EDX Markets™ FIX Specifications – Order Entry
EDX Markets

EDX Markets™ FIX Specifications – Order Entry
v1.0

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Change Log

Date	Section / Message(s)	Description
3/4/2024	N/A	Initial v1.0 release of FIX Order Entry specifications for EDX Markets match engine.
3/14/2024	Logon Message	Updated sample Logon message to include standard header/footer.
3/26/2024	Tag 18 - ExecInst	Removed option for cancel on system failure.
3/26/2024	Tag 851 - LastLiquidityInd	Enumerated options for liquidity codes.
4/24/2024	ExecutionReport, OrderCancelReject	Enumerated options for CxlRejReason and OrdRejReason codes
4/25/2024	OrderMassCancelRequest (IN)	Updated OrderMassCancelRequest (IN) to correct MsgType 35='q'

Overview

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

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.

Session Messages

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	Username/user ID.
554	Password	Y	Password/passphrase.
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	

Application Messages

NewOrderSingle (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=D
11	ClOrdID	Y	Client Identifier for the Order.
583	ClOrdLinkID	N	Client provided metadata for the order that is echoed on Execution Reports. No behavior currently associated with this tag.
18	ExecInst	N	Additional controls around the execution of an order. Currently supported options: 6 [PARTICIPATE_DONT_INITIATE] - Indicates that this is a Post Only Limit 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.
55	Symbol	Y	The Instrument for the Order.
54	Side	Y	Order Side: 1 [BUY] - This is a buy order. 2 [SELL] - This is a sell order.
60	TransactTime	Y	UTC timestamp. Client provided timestamp for the message. No behavior currently associated with this tag.
38	OrderQty	Y	Quantity of the Order.
40	OrdType	Y	Describes the type of Order being placed: 2 [LIMIT]
44	Price	N	The Price of the Traded Instrument.
59	TimeInForce	N	When the order should expire: 1 [GTC] 3 [IOC] 4 [FOK] 6 [GTD] A [GTD]
126	ExpireTime	N	UTC timestamp. Expiry Time for a GTD Limit Order.
58	Text	N	Client provided text. Unused.
21001	SelfMatchPrevention	N	Defines what action to take if an order self matches: 0 [CANCEL_NEWEST] - Cancels the newly placed aggressive order

Tag	Field Name	Req'd	Values/Comments
			1 [CANCEL_OLDEST] - Cancels the existing passive order on the book 3 [CANCEL_BOTH] - Cancels both the newly placed aggressive order and the passive order on the book that it would have self-matched.
528	OrderCapacity	Y	Designates the capacity of the firm placing the order: A [Agency] P [Principal] R [Riskless Principal]
582	CustOrderCapacity	Y	Capacity of customer placing the order: 5 [RetailCustomer] 1 [MemberTradingOnTheirOwnAccount]
	Standard Footer	Y	

Sample Messages:

PLACE NEW LIMIT ORDER

```
[ClOrdID]              11 =     Order-1
[Symbol]               55 =     BTC/USD
[Side]                 54 =     1 [BUY]
[OrderQty]             38 =     1
[OrdType]              40 =     2 [LIMIT]
[Price]                44 =     55450.00
[TimeInForce]          59 =     1 [GTC]
[OrderCapacity]        528 =    P [PRINCIPAL]
[CustOrderCapacity]    582 =    1
[TransactTime]         60 =     20240509-09:30:00.000000000
```

PLACE NEW GTD LIMIT ORDER

```
[ClOrdID]              11 =     Order-2
[Symbol]               55 =     BTC/USD
[Side]                 54 =     1 [BUY]
[OrderQty]             38 =     1
[OrdType]              40 =     2 [LIMIT]
[Price]                44 =     55450.00
[TimeInForce]          59 =     6 [GTD]
[OrderCapacity]        528 =    P [PRINCIPAL]
[CustOrderCapacity]    582 =    1
[ExpireTime]           60 =     20240510-09:30:00.000000000
[TransactTime]         60 =     20240509-09:30:00.000000000
```

OrderCancelRequest (IN)

Tag	Field Name	Req'd	Values/Comments

	Standard Header	Y	MsgType 35=F
41	OrigClOrdID	Y	Client Identifier for the Order to be cancelled.
37	OrderID	N	Exchange provided OrderID. Currently unused.
11	ClOrdID	Y	Client Identifier for the Order.
55	Symbol	Y	The Instrument for the Order.
54	Side	Y	Order Side: 1 [BUY] - This is a buy order. 2 [SELL] - This is a sell order.
60	TransactTime	Y	Client provided timestamp for the message. No behavior currently associated with this tag.
58	Text	N	Client provided text. Unused.
	Standard Footer	Y	

Sample Messages:

CANCEL LIMIT ORDER

```
[OrigClOrdID]    41 =   Order-1
[ClOrdID]        11 =   Cancel-1
[Symbol]         55 =   BTC/USD
[Side]           54 =   1 [BUY]
[TransactTime]   60 =   20240509-11:30:00.000000000
```

OrderCancelReplaceRequest (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=G
41	OrigClOrdID	Y	Client Identifier for the Order to be cancelled.
37	OrderID	N	Exchange provided OrderID. Currently unused.
11	ClOrdID	Y	Client Identifier for the Order.
583	ClOrdLinkID	N	Client provided metadata for the order that is echoed on Execution Reports. No behavior currently associated with this tag.
18	ExecInst	N	Additional controls around the execution of an order. Currently supported options: 6 [PARTICIPATE_DONT_INITIATE] - Indicates that this is a Post Only Limit Order.
55	Symbol	Y	The Instrument for the Order.
54	Side	Y	Order Side: 1 [BUY] - This is a buy order. 2 [SELL] - This is a sell order.
60	TransactTime	Y	Client provided timestamp for the message. No behavior currently associated with this tag.
38	OrderQty	Y	Quantity of the Order.
40	OrdType	Y	Order Type indicates Limit Order.

44	Price	N	New Price of the Traded Instrument.
59	TimeInForce	N	When the order should expire: 1 [GTC] 3 [IOC] 4 [FOK] 6 [GTD] A [GTD]
126	ExpireTime		UTC timestamp. Expiry Time for a GTD Limit Order.
58	Text	N	Client provided text. Unused.
21001	SelfMatchPrevention	N	Defines what action to take if an order self matches: 0 [CANCEL_NEWEST] - Cancels the newly placed aggressive order 1 [CANCEL_OLDEST] - Cancels the existing passive order on the book 3 [CANCEL_BOTH] - Cancels both the newly placed aggressive order and the passive order on the book that it would have self-matched.
	Standard Footer	Y	

Sample Messages:

CANCEL/REPLACE ORDER

```
[OrigClOrdID]    41 =   Order-2
[ClOrdID]        11 =   Cancel-2
[Symbol]         55 =   BTC/USD
[Side]           54 =   1 [BUY]
[OrderQty]       38 =   15
[OrdType]        40 =   2 [LIMIT]
[Price]          44 =   55450.00
[TimeInForce]    59 =   1 [GTC]
[TransactTime]   60 =   20240509-11:30:00.000000000
```

OrderMassCancelRequest (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=q
11	ClOrdID	Y	Client Identifier for the Order.
530	MassCancelRequestType	Y	Specifies the Type of the Mass Cancel Request: 1 [CANCEL_ORDERS_FOR_SECURITY] 7 [CANCEL_ALL_ORDERS]
55	Symbol	N	The Instrument for the Order.
54	Side	N	Order Side: 1 [BUY] - This is a buy order.

			2 [SELL] - This is a sell order.
60	TransactTime	N	Client provided timestamp for the message. No behavior currently associated with this tag.
58	Text	N	Client provided text. Unused.
	Standard Footer	Y	

Sample Messages:

CANCEL ALL ORDERS FOR AN INSTRUMENT

```
[ClOrdID]              11 =     Cancel-All
[MassCancel            530 =    1 [CANCEL_ORDERS_FOR_SECURITY]
RequestType]
[Symbol]               55 =     BTC/USD
[TransactTime]         60 =     20240509-11:30:00.000000000
```

CANCEL ALL ORDERS FOR AN ACCOUNT

```
[ClOrdID]              11 =     Cancel-All
[MassCancel            530 =    7 [CANCEL_ALL_ORDERS]
RequestType]
[TransactTime]         60 =     20240509-11:30:00.000000000
```

OrderMassStatusRequest (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=AF
584	MassStatusReqID	Y	Value assigned by issuer of Mass Status Request to uniquely identify the request.
585	MassStatusReqType	Y	Must be '7'.
	Standard Footer	Y	

Sample Messages:

ORDER MASS STATUS REQUEST

```
[MassStatusReqID]       584 =    9ea5e8ae-3997-43
[MassStatusReqType]     585 =    7
```

OrderMassStatusRequest (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=AF
37	OrderID	Y	Exchange provided OrderId. Currently unused.
11	ClOrdID	N	Client Identifier for the Order.

17	ExecID	N	Unique identifier of execution message as assigned by the exchange.
150	ExecType	N	Specifies the Type of the Execution Report: 0 [NEW] 4 [CANCELED] 5 [REPLACED] C [EXPIRED] D [RESTATED] F [TRADE] (Partial fill or fill) 8 [REJECTED]
39	OrdStatus	N	Indicates the status of an order: 0 [NEW] 1 [PARTIAL_FILLED] 2 [FILLED] 4 [CANCELED]
55	Symbol	N	The Instrument for the Order.
54	Side	N	Order Side: 1 [BUY] - This is a buy order. 2 [SELL] - This is a sell order.
38	OrderQty	N	Quantity of the Order.
40	OrdType	N	Describes the type of Order being placed: 2 [LIMIT]
44	Price	N	The Price of the Traded Instrument.
59	TimeInForce	N	When the order should expire: 1 [GTC] 3 [IOC] 4 [FOK] 6 [GTD]
151	LeavesQty	N	Order Quantity available for further execution.
14	CumQty	N	Quantity Executed in the current Order Chain.
6	AvgPx	N	Calculated average price of all fills on the Order Chain.
60	TransactTime	N	Client provided timestamp for the message. No behavior currently associated with this tag.
584	MassStatusReqID	N	Value assigned by issuer of Mass Status Request to uniquely identify the request.
	Standard Footer	Y	

Sample Messages:

ORDER MASS STATUS REQUEST RESPONSE

```
[OrderID]              37 =     3198347297553383424
```

```
[CIOrdID]            11  =     AXRK7UKDLOTCZJLV
[ExecID]             17  =     0
[ExecType]           150 =     I
[OrdStatus]          39  =     0
[Symbol]             55  =     BTC/USD
[Side]               54  =     1
[OrderQty]           38  =     1
[OrdType]            40  =     2
[Price]              44  =     60000
[TimeInForce]        59  =     1
LeavesQty]           151 =     1
[CumQty]             14  =     0
[AvgPx]              6   =     0
[TransactTime]       60  =     20240229-18:10:18.156000000
[MassStatusReqID]    584 =     9ea5e8ae-3997-43
```

ExecutionReport (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=F
37	OrderID	Y	Exchange provided OrderId. Currently unused.
11	ClOrdID	N	Client Identifier for the Order.
41	OrigClOrdID	N	Client Identifier for the Order to be cancelled.
583	ClOrdLinkID	N	Client provided metadata for the order that is echoed on Execution Reports.
17	ExecID	Y	Unique identifier of execution message as assigned by the exchange.
150	ExecType	Y	Specifies the Type of the Execution Report: 0 [NEW] 4 [CANCELED] 5 [REPLACED] C [EXPIRED] D [RESTATED] F [TRADE] (Partial fill or fill) 8 [REJECTED]
39	OrdStatus	Y	Indicates the status of an order: 0 [NEW] 1 [PARTIAL_FILLED] 2 [FILLED] 4 [CANCELED]
103	OrdRejReason	N	Identifies the reason why a new order was rejected by the system. EDX supports the following values: 0 [BROKER_EXCHANGE_OPTION]

			1 [UNKNOWN_SYMBOL] 5 [UNKNOWN_ORDER] 6 [DUPLICATE_ORDER] 11 [UNSUPPORTED_ORDER_CHARACTERISTIC] 13 [INCORRECT_QUANTITY] 16 [PRICE_EXCEEDS_CURRENT_PRICE_BAND] 99 [OTHER] EDX exclusive values: 100 [ORDER_BOOK_IN_SUSPENDED_STATE] 101 [ORDER_BOOK_IN_HALT_STATE] 102 [ORDER_BOOK_IN_EXPIRED_STATE] 103 [ORDER_BOOK_IN_LISTED_STATE] 104 [ORDER_BOOK_IN_POST_ONLY_STATE] 105 [ORDER_BREACHES_BASE_POSITION_LIMIT] 106 [ORDER_BREACHES_QUOTE_POSITION_LIMIT] 200 [ACCESS_TO_DESIGNATED_RETAIL_DENIED]
1	Account	N	Account mnemonic.
55	Symbol	Y	The Instrument for the Order.
54	Side	Y	Order Side: 1 [BUY] - This is a buy order. 2 [SELL] - This is a sell order.
38	OrderQty	N	Quantity of the Order.
40	OrdType	N	Describes the type of Order being placed: 2 [LIMIT]
44	Price	N	The Price of the Traded Instrument.
59	TimeInForce	N	When the order should expire: 1 [GTC] 3 [IOC] 4 [FOK] 6 [GTD]
126	ExpireTime	N	UTC timestamp. Expiry Time for a GTD Limit Order.
18	ExecInst	N	Additional controls around the execution of an order. Currently supported options: 6 [PARTICIPATE_DONT_INITIATE] - Indicates that this is a Post Only Limit 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.
32	LastQty	N	Quantity bought/sold on this (last) fill.
31	LastPx	N	Price of this (last) fill.

151	LeavesQty	Y	Order Quantity available for further execution.
14	CumQty	Y	Quantity Executed in the current Order Chain.
6	AvgPx	Y	Calculated average price of all fills on the Order Chain.
75	TradeDate	N	Indicates date of trade referenced in this message.
60	TransactTime	N	Client provided timestamp for the message. No behavior currently associated with this tag.
58	Text	N	Client provided text. Unused.
851	LastLiquidityInd	N	Indicates the liquidity code for this execution: 1 [ADDED_LIQUIDITY] - The order added displayed liquidity to the Exchange book. 2 [REMOVED_LIQUIDITY] - The order removed liquidity from the Exchange book. 70 [RETAIL_LIQUIDITY_ADDED] - The order available for retail access only added liquidity to the Exchange book. 71 [RETAIL_LIQUIDITY_REMOVED] - The order available for retail access only removed liquidity from the Exchange book. 170 [DESIGNATED_RETAIL_ADDED] - The designated retail-only order added liquidity to the Exchange book. 171 [DESIGNATED_RETAIL_REMOVED] - The designated retail-only order removed liquidity from the Exchange book.
880	TrdMatchID	N	Identifier assigned to the Trade by the matching system.
584	MassStatusReqID	N	Value assigned by issuer of Mass Status Request to uniquely identify the request. [OBJ]
528	OrderCapacity	N	Designates the capacity of the firm placing the order: A [Agency] P [Principal] R [Riskless Principal]
582	CustOrderCapacity	N	Capacity of customer placing the order: 5 [RetailCustomer] 1 [MemberTradingOnTheirOwnAccount]
	Standard Footer	Y	

Sample Messages:

EXECUTION REPORT WITH ORDER STATUS = NEW

```
[OrderID]        37 =    2561500879257600000
[ClOrdID]        11 =    Order-1
[ExecID]         17 =    2
[ExecType]       150 =   0  [NEW]
[OrdStatus]      39 =    0  [NEW]
[Symbol]         55 =    BTC/USD
[Side]           54 =    1  [BUY]
[OrderQty]       38 =    1
[Price]          44 =    55450.00
[TimeInForce]    59 =    1  [GTC]
```

```
[LeavesQty]              151 =    1
[CumQty]                 14 =     0
[AvgPx]                  6 =      0
[TransactTime]           60 =     20240509-11:30:00.000000000
```

EXECUTION REPORT WITH ORDER STATUS = CANCELED

```
[OrderID]                37 =     2561500879257600000
[ClOrdID]                11 =     Order-2
[ExecType]               150 =    4 [CANCELED]
[OrdStatus]              39 =     4 [CANCELED]
[Symbol]                 55 =     BTC/USD
[Side]                   54 =     1 [BUY]
[OrderQty]               38 =     1
[TimeInForce]            59 =     4 [FOK]
[LeavesQty]              151 =    0
[CumQty]                 14 =     0
[AvgPx]                  6 =      0
[TransactTime]           60 =     20240509-11:30:00.000000000
[Text]                   58 =     TIME_IN_FORCE
```

EXECUTION REPORT WITH ORDER STATUS = REJECTED

```
[OrderID]                37 =     NONE
[ClOrdID]                11 =     Order-1
[ExecType]               150 =    8 [REJECTED]
[OrdStatus]              39 =     8 [REJECTED]
[OrdRejReason]           103 =    1 [UNKNOWN_SYMBOL]
[Symbol]                 55 =     UNKNOWN
[Side]                   54 =     1 [BUY]
[OrdType]                40 =     2 [LIMIT]
[LeavesQty]              151 =    0
[CumQty]                 14 =     0
[AvgPx]                  6 =      0
[TransactTime]           60 =     20240509-11:30:00.000000000
[Text]                   58 =     UNKNOWN_INSTRUMENT
```

EXECUTION REPORT WITH ORDER STATUS = PARTIALLY FILLED

```
[OrderID]                37 =     2561500879257600000
[ClOrdID]                11 =     Order-1
[ExecID]                 17 =     3
[ExecType]               150 =    F [TRADE]
[OrdStatus]              39 =     1 [PARTIALLY_FILLED]
[Symbol]                 55 =     BTC/USD
[Side]                   54 =     1 [BUY]
[OrderQty]               38 =     1
[Price]                  44 =     55450.00
[TimeInForce]            59 =     1 [GTC]
```

```
[LastQty]             32  =    1
[LastPx]              31  =    55450.00
[LeavesQty]           151 =    1
[CumQty]              14  =    1
[AvgPx]               6   =    0
[TradeDate]           75  =    20240509
[TransactTime]        60  =    20240509-11:30:00.000000000
```

EXECUTION REPORT WITH ORDER STATUS = FILLED

```
[OrderID]             37  =    2561500879257600000
[ClOrdID]             11  =    Order-1
[ExecID]              17  =    3
[ExecType]            150 =    F [TRADE]
[OrdStatus]           39  =    2 [FILLED]
[Symbol]              55  =    BTC/USD
[Side]                54  =    2 [SELL]
[OrderQty]            38  =    1
[Price]               44  =    55450.00
[TimeInForce]         59  =    1 [GTC]
[LastQty]             32  =    1
[LastPx]              31  =    55450.00
[LeavesQty]           151 =    0
[CumQty]              14  =    1
[AvgPx]               6   =    0
[TradeDate]           75  =    20240509
[TransactTime]        60  =    20240509-11:30:00.000000000
```

OrderCancelReject (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=9
37	OrderID	Y	Exchange provided OrderId. Currently unused.
11	ClOrdID	Y	Client Identifier for the Order.
41	OrigClOrdID	Y	Client Identifier for the Order to be cancelled.
583	ClOrdLinkID	N	Client provided metadata for the order that is echoed on Execution Reports. No behavior currently associated with this tag.
39	OrdStatus	Y	Indicates the status of an order: 0 [NEW] 1 [PARTIAL_FILLED] 2 [FILLED] 4 [CANCELED]
1	Account	N	Account mnemonic.
75	TradeDate	N	Indicates date of trade referenced in this message.

60	TransactTime	N	Client provided timestamp for the message. No behavior currently associated with this tag.
434	CxlRejResponseTo	Y	Indicates the message type the Reject is in response to.
102	CxlRejReason	N	The code which identifies the reason for the cancel reject. EDX's system supports the following values: 1 [UNKNOWN_ORDER] 8 [PRICE_EXCEEDS_CURRENT_PRICE_BAND] 99 [OTHER] EDX exclusive values: 16 [ORDER_BREACHES_BASE_POSITION_LIMIT] 17 [ORDER_BREACHES_QUOTE_POSITION_LIMIT] 100 [ORDER_BOOK_IN_SUSPENDED_STATE] 101 [ORDER_BOOK_IN_HALT_STATE] 102 [ORDER_BOOK_IN_EXPIRED_STATE] 103 [ORDER_BOOK_IN_LISTED_STATE] 104 [ORDER_BOOK_IN_POST_ONLY_STATE]
58	Text	N	Free format text.
	Standard Footer	Y	

Sample Messages:

ORDER CANCEL REJECT

```
[OrderID]          37  =    NONE
[ClOrdID]          11  =    Cancel-1
[OrigClOrdID]      41  =    Order-123
[OrdStatus]        39  =    8 [REJECTED]
[TransactTime]     60  =    20240509-11:30:00.000000000
[CxlRejResponseTo] 434 =    1 [ORDER_CANCEL_REQUEST]
[CxlRejReason]     102 =    1 [UNKNOWN_ORDER]
[Text]             58  =    UNKOWN_ORDER
```

OrderMassCancelReport (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=R
37	OrderID	N	Exchange provided OrderID. Currently unused.
11	ClOrdID	N	Client Identifier for the Order.
530	MassCancelRequestType	Y	Specifies the Type of the Mass Cancel Request: 1 [CANCEL_ORDERS_FOR_SECURITY] 7 [CANCEL_ALL_ORDERS]
531	MassCancelResponse	Y	Indicates the action taken by Recipient of the Order Mass Cancel Request, including Reject.
532	MassCancelRejectReason	N	

533	TotalAffectedOrders	N	Total number of orders affected by Mass Order Cancel Request.
> 534	NoAffectedOrders	N	Number of affected orders in the repeating group of order IDs.
> 41	OrigClOrdID	N	As specified on cancel/replace request.
> 535	AffectedOrderID	N	OrderID of an order affected by a Mass Cancel Request.
> 536	AffectedSecondaryOrderID	N	SecondaryOrderID of an order affected by a Mass Cancel Request.
55	Symbol	N	The Instrument for the Order.
54	Side	N	Order Side: 1 [BUY] - This is a buy order. 2 [SELL] - This is a sell order.
60	TransactTime	N	UTC timestamp. Client provided timestamp for the message. No behavior currently associated with this tag.
58	Text	N	Free format text.
	Standard Footer	Y	

Sample Messages:

ORDER MASS CANCEL REPORT – CANCEL ALL

```
[ClOrdID]              11 =    Cancel-All
[MassCancelRequestType] 530 =   7 [CANCEL_ALL_ORDERS]
[MassCancelResponse]   531 =    7 [CANCEL_ALL_ORDERS]
[TransactTime]         60 =     20240509-11:30:00.000000000
```

ORDER MASS CANCEL REPORT – CANCEL BY SECURITY

```
[OrderID]              37 =     2561500879257600000
[ClOrdID]              11 =     Cancel-All
[MassCancelRequestType] 530 =   1 [CANCEL_ORDERS_FOR_A_SECURITY]
[MassCancelResponse]   531 =    1 [CANCEL_ORDERS_FOR_A_SECURITY]
[TransactTime]         60 =     20240509-11:30:00.000000000
```

ORDER MASS CANCEL REPORT – REJECT

```
[OrderID]              37 =     NONE
[ClOrdID]              11 =     Cancel-All
[MassCancelRequestType] 530 =   1 [CANCEL_ORDERS_FOR_A_SECURITY]
[MassCancelResponse]   531 =    0 [CANCEL_REQUEST_REJECTED]
[TransactTime]         60 =     20240509-11:30:00.000000000
```