier of the Trade to be allocated transferred.
/AllocInstrctn/ AllExc/ MiscFees*						
(1-time)						

Tag	Name	FIXML	Req	Valid Values	Format	Description
→→-137*	MiscFeeAmt	Amt	N		Amt	Brokerage fee of the Trade to be transferred.
→→-139*	MiscFeeType	Typ	N	12= Agent	String	
/AllocInstrctn/ Instrmt						
55	Symbol	Sym	N	[N/A]	String	
/AllocInstrctn/ Pty (1 times)						
→448	PartyID	ID	N		String	If PartyRole[452]=96, it contains the Destination Member (external account allocation only).
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	N	96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID.
/AllocInstrctn/ Alloc Required unless AllocTransType [71] = 2 (Cancel). (1 time)						
→79	AllocAccount	Acct	N		String	Destination Position Account. Ignored by the interface when AllocType [626] = 10, 19 or 25 . It is also ignored when AllocType [626] = 17 to initiate or cancel an External Allocation.
→80	AllocQty	Qty	N		Qty	Total quantity of the securities to be allocated. When multiple allocations it must be the total of the alive volumes of the trades to be allocated. When single allocations, a partial allocation is allowed. So, it is possible a value less than or equal to the alive volume trade.
→1729	FirmMnemonic	FirmMnem	N		String(10)	Allocation Mnemonic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemonic defined by the Destination Member (Take-up Trading Firm).
→161	AllocText	Txt	N		String(18)	External Allocation Reference.
→1732	FirmAllocText	FirmTxt	N		String(18)	Allocation Reference allocated by the Origin Member (Give-up Trading Firm) for internal usage.

2.2 Allocation Report (Msg Type = AS)

Tag	Name	FIXML	Req	Valid Values	Format	Description
Allocation Report/ AllocRpt						
755	AllocReportID	RptID	Y		String	Single identifier for each Allocation Report message in a session.
70	AllocID	ID	N		String	Identifier of the related Allocation Instruction message.
71	AllocTransType	TransTyp	Y	0 = New 2 = Cancel	Char	
						Present when AllocTransType [71] = 2 (Cancel). Report the field received in RefAllocID of the allocation cancel request, (originally sent in AllocReportID by CCP).
795	AllocReportRefID	RptRefID	N		String	If an external allocation remains pending when the cut-off time is reached, the system will cancel the allocation and report the value from AllocReportID [755] from previous AS sent by CCP.
796	AllocCancReplaceReason	CxIRplcRsn	N	99=Other	Int	Present when AllocTransType [71] = 2 (Cancel).
793	SecondaryAllocID	ID2	N		String	Single identifier of the Allocation transfer assigned by the CCP.
794	AllocReportType	RptTyp	Y	15 = Give-up 16 = Take-up	Int	
87	AllocStatus	Stat	Y	5 = Rejected by intermediary 6 = Allocation pending 9 = Claimed 12 = Cancelled 13 = Pending take-up approval	Int	For more information, see - “¡Error! No se encuentra el origen de la referencia. Error! Reference source not found.7.9 - ¡Error! No se encuentra el origen de la referencia. Error! Reference source not found.Message flow”.
54	Side	Side	Y	1 = Buy 2 = Sell	Char	Indicates whether the Trade to be allocated transferred is buy or sell side.
53	Quantity	Qty	Y		Qty	Total quantity of securities of the Allocation Transfer .

Tag	Name	FIXML	Req	Valid Values	Format	Description
6	AvgPx	AvgPx	Y		Price	Trade price. It contains 0 when a multiple allocation.
75	TradeDate	TrdDt	Y		LocalMktDate	Trade date. Intended Settlement Date.
381	GrossTradeAmt	GrossTrdAmt	N		Amt	Total Cash amount of the Allocation Transfer.
/AllocRpt/ Hdr						
35	MsgType	MsgTyp	Y	AS	String	Identifies the type of message.
49	SenderCompID	SID	Y	SIXCBMCL	String	Identifier of the entity sending the message. Contains "SIXCBMCL".
56	TargetCompID	TID	Y		String	Identifier(s) of the entity(-ies) to which the message is sent. The entity codes are separated by commas (,).
50	SenderSubID	SSub	Y*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established.
52	SendingTime	Snt	Y		UTCTimestamp	Time at which the message was sent.
/AllocRpt/ OrdAlloc						
→11	ClOrdID	ClOrdID	N		String	OrdAlloc block with order data: • when multiple allocations, from an order. • when single allocation, from the order data related to the AllExc trade. (1 time) Client reference entered in the order. Not informed when multiple allocations.
→198	SecondaryOrderID	OrdID2	N		String	Single identifier composed by the order date plus the order number of the initial Trade as allocated by the trading platform.
→1*	Account	Acct	N		String	Client reference entered in the order. Not informed when multiple allocations.
→58*	Text	Txt	N		String	If it is a Market trade, it contains the Reference

Tag	Name	FIXML	Req	Valid Values	Format	Description
						<p>allocated in the order.</p> <p>If it is a bilateral Trade, it is the Reference allocated by the member who enters the trade.</p> <p>If it is an Internal Account Allocation or a Transfer, it contains the Reference of the previous Trade.</p> <p>Not informed when multiple allocations.</p>
→581*	AccountType	AcctTyp	N	<p>Before</p> <p>MIFID-II:</p> <p>1 – Third-party</p> <p>3 – Proprietary</p> <p>7 – Specialist</p> <p>With</p> <p>MIFID-II:</p> <p>1 – AOTC</p> <p>3 – MTCH</p> <p>4 – DEAL</p>	Int	<p>Trading Capacity.</p> <p>Not informed when multiple allocations.</p>
	/AllocRpt/ AllExc					<p>It is not present in the case of multiple allocations from an order.</p> <p>(n times)</p>
→→32	LastQty	LastQty	N		Qty	Trade quantity.
→→31	LastPx	LastPx	N		Price	Trade price.
→→1003	TradeID	TrdID	N		String	<p>CCP register identifier of the new Trade.</p> <p>It is only present when AllocStatus [87] = 9 (Claimed).</p>
→→1126*	OrigTradeID	OrigTrdID	N		String	<p>CCP register identifier of the Trade to be allocated transferred.</p>
→→29	LastCapacity	LastCpcty	Y	1-AGEN 4-PRIN	Char	Trading Capacity.
→→17	ExecID	ExecID	N		String	Original exchange reference of the Trade.
1300*	MarketSegmentID	MktSegID	N	See Table 5 in the “Codification Tables”	String	Trading Segment Code.

Tag	Name	FIXML	Req	Valid Values	Format	Description
document						
880*	TrdMatchID	MtchID	N		String	CCP register identifier of the initial Trade.
/AllocRpt/ AllExc/ Stip*						
→→- 233*	StipulationType	Typ	N	TOPEM QTYM- MEMM	String	
→→- 234*	StipulationValue	Val	N		String	If StipulationType [233] = TOPEM, it contains the trade type of the execution on the trading platform. If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform. If StipulationType [233] = MEMM, it contains the member code of the execution on the trading platform.
/AllocRpt/ AllExc/ MiscFees*						(1 time)
→→- 137*	MiscFeeAmt	Amt	N		Amt	Brokerage fee of the initial Trade.
→→- 139*	MiscFeeType	Typ	N	12 = Agent	String	
/AllocRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	
48	SecurityID	ID	N		String(12)	ISIN code.
22	SecurityIDSource	Src	N	4 = ISIN number	String	
/AllocRpt/ Pty						(n times)
→→448	PartyID	ID	N		String	If PartyRole[452]=11, it contains the platform user code. If PartyRole[452]=13, it contains the platform Member code. If PartyRole[452]=16, it contains the platform code. If PartyRole[452]=12, it contains the user that initiated the request. If PartyRole[452]=36, it contains the user of the Destination.

Tag	Name	FIXML	Req	Valid Values	Format	Description
						<p>Member that accepted or rejected the Assignment.</p> <p>If PartyRole[452]=95, it contains the Origin Member.</p> <p>If PartyRole[452]=96, it contains the Destination Member.</p> <p>If PartyRole[452]=98, it contains the Position Account's Clearing Member.</p>
→→447	PartyIDSource	Src	N	D = Proprietary/ Custom code G=Market Identifier Code(for party role 16)	Char	
						<p>Indicates the role taken up by the code specified in PartyID.</p> <p>Value 11 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform user code.</p> <p>Value 12 is present in messages for users of the Member that issued the Transfer request, and for users of the Allocation Destination Member, if this is the case, notifying them of the user that initiated the request.</p> <p>Value 13 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Member code.</p> <p>Value 16 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform code.</p> <p>When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation.</p> <p>Value 95 is present in messages for the Origin Member and the Destination Member of an Allocation, informing them of the Origin Member.</p> <p>Value 96 is present in all messages relating to an</p>
→→452	PartyRole	R	N	11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 16 = Executing System (platform code) 36 = Clearing Broker Trader 95 = Give-up Trading Firm 96 = Take-up Trading Firm 98 = Take-up Clearing Firm	Int	

Tag	Name	FIXML	Req	Valid Values	Format	Description
						External Allocation, providing information on the Destination Member. Value 98 is present in messages for the Destination Member when the message contains an account in the AllocAccount [79] field, informing it of the Clearing Member for this account. This value is also present in messages sent to the Clearing Member.
/AllocRpt/ Alloc						(1 time)
						Destination Position Account. In Internal allocation, position account is reported. In an External Allocation, this information is provided when the allocation execution status is sent to the destination member. In any other case this field is not present. In an External Allocation, information is provided concerning this field only when the message is received as Destination or Clearer (never as Original). In any other case this field is not present.
→79	AllocAccount	Acct	N		String	
→80	AllocQty	Qty	N		Qty	Quantity of securities of the Allocation/ Transfer.
→1729	FirmMnemonic	FirmMnem	N		String	When it is present, it provides information on the Allocation-Mnemonic defined by the Origin Member (Give-up-Trading-Firm) or Allocation-Mnemonic defined by the Destination Member (Take-up-Trading-Firm).
→161	AllocText	Txt	N		String	When it is present, it provides information on the Allocation Reference.
→1732	FirmAllocText	FirmTxt	N		String	When it is present, it provides information on the Allocation-Reference allocated by the Origin Member (Give-up-Trading-Firm) for internal usage.

3 Rejection of messages

Message	Description
Business Message Reject (Msg Type = j)	Message rejection at application level.

3.1 Business Message Reject (Msg Type = j)

Tag	Name	FIXML	Req	Valid Values	Format	Description
BusinessMessageReject/ BizMsgRej						
372	RefMsgType	RefMsgTyp	Y		String	MsgType of the rejected message.
379	BusinessRejectRefID	BizRejRefID	N		String	Identifier of the rejected message.
380	BusinessRejectReason	BizRejRsn	Y	0 = Other 3 = Unsupported Message Type 5 = Rejected by Gate	Int	Reason for rejection.
58	Text	Txt	N		String	Explanatory text.
/BizMsgRej/ Hdr						
35	MsgType	MsgTyp	Y	j	String	Identifies the type of message.
49	SenderCompID	SID	Y	SIXCBMCL	String	Identifier of the entity sending the message.
56	TargetCompID	TID	Y		String	Identifier of the entity to which the message is sent.
50	SenderSubID	SSub	Y*	See Tables 1 and 6 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established or the CCP Code
57	TargetSubID	TSub	N		String	Contains the code of the user to which it is sent.
52	SendingTime	Snt	Y		UTCTimest amp	Time at which the message was sent.

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