The Future of Digital Asset Trading

EDX Markets™ FIX Specifications – Market Data

EDX Markets

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v1.0

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EDXM The Future of Digital Asset Trading

Change Log

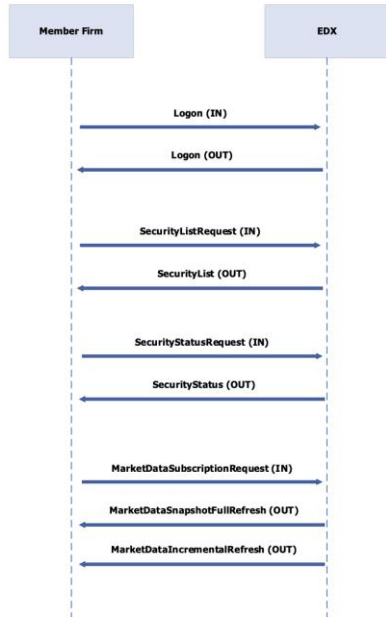
Date	Section / Message(s)	Description
3/4/2024	N/A	Initial v1.0 release of FIX Market Data specifications for EDX Markets match engine.
3/14/2024	Logon Message	Updated sample Logon message to include standard header/footer.
4/4/2024	Market Data Incremental Refresh	Added TradeID to Market Data Incremental Refresh messages for reporting trades.
4/8/2024	Interaction Model	Added interaction model.
4/10/2024	Security List	Removed references to unsupported AggregatedBook field.
4/19/2024	Security List	Added references to fields 996, 1716, and 561.

Overview

EDX Markets FIX specifications are based on the FIX Trading Community FIX 5.0 SP2 specifications.

Interaction Model

- Upon Logon, a Logon (OUT) request is sent, but no other application messages are sent without a corresponding request.
- A Security Status Request (IN) message must be sent to receive Security Status (OUT) messages.
- A Security List Request (IN) message must be sent to receive Security List (OUT) messages.
- A Market Data Subscription Request (IN) message must be sent to receive Market Data Snapshot Full Refresh (OUT) and/or Market Data Incremental Refresh (OUT) messages.
  - This is dependent on whether the request is for Snapshot or Snapshot + Incremental Updates.



Supported Messages

The following convention is used in this document to indicate message direction:

- IN: a message type received by EDX.
- OUT: a message type originating from EDX.
- IN/OUT: a message type that can be sent to or from EDX.

The values under the “Required” column indicate one of the following:

- ‘Y’ – field is mandatory and must be sent or received as a part of the message.
- ‘N’ – field is not required and should be omitted unless otherwise directed by EDX.
- ‘N/A’ – field is not used in the context of the message.

Standard Header

Tag	Field Name	Req’d	Values/Comments
8	Begin string	Y	‘FIXT.1.1‘. Message start. Must be the first field in the message.
9	Body Length	Y	Length of the FIX message. Must be the second field in the message.
35	MsgType	Y	Type of FIX message. Must be the third field in the message.
49	SenderCompID	Y	Message sender’s ID. Assigned at onboarding (same as Username).
56	TargetCompID	Y	‘EDXM’.
34	MsgSeqNum	Y	Message sequence number.
52	SendingTime	Y	UTC timestamp. Time of message.

43	PossDupeFlag	N	Required for retransmitted messages, whether prompted by the sending system or as the result of a resend request.
97	PossResend	N	Required when message may be duplicate of another message sent under a different sequence number.
122	OrigSendingTime	N	Required for message resent as a result of a resend request. If data is unavailable, set to same value as SendingTime.

Standard Footer

Tag	Field Name	Req'd	Values/Comments
10	CheckSum	Y	A value calculated by the FIX engine from the message data and transferred with the data. If the data received does not match the CheckSum value, the data was corrupted in transit.

Logon (IN)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=A
98	EncryptMethod	Y	Must be '0'.
108	HeartBtInt	Y	Heartbeat interval, in seconds. An interval of 0 indicates there are no heartbeats. The maximum supported interval is 90 seconds.
141	ResetSeqNumFlag	N	The FIX Order Entry Port will reject logon if this flag is 'Y'. The operations team for the exchange can reset the inbound sequence number on request.
553	Username	Y	
554	Password	Y	
1137	DefaultApplVerID	Y	Must be '9.'
1408	DefaultCstmApplVerID	N	The schema version is used to ensure consistency across message formats.
Standard Footer		Y	

Logon (OUT)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=A
98	EncryptMethod	Y	Must be '0'.
108	HeartBtInt	Y	Heartbeat interval, in seconds. An interval of 0 indicates there are no heartbeats. The maximum supported interval is 90 seconds.
141	ResetSeqNumFlag	N	The FIX Order Entry Port will reject logon if this flag is 'Y'.

			The operations team for the exchange can reset the inbound sequence number on request.
1137	DefaultApplVerID	Y	Must be '9.'
	Standard Footer	Y	

Sample Messages:

LOGON

```
[BeginString]      8    =  FIXT.1.1
[BodyLength]       9    =  094
[MsgType]          35   =  A
[MsgSeqNum]        34   =  1
[SenderCompID]     49   =  USERNAME
[SendingTime]      52   =  20240314-19:01:29.652
[TargetCompID]     56   =  EDXM
[EncryptMethod]    98   =  0
[HeartBtInt]       108  =  20
[ResetSeqNumFlag]  141  =  Y
[Username]         553  =  USERNAME
[Password]         554  =  password
[DefaultApplVerID  1137 =  9
]
[CheckSum]         10   =  074
```

LOGON RESPONSE

```
[EncryptMethod]      98 =  0
[HeartBtInt]        108 =  20
[ResetSeqNumFlag]   141 =  Y
[DefaultApplVerID] 1137 =  9
```

Logout (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=5
58	Text	N	Describes the reason for logout.
	Standard Footer	Y	

Security Status Request (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=e

324	SecurityStatusReqID	Y	The ID of the Security Status Request; must be unique, any format.
55	Symbol	Y	The Symbol of the Instrument whose Order Book Status is requested. Only one Instrument is supported for the Security Status Request.
263	SubscriptionRequestType	Y	The type of Market Data Subscription Request for this Security Status Request. 0 [SNAPSHOT] – will only provide Snapshot messages at set intervals. 1 [SNAPSHOT_PLUS_UPDATES] – will provide Snapshot and Incremental update messages for any activity on the Order Book. 2 [DISABLE_PREVIOUS_SNAPSHOT_PLUS_UPDATE_REQUEST] – Allows the client to stop their existing Market Data Subscription messages.
	Standard Footer	Y	

Sample Messages

```
[SecurityStatusReqID]       324 =  sub-1
[Symbol]                     55 =  BTC/USD
[SubscriptionRequestType]  263 =  1 [SNAPSHOT_PLUS_UPDATES]
```

Security Status (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header		MsgType 35=f
324	SecurityStatusReqID	N	This field echo's back the Security Status Request ID sent in the Security Status Request.
55	Symbol	Y	The Symbol of the Instrument whose Order Book Status is provided.
969	MinPriceIncrement	N	The smallest increment in which the Instrument's price can specified
326	SecurityTradingStatus	N	The status of the order book for the specified Instrument.
327	HaltReason	N	If trading on the Order Book has been halted, this field provides additional information.
60	TransactTime	N	Time of execution/order creation. UTC timestamp.
	Standard Footer		

Sample Messages

ORDER BOOK READY FOR TESTING

```
[MsgType]                  35 =  f [SECURITY_STATUS]
```

```
[SecurityStatusReqID]    324 =  sub-1
[Symbol]                  55 =  BTC/USD
[SecurityTradingStatus]  326 =  17 [READY_TO_TRADE_START_OF_SESSION]
```

ORDER BOOK SUSPENDED

```
[MsgType]                 35 =  f [SECURITY_STATUS]
[SecurityStatusReqID]    324 =  sub-1
[Symbol]                  55 =  BTC/USD
[SecurityTradingStatus]  326 =  2 [TRADING_HALT]
[HaltReason]             327 =  S [ORDER_BOOK_IN_SUSPENDED_STATE]
```

ORDER BOOK RESUMED

```
[MsgType]                 35 =   f [SECURITY_STATUS]
[SecurityStatusReqID]    324 =   sub-1
[Symbol]                  55 =   BTC/USD
[SecurityTradingStatus]  326 =   3 [RESUME]
```

Security List Request (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header		MsgType 35=x
320	SecurityReqID	Y	The ID of the Security List Request
559	SecurityListRequestType	Y	The type of Security List Request being made. 4 [ALL_SECURITIES]
	Standard Footer		

Security List (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header		MsgType 35=y
320	SecurityReqID	Y	The ID of the Security List Request
322	SecurityResponseID	Y	A unique ID for the response
560	SecurityRequestResult	Y	The result of the request 0 [VALID_REQUEST]
893	LastFragment	Y	N – There are more Security List messages to come Y – This is the last Security List message for this Security List Request
146	NoRelatedSym	N	Number of instrument definitions in the repeating group to follow
55	Symbol	Y	The symbol of the instrument
969	MinPriceIncrement	N	The smallest increment in which the Instrument's price can specified
562	MinTradeVol	Y	The smallest tradeable quantity for the instrument

996	UnitOfMeasure	N	The unit of measure of the underlying asset upon which the instrument is based
1716	UnitOfMeasureCurrency	N	Indicates the currency of the unit of measure
561	RoundLot	N	The trading lot size of an instrument
15	Currency	Y	The quote currency of the instrument
	Standard Footer		

Market Data Subscription Request (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header		MsgType 35=V
262	MDReqID	Y	This is the ID for the Market Data Subscription Request. It must be unique, or must be the ID of the previous request in order to stop the message stream.
263	SubscriptionRequestType	Y	The supported Subscription Request Types outlined earlier specify the type of response expected from the market data gateway. 0 [SNAPSHOT] – will only provide Snapshot messages at set intervals. 1 [SNAPSHOT_PLUS_UPDATES] – will provide Snapshot and Incremental update messages for any activity on the Order Book. 2 [DISABLE_PREVIOUS_SNAPSHOT_PLUS_UPDATE_REQUEST] – Allows the client to stop their existing Market Data Subscription messages.
264	MarketDepth	Y	This field indicates the depth of the order book snapshot requested. 0 [Full Order Book] - This indicates the most comprehensive request containing all price levels or all orders on the order book 1 [Top of Book] - This value indicates only the top of the book – best prices for bid and offer, or top priority orders on the book N>1 [Best N levels] - This value indicates the number of levels that should be sent, starting with the best, on the market data messages
265	MDUpdateType	N	For Snapshot and Update subscriptions, this specifies the type of market data update requested. Only incremental updates are supported.
> 267	NoMDEntryTypes	Y	The number of MDEntryType fields requested from the gateway.

> 269	MDEntryType	Y	Comprehensive list of the types of Market Data Entries requested, whose number is specified in NoMDEntryTypes. GW supports Bid, Offer & Trade as values.
> 146	NoRelatedSym	Y	The number of Symbols for which the Market Data is requested on this message. One or more symbols can be requested; each must be specified in the Symbol field.
> 55	Symbol	Y	The Symbol of the Instrument whose Market Data is requested. More than one entry can be listed here, as specified by the NoRelatedSymbols field.
> 969	MinPriceIncrement	N	The smallest increment in which the instrument's price can be specified
Standard Footer			

Sample Messages

Subscription Request For Snapshot Only Messages

```
[MDReqID]                  262 =  subscription1
[SubscriptionRequestType]  263 =  0 [SNAPSHOT]
[MarketDepth]              264 =  1
[MDUpdateType]             265 =  1 [INCREMENTAL_REFRESH]
[NoMDEntryTypes]           267 =  2
[MDEntryType]              269 =  0 [BID]
[MDEntryType]              269 =  1 [OFFER]
[NoRelatedSym]             146 =  1
[Symbol]                    55 =  BTC/USD
```

Subscription Request For Snapshot And Update Messages

```
[MDReqID]                  262 =   subscription
[SubscriptionRequestType]  263 =   1 [SNAPSHOT_PLUS_UPDATES]
[MarketDepth]              264 =   0
[MDUpdateType]             265 =   1 [INCREMENTAL_REFRESH]
[NoMDEntryTypes]           267 =   2
[MDEntryType]              269 =   0 [BID]
[MDEntryType]              269 =   1 [OFFER]
[NoRelatedSym]             146 =   1
[Symbol]                    55 =   BTC/USD
```

Subscription Request For Trade Messages

```
[MDReqID]                  262 =    subscription
[SubscriptionRequestType]  263 =    1 [SNAPSHOT_PLUS_UPDATES]
```

```
[MarketDepth]              264 =    0
[MDUpdateType]             265 =    1 [INCREMENTAL_REFRESH]
[NoMDEntryTypes]           267 =    1
[MDEntryType]              269 =    2 [TRADE]
[NoRelatedSym]             146 =    2
[Symbol]                    55 =    BTC/USD
[Symbol]                    55 =    ETH/USD
```

SUBSCRIPTION REQUEST TO UNSUBSCRIBE FROM MARKET DATA

```
[MDReqID]                  262 =    subscription
[SubscriptionRequestType]  263 =    2
                                    [DISABLE_PREVIOUS_SNAPSHOT_PLUS_UPDAT
                                    E_REQUEST]
[MarketDepth]              264 =    0
[MDUpdateType]             265 =    1 [INCREMENTAL_REFRESH]
[NoMDEntryTypes]           267 =    2
[MDEntryType]              269 =    0 [BID]
[MDEntryType]              269 =    1 [OFFER]
[NoRelatedSym]             146 =    1
[Symbol]                    55 =    BTC/USD
```

Market Data Snapshot Full Refresh (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=W
262	MDReqID	N	This is the ID for the Market Data Subscription stream. It must be unique and it is echoed back from the Market Data Subscription Request message.
55	Symbol	Y	The Symbol of the Instrument and the ID of the Order Book whose Market Data is provided on this message. Only one Symbol per Message is supported.
969	MinPriceIncrement	N	The smallest increment in which the instrument's price can be specified
> 268	NoMDEntries	Y	The number of market data entry groups that clients should expect to receive in the snapshot message.
> 269	MDEntryType	Y	The type of market data entry, mirroring the specification of the subscription request. It must be a bid or offer to represent the order book side.
> 278	MDEntryID	N	A unique ID for the market data entry in the group.
> 270	MDEntryPx	N	The price level of the market data entry; these are ranked from best to worst in a snapshot message.
> 271	MDEntrySize	N	The size available at the specified price level within the group; aggregated if price-level snapshot, otherwise the size of the individual order.

> 9416	ExtendedExecInst	N	Designates that an order is a Retail order or a Retail Liquidity Providing order. R [DESIGNATED_RETAIL] - Indicates that this is a Retail Taker order. T [RETAIL_LIQUIDITY_PROVIDER] - Indicates that this is a Retail Maker order.
60	TransactTime	N	Time of execution/order creation. UTC timestamp.
	Standard Footer	Y	

Sample Messages

Empty Snapshot

```
[MsgType]              35 =    W [MARKET_DATA_SNAPSHOT_FULL_REFRESH]
[MDReqID]             262 =    subscription
[Symbol]               55 =    BTC/USD
[NoMDEntries]         268 =    0
[TransactTime]         60 =    20190509-09:30:00.00000000
```

Single Order Snapshot

```
[MsgType]              35 =    W [MARKET_DATA_SNAPSHOT_FULL_REFRESH]
[MDReqID]             262 =    subscription
[Symbol]               55 =    BTC/USD
[NoMDEntries]         268 =    1
[MDEntryType]         269 =    0 [BID]
[MDEntryPx]           270 =    1.37
[MDEntrySize]         271 =    25
[TransactTime]         60 =    20190509-09:30:00.00000000
```

Multiple Entries Snapshot – Aggregated Price Level Data

```
[MsgType]              35 =     W [MARKET_DATA_SNAPSHOT_FULL_REFRESH]
[MDReqID]             262 =     subscription
[Symbol]               55 =     BTC/USD
[NoMDEntries]         268 =     3
[MDEntryType]         269 =     0 [BID]
[MDEntryID]           278 =     1370000
[MDEntryPx]           270 =     1.37
[MDEntrySize]         271 =     30
[MDEntryType]         269 =     1 [OFFER]
[MDEntryID]           278 =     1380000
[MDEntryPx]           270 =     1.38
[MDEntrySize]         271 =     15
[MDEntryType]         269 =     1 [OFFER]
[MDEntryID]           278 =     1390000
```

```
[MDEntryPx]           270 =     1.39
[MDEntrySize]         271 =     25
[TransactTime]         60 =     20190509-09:30:00.00000000
```

Multiple Entries Snapshot – Non-Aggregated Order Level Data

```
[MsgType]              35 =     W [MARKET_DATA_SNAPSHOT_FULL_REFRESH]
[MDReqID]             262 =     subscription
[Symbol]               55 =     BTC/USD
[NoMDEntries]         268 =     4
[MDEntryType]         269 =     0 [BID]
[MDEntryID]           278 =     1
[MDEntryPx]           270 =     1.37
[MDEntrySize]         271 =     10
[MDEntryType]         269 =     0 [BID]
[MDEntryID]           278 =     3
[MDEntryPx]           270 =     1.37
[MDEntrySize]         271 =     20
[MDEntryType]         269 =     1 [OFFER]
[MDEntryID]           278 =     2
[MDEntryPx]           270 =     1.38
[MDEntrySize]         271 =     15
[MDEntryType]         269 =     1 [OFFER]
[MDEntryID]           278 =     4
[MDEntryPx]           270 =     1.39
[MDEntrySize]         271 =     25
[TransactTime]         60 =     20190509-09:30:00.00000000
```

Market Data Incremental Refresh (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=X
262	MDReqID	N	This is the ID for the Market Data Subscription stream. It must be unique and it is echoed back from the Market Data Subscription Request message.
> 268	NoMDEntries	Y	The number of market data entry groups that clients should expect to receive in the snapshot message.
> 279	MDUpdateAction	Y	This will be the first field in each market data entry group, and it indicates the type of update sent on this message as outlined below. 0 [New] - This indicates a new price level or new order has been added to the order book 1 [Change] - This indicates an existing price level or order quantity on the order book has been updated 2 [Delete] - This indicates that a price level or order has been removed from the order book

> 269	MDEntryType	N	The type of market data entry, mirroring the specification of the subscription request. It must be a bid or offer to represent the order book side.
> 278	MDEntryID	N	A unique ID for the market data entry in the group. It should be referenced for a Delete or Change Action.
> 55	Symbol	Y	The Symbol of the Instrument and the ID of the Order Book whose Market Data is provided on this message. Only one Symbol per Message is supported.
> 969	MinPriceIncrement	N	The smallest increment in which the instrument's price can be specified
> 270	MDEntryPx	N	The price level of the market data entry.
> 271	MDEntrySize	N	The size of the market data entry at the specified price; delta size where MDUpdateAction is Change.
> 1003	TradeID	N	A unique ID for the trade, when reporting trades.
> 9416	ExtendedExecInst	N	Designates that an order is a Retail order or a Retail Liquidity Providing order. R [DESIGNATED_RETAIL] - Indicates that this is a Retail Taker order. T [RETAIL_LIQUIDITY_PROVIDER] - Indicates that this is a Retail Maker order.
60	TransactTime	N	Time of execution/order creation. UTC timestamp.
	Standard Footer	Y	

Sample Messages

Price Level Add Level

```
[MsgType]              35 =  X [MARKET_DATA_INCREMENTAL _REFRESH]
[MDReqID]             262 =  subscription-1
[NoMDEntries]         268 =  1
[MDUpdateAction]      279 =  0 [NEW]
[MDEntryType]         269 =  0 [BID]
[MDEntryID]           278 =  98000000
[Symbol]               55 =  BTC/USD
[MDEntryPx]           270 =  98
[MDEntrySize]         271 =  5
```

Price Level Delete Level

```
[MsgType]              35 =  X [MARKET_DATA_INCREMENTAL _REFRESH]
[MDReqID]             262 =  subscription
[NoMDEntries]         268 =  1
[MDUpdateAction]      279 =  2 [DELETE]
[MDEntryType]         269 =  0 [BID]
[MDEntryID]           278 =  1370000
```

```
[Symbol]              55 =  BTC/USD
[MDEntryPx]          270 =  1.37
[TransactTime]        60 =  20190509-09:30:00.00000000
```

Price Level Delete and Add

```
[MsgType]             35 =  X [MARKET_DATA_INCREMENTAL _REFRESH]
[MDReqID]            262 =  subscription
[NoMDEntries]        268 =  2
[MDUpdateAction]     279 =  2 [DELETE]
[MDEntryType]        269 =  0 [BID]
[MDEntryID]          278 =  1370000
[Symbol]              55 =  BTC/USD
[MDEntryPx]          270 =  1.37
[MDUpdateAction]     279 =  0 [NEW]
[MDEntryType]        269 =  0 [BID]
[MDEntryID]          278 =  1380000
[Symbol]              55 =  BTC/USD
[MDEntryPx]          270 =  1.38
[MDEntrySize]]       271 =  15
[TransactTime]        60 =  20190509-09:30:00.00000000
```

Price Level Change Level

```
[MsgType]             35 =  X [MARKET_DATA_INCREMENTAL _REFRESH]
[MDReqID]            262 =  subscription
[NoMDEntries]        268 =  1
[MDUpdateAction]     279 =  1 [CHANGE]
[MDEntryType]        269 =  0 [BID]
[MDEntryID]          278 =  1370000
[Symbol]              55 =  BTC/USD
[MDEntryPx]          270 =  1.37
[MDEntrySize]        271 =  5
[TransactTime]        60 =  20190509-09:30:00.00000000
```

Order Level Add Order

```
[MDReqID]                   262 =   subscription
[SubscriptionRequestType]   263 =   1 [SNAPSHOT_PLUS_UPDATES]
[MarketDepth]               264 =   4
[MDUpdateType]              265 =   1 [INCREMENTAL_REFRESH]
[NoMDEntryTypes]            267 =   2
[MDEntryType]               269 =   0 [BID]
[MDEntryType]               269 =   1 [OFFER]
[NoRelatedSym]              146 =   1
[Symbol]                     55 =   BTC/USD
```

Order Level Delete Order

```
[MsgType]                35 =    X [MARKET_DATA_INCREMENTAL _REFRESH]
[MDReqID]               262 =    subscription
[NoMDEntries]           268 =    1
[MDUpdateAction]        279 =    2 [DELETE]
[MDEntryType]           269 =    0 [BID]
[MDEntryID]             278 =    1
[Symbol]                 55 =    BTC/USD
[MDEntryPx]             270 =    1.37
[TransactTime]           60 =    20190509-09:30:00.00000000
```

Order Level Delete and Add

```
[MsgType]               35 =     X [MARKET_DATA_INCREMENTAL_REFRESH]
[MDReqID]              262 =     subscription
[NoMDEntries]          268 =     2
[MDUpdateAction]       279 =     2 [DELETE]
[MDEntryType]          269 =     0 [BID]
[MDEntryID]            278 =     1
[Symbol]                55 =     BTC/USD
[MDEntryPx]            270 =     1.37
[MDUpdateAction]       279 =     0 [NEW]
[MDEntryType]          269 =     0 [BID]
[MDEntryID]            278 =     1
[Symbol]                55 =     BTC/USD
[MDEntryPx]            170 =     1.28
[MDEntrySize]          271 =     15
[TransactTime]          60 =     20190509-09:30:00.00000000
```

Order Level Change Order

```
[MsgType]           35 =  X [MARKET_DATA_INCREMENTAL_REFRESH]
[MDReqID]          262 =  subscription
[NoMDEntries]      268 =  1
[MDUpdateAction]   279 =  1 [CHANGE]
[MDEntryType]      269 =  0 [BID]
[MDEntryID]        278 =  1
[Symbol]            55 =  BTC/USD
[MDEntryPx]        270 =  1.37
[MDEntrySize]      271 =  11
[TransactTime]      60 =  20190509-09:30:00.00000000
```

Incremental Update – Trade

```
[MsgType]           35  =    X [MARKET_DATA_INCREMENTAL_REFRESH]
[MDReqID]          262  =    subscription
[NoMDEntries]      268  =    1
[MDUpdateAction]   279  =    0 [NEW]
[MDEntryType]      269  =    2 [TRADE]
[MDEntryID]        278  =    1
```

```
[Symbol]            55   =    BTC/USD
[MDEntryPx]         270  =    1.32
[TradeID]           1003 =    ABC
[TransactTime]      60   =    20190509-09:30:00.00000000
```

Market Data Request Reject (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=Y
262	MDReqID	Y	This is the ID for the Market Data Subscription stream. It must be unique and it is echoed back from the Market Data Subscription Request message.
281	MDReqRejReason	N	The rejection reason: 0 [UNKNOWN_SYMBOL] 1 [DUPLICATE_MDREQID] 2 [INSUFFICIENT_BANDWIDTH] 3 [INSUFFICIENT_PERMISSIONS] 4 [UNSUPPORTED_SUBSCRIPTIONREQUESTTYPE] 5 [UNSUPPORTED_MARKETDEPTH] 6 [UNSUPPORTED_MDUPDATETYPE] 7 [UNSUPPORTED_AGGREGATEDBOOK] 8 [UNSUPPORTED_MDENTRYTYPE] 9 [UNSUPPORTED_TRADINGSESSIONID] A [UNSUPPORTED_SCOPE] B [UNSUPPORTED_OPENCLOSESETTLEFLAG] C [UNSUPPORTED_MDIMPLICITDELETE]
	Standard Footer	Y	

Sample Messages

```
[MsgType]            35 =  Y [MARKET_DATA_REQUEST_REJECT]
[MDReqID]           262 =  request-123
[MDReqRejReason]    281 =  0 [UNKNOWN_SYMBOL]
```