



EDX Markets™ FIX Specifications – Drop Copy
EDX Markets
v1.0.13

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Change Log

Date	Section / Message(s)	Description
3/4/2024	N/A	Initial v1.0 release of FIX Drop Copy specifications for EDX Markets match engine.
3/14/2024	Logon Message	v1.0.1 - Updated sample Logon message to include standard header/footer.
3/26/2024	Tag 851 - LastLiquidityInd	v1.0.2 - Enumerated options for liquidity codes.
3/27/2024	Tag 580 - NoDates	v1.0.3 - Removed.
4/5/2024	Trade Capture Report - NoMiscFees	v1.0.4 - Added NoMiscFees repeating group to the Trade Capture Report message.
4/24/2024	ExecutionReport, OrderCancelReject	v1.0.5 - Enumerated options for CxlRejReason and OrdRejReason codes
4/26/2024	Login (IN)	v1.0.6 - Updated ResetSeqNumFlag
4/26/2024	Logout (OUT)	v1.0.6 - Updated ResetSeqNumFlag
5/1/2024	Throttle Limits	v1.0.7 - Added Throttle Limits
5/3/2024	ExecutionReport (OUT), OrderCancelReject (OUT)	v1.0.8 - Specified the supported values for tag 39 (OrdStatus)
5/3/2024	TradeCaptureReport (OUT)	v1.0.8 - Removed reference to D [RESTATED] and added I [ORDER STATUS] for Tag 150 (ExecType)
5/13/2024	Drop Copy Configuration	v1.0.9 - Describe the 2 options
5/13/2024	Sequence Reset	v1.0.9 - Added Sequence Reset section.
5/14/2024	ExecutionReport (OUT)	v1.0.10 - AvgPx changed to "Always 0"
5/22/2024	Subscription Interaction Model	v1.0.11 - Added section "Subscription Interaction model"
06/01/2024	TradeCaptureReportRequest (IN)	v1.0.12 - Added information on Tag 880 for clarity
06/03/2024	TradeCaptureReportRequest (IN) > TradeDate	v1.0.13 - Removed TradeDate

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.

Throttle limits

The following throttle limits are applied at the FIX ID level and are administered by EDX market operations

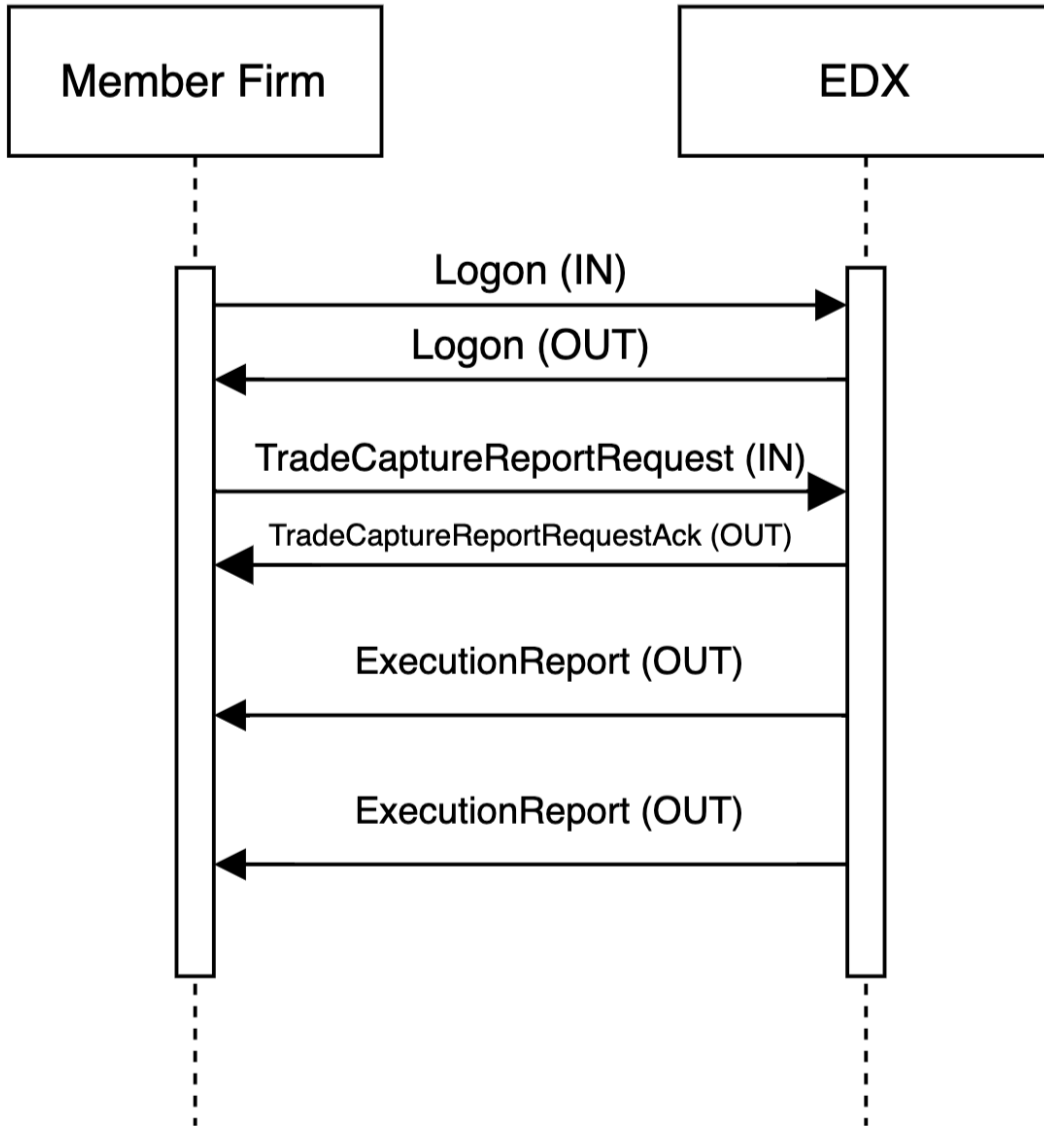
- Maximum messages per account: 100 messages per 5 seconds.
- In the event the user exceeds the throttle limits listed above, the user will be disconnected from the session and receive the message RATE_LIMIT_EXCEEDED as the reason for disconnecting.

Sequence Reset

- A daily reset occurs at 12pm ET. We follow the FIX protocol convention for resetting sequence numbers back to 1.

Subscription Interaction Model

- Upon Logon, a Logon (OUT) message is sent by EDX, but no other application messages are sent without a corresponding request.
- A TradeCaptureReportRequest (IN) message must be sent to start the drop copy feed. In response to the TradeCaptureReportRequest (IN), the system will send a TradeCapture ReportRequestAck (OUT) and then begin sending ExecutionReport (OUT) messages.



Drop Copy Configuration

The Drop Copy Feed returns Execution Reports. A Drop Copy session can be configured in two ways; sessions that only receive fill Execution Reports, and sessions that receive fill Execution Reports and order Execution Reports. By default, Drop Copy sessions are configured to receive only fill Execution Reports.

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	N [No] Y [Yes, Reset Sequence Numbers]
553	Username	Y	Username/user ID.
554	Password	Y	Password/passphrase.
1137	DefaultAppVerID	Y	Must be '9.'
1408	DefaultCstmAppVerID	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	N [No] Y [Yes, Reset Sequence Numbers]
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 TradeCaptureReportRequest (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=AD
568	TradeRequestID	Y	TradeCaptureReportRequest ID.
569	TradeRequestType	Y	0 [ALL_TRADES] and 1 [TRADES_MATCHING_CRITERIA] behave the same. Please see tag 880 for options to specify the start of the Drop Copy Feed.
880	TrdMatchID	N	Depending on your Drop Copy session configuration, the Feed will return Fills or Fills/Orders with the options below: <ul style="list-style-type: none"> 1. Empty [returns live Execution Reports] 2. 0 [returns Execution Reports from as far back as the buffer will allow plus live data] 3. >0 [returns Execution Reports starting from TrdMatchID, if it's within the buffer, plus live data] For options 2 and 3, if your Drop Copy session is configured to receive order Execution Reports, you will only receive live orders.
	Standard Footer	Y	

Sample Messages:

REQUEST

[TradeRequestID]	568 =	request-123
[TradeRequestType]	569 =	1 [ALL_TRADES]
[TrdMatchID]	880 =	3198759860434894848

ExecutionReport (OUT)

Tag	Field Name	Req'd	Values/Comments
-----	------------	-------	-----------------

	Standard Header	Y	MsgType 35=8
37	OrderID	Y	Exchange provided OrderID.
11	ClOrdID	N	Client Identifier for the Order.
41	OrigClOrdID	N	The ClOrdID associated with the replaced order.
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 Execution Report.
39	OrdStatus	Y	Indicates the status of an order: 0 [NEW] 1 [PARTIAL_FILLED] 2 [FILLED] 4 [CANCELED] 8 [REJECTED] C [EXPIRED]
636	WorkingIndicator	N	Indicates if the order is currently being worked. N [Order has been accepted but not yet in a working state] Y [Order is currently being worked]
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 associated with the order.
55	Symbol	N	As stated in the order.
54	Side	Y	As stated in the order.
854	QtyType	N	Type of quantity specified in a Quantity field.

38	OrderQty	N	As stated in the order.
40	OrdType	N	As stated in the order.
44	Price	N	As stated in the order.
59	TimeInForce	N	As stated in the order.
432	ExpireDate	N	As stated in the order.
126	ExpireTime	N	As stated in the order.
18	ExecInst	N	As stated in the 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	Always 0.
75	TradeDate	N	Date of trade referenced in this message.
60	TransactTime	N	Time of execution/order creation. UTC timestamp.
58	Text	N	Freeform text string with additional information.
880	TrdMatchID	N	Identifier assigned to the Trade by the matching system.
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.
> 453	NoPartyIDs	N	Number of PartyID, PartyIDSource and PartyRole entries.
> 448	PartyID	N	Party identifier/code.
> 447	PartyIDSource	N	Identifies class or source of the PartyID value. Required if PartyID is specified. Note: applicable values depend upon PartyRole specified.
> 452	PartyRole	N	Identifies the type or role of the PartyID specified.
1056	CalculatedCcyLastQty	N	Used for the calculated quantity of the other side of the currency trade.
15	Currency	N	Identifies currency used for price.
120	SettlCurrency	N	Currency code of settlement denomination.
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.
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:

NEW ORDER EXECUTIONREPORT

[OrderID]	37 =	3198764549113118720
[ClOrdID]	11 =	8SUO7OH6GV0HQMG6
[ExecID]	17 =	7
[ExecType]	150 =	0 [NEW]
[OrdStatus]	2 =	0 [NEW]
[Symbol]	55 =	BTC/USD
[Side]	54 =	2 [SELL]
[OrderQty]	38 =	0.1
[Price]	44 =	40000
[TimeInForce]	59 =	1 [GOOD_TILL_CANCEL]
[LeavesQty]	151 =	0.1
[CumQty]	14 =	0
[AvgPx]	6 =	0
[Account]	1 =	TFOM
[TransactTime]	60 =	20240301-21:48:18.680000000
[TrdMatchID]	880 =	3198759860434894848
[NoPartyIDs]	453 =	1
[PartyID]	448 =	TFOM
[PartyIDSource]	447 =	D [PROPRIETARY]
[PartyRole]	452 =	44 [ORDER_ENTRY_OPERATOR_ID]
[OrderCapacity]	528 =	P [PRINCIPAL]
[CustOrderCapacity]	582 =	1 [MEMBER_TRADING_FOR_THEIR_OWN_ACCOUNT]

ORDER FILLED EXECUTIONREPORT

[OrderID]	37 =	3198759639353131008
[ClOrdID]	11 =	YZS1YSKOKKCTKVD

[ExecID]	17 =	7
[ExecType]	150 =	F [TRADE]
[OrdStatus]	2 =	2 [FILLED]
[Symbol]	55 =	BTC/USD
[Side]	54 =	2 [SELL]
[OrderQty]	38 =	0.1
[Price]	44 =	40000
[TimeInForce]	59 =	1 [GOOD_TILL_CANCEL]
[LastQty]	32 =	0.1
[LastPx]	31 =	40000
[LeavesQty]	151 =	0
[CumQty]	14 =	0.1
[AvgPx]	6 =	0
[Account]	1 =	TFOM
[TradeDate]	75 =	20240301
[TransactTime]	60 =	20240301-21:29:40.812000000
[TrdMatchID]	880 =	3198759860434894848
[LastLiquidityInd]	851 =	2 [REMOVED_LIQUIDITY]
[NoPartyIDs]	453 =	1
[PartyID]	448 =	TFOM
[PartyIDSource]	447 =	D [PROPRIETARY]
[PartyRole]	452 =	44 [ORDER_ENTRY_OPERATOR_ID]
[CalculatedCcyLastQty]	1056 =	4000
[Currency]	15 =	BTC
[SettlCurrency]	120 =	USD

OrderCancelReject (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=9
41	OrigClOrdID	Y	Client Order Id of the Order that could not be cancelled.
37	OrderID	Y	Identifier for the Order - set to NONE on a Reject.
11	ClOrdID	Y	Client Identifier for the Order Cancel Request.
583	ClOrdLinkId	N	Client provided metadata for the order that is echoed on Execution Reports. No behavior currently associated with this tag.
39	OrdStatus	N	Indicates the status of an order: 0 [NEW] 1 [PARTIAL_FILLED] 2 [FILLED] 4 [CANCELED] 8 [REJECTED] C [EXPIRED]
636	WorkingIndicator	Y	The Instrument for the Order.

1	Account	Y	Account associated with the order.
60	TransactTime	N	UTC timestamp of the Order Cancel Reject message.
75	TradeDate	N	Date of trade referenced in this message.
434	CxlRejResponseTo	Y	Indicates the message type the Reject is in response to. 1 [ORDER_CANCEL_REQUEST] 2 [ORDER_CANCEL_REPLACE_REQUEST]
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	Freeform text string with additional information on the reject.
Standard Footer		Y	

Sample Messages:

CANCEL ORDER REJECTION

[OrderID]	37 =	NONE
[OrigClOrdID]	41 =	S4VNX6RROPTZCPM5
[ClOrdID]	11 =	S4VNX6RROPTZCPM5-cancel
[Symbol]	55 =	BTC/USD
[OrdStatus]	39 =	8 [REJECTED]
[TransactTime]	60 =	20240301-22:03:25.600000000
[CxlRejResponseTo]	434 =	1 [ORDER_CANCEL_REQUEST]
[CxlRejReason]	102 =	1 [UNKNOWN_ORDER]

TradeCaptureReport (OUT)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=AE
571	TradeReportID	Y	Unique identifier of trade capture report.
568	TradeRequestID	N	TradeCaptureReportRequest ID.
487	TradeReportTransType	N	Identifies Trade Report message transaction type.

			0 [NEW]
37	OrderID	Y	Unique identifier for an order as assigned by the exchange
11	ClOrdID	N	Client Identifier for the Order.
583	ClOrdLinkID	N	Client provided metadata for the order that is echoed on Execution Reports.
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] F [TRADE] (Partial fill or fill) I [ORDER STATUS] 8 [REJECTED]
325	UnsolicitedIndicator	N	Indicates whether or not message is being sent as a result of a subscription request or not. N [Message is being sent as a result of a prior request]. Y [Message is being sent unsolicited].
527	SecondaryExecID	N	Assigned by the party which accepts the order. Can be used to provide the ExecID used by an exchange or executing system.
1	Account	N	Account associated with the order.
55	Symbol	N	As stated in the order
552	NoSides	Y	Number of Side repeating group instances. 1 [Ons side] 2 [Both side]
54	Side	Y	Defines the side of an order 1 [Buy] 2 [Sell]
32	LastQty	Y	Quantity bought/sold on this (last) fill.
31	LastPx	Y	Price of this (last) fill.
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty. N [Not reported to counterparty] Y [Previously reported to counterparty].
75	TradeDate	Y	Date of trade referenced in this message.
60	TransactTime	Y	Time of execution/order creation. UTC timestamp.
880	TrdMatchID	N	Identifier assigned to the trade by the matching system
851	LastLiquidityInd	Y	Indicates the liquidity code for this execution:

			<p>1 [ADDED_LIQUIDITY] - The order added displayed liquidity to the Exchange book.</p> <p>2 [REMOVED_LIQUIDITY] - The order removed liquidity from the Exchange book.</p> <p>70 [RETAIL_LIQUIDITY_ADDED] - The order available for retail access only added liquidity to the Exchange book.</p> <p>71 [RETAIL_LIQUIDITY_REMOVED] - The order available for retail access only removed liquidity from the Exchange book.</p> <p>170 [DESIGNATED_RETAIL_ADDED] - The designated retail-only order added liquidity to the Exchange book.</p> <p>171 [DESIGNATED_RETAIL_REMOVED] - The designated retail-only order removed liquidity from the Exchange book.</p>
> 453	NoPartyIDs	N	Number of PartyID, PartyIDSource and PartyRole entries.
> 448	PartyID	N	Party identifier/code.
> 447	PartyIDSource	N	Identifies class or source of the PartyID value. Required if PartyID is specified. Note: applicable values depend upon PartyRole specified.
> 452	PartyRole	N	Identifies the type or role of the PartyID specified.
1056	CalculatedCcyLastQty	N	Used for the calculated quantity of the other side of the currency trade.
15	Currency	N	Identifies currency used for price.
120	SettlCurrency	N	Currency code of settlement denomination.
> 136	NoMiscFees	N	Indicates number of repeating fee entries
> 137	MiscFeeAmt	N	Required if NoMiscFees <136> > 0
> 138	MiscFeeCurr	N	Defines the Asset denomination of the fee.
> 139	MiscFeeType	N	Required if NoMiscFees <136> > 0
> 891	MiscFeeBasis	N	<p>Defines the unit for a miscellaneous fee. Valid values:</p> <p>0 = Absolute</p> <p>1 = Per unit</p> <p>2 = Percentage</p>
9416	ExtendedExecInst	N	<p>Designates that an order is a Retail order or a Retail Liquidity Providing order.</p> <p>R [DESIGNATED_RETAIL] - Indicates that this is a Retail Taker order.</p> <p>T [RETAIL_LIQUIDITY_PROVIDER] - Indicates that this is a Retail Maker order.</p>
	Standard Footer	Y	

Sample Messages:

[TradeReportID]	571	=	32
[TradeRequestID]	568	=	9772da0d-ed8a-41c3-a885-6743ca326a96
[OrderID]	37	=	3198778929892556800
[ClOrdID]	11	=	VMFIXQKBKEHVUD9M
[ExecID]	17	=	32
[ExecType]	150	=	F [TRADE]
[UnsolicitedIndicator]	325	=	N [NO]
[Account]	1	=	TFOM
[Symbol]	55	=	BTC/USD
[NoSides]	552	=	1 [ONE_SIDE]
[Side]	54	=	2 [SELL]
[LastQty]	32	=	0.1
[LastPx]	31	=	40000
[PreviouslyReported]	570	=	N [NO]
[TradeDate]	75	=	20240301
[TransactTime]	60	=	20240301-22:45:27.325000000
[TrdMatchID]	880	=	3198778929892556800
[LastLiquidityInd]	851	=	2 [REMOVED_LIQUIDITY]
[NoPartyIDs]	453	=	1
[PartyID]	448	=	TFOM
[PartyIDSource]	447	=	D [PROPRIETARY]
[PartyRole]	452	=	44 [ORDER_ENTRY_OPERATOR_ID]
[CalculatedCcyLastQty]	1056	=	4000
[NoMiscFees]	136	=	1
[MiscFeeAmt]	137	=	0.5
[MiscFeeCurr]	138	=	USD
[MiscFeeType]	139	=	4 [EXCHANGE_FEES]
[MiscFeeBasis]	891	=	0 [ABSOLUTE]
[Currency]	15	=	BTC
[SettlCurrency]	120	=	USD