EDXM INTERNATIONAL

EDXM International FIX Specifications – Drop Copy (PERPS)

v1.0.24

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Table of Contents

Change Log *4*

Overview *7*

Throttle Limits **7**

Sequence Reset **7**

Test Request **8**

Session Recovery **8**

Supported Messages **8**

Drop Copy Configuration **9**

Risk Management - Liquidation and Auto-Deleveraging (ADL) Handling **9**

Session Messages *10*

Standard Header (IN) **10**

Standard Header (OUT) **11**

Standard Footer **11**

Logon Interaction Model: **11**

Logon (IN) **12**

Logon (OUT) **12**

Sample Messages: **13**

Logon (IN) 13

Logon (OUT) 13

Logout (IN) **14**

Logout (OUT) **14**

Sample Messages: **14**

Logout (IN) 14

Logout (OUT) 14

TestRequest (OUT) **15**

Sample Messages: **15**

TestRequest (OUT) 15

Heartbeat (IN) 15

ResendRequest (OUT) **16**

SequenceReset (IN) **16**

Reject (OUT) **16**

Sample Messages: **16**

ResendRequest (OUT) 16

SequenceReset (IN) 17

Reject (OUT) 17
Application Messages *18*
TradeCaptureReportRequest Interaction Model: **18**
TradeCaptureReportRequest (IN) **18**
TradeCaptureReportRequestAck (OUT) **19**
ExecutionReport (OUT) **19**
OrderCancelReject (OUT) **23**
Sample Messages: **24**
TradeCaptureReportRequest (IN) 24
TradeCaptureRequestAck (OUT) 24
ExecutionReport NEW (OUT) 25
ExecutionReport REPLACE (OUT) 26
ExecutionReport FILL (OUT) 27
ExecutionReport CANCELLED (OUT) 28
ExecutionReport REJECTED (OUT) 29
ExecutionReport EXPIRED (OUT) 29
OrderCancelReject (OUT) 30
TradeCaptureReport (OUT) **31**

EDXM INTERNATIONAL

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”
6/01/2024	TradeCaptureReportRequest (IN)	v1.0.12 - Added information on Tag 880 for clarity
6/03/2024	TradeCaptureReportRequest (IN) > TradeDate	v1.0.13 - Removed TradeDate
7/30/2024	Overview	v1.0.14 - Interaction model broken down into several models for each corresponding message. - Sequence Reset interaction model added. - Test Request section added. - Resent Request section added. - Separated Standard Header into (IN) and (OUT) messages.
7/30/2024	Logon	v1.0.14 - Logon interaction model added.

		- Tag 1408 (DefaultCstmApplVerID) no longer in Logon (IN). - Value/Comment added for tag 553 (Username) and tag 554 (Passphrase). - Logon (OUT) tag 141 (ResetSeqNumFlag) req'd changed to Y. - Logon (OUT) sample message updated. - Logout (IN) matrix added. - Logout (IN) sample message added. - Logout (OUT) sample message added.
7/30/2024	Test Request	v1.0.14 - Test Request matrix added. - Test Request (OUT) sample message added. - Heartbeat ((IN) sample message added.
7/30/2024	Resend Request	v1.0.14 - Resend Request (OUT) matrix added. - Sequence Reset (IN) matrix added. - Reject (OUT) matrix added. - Resend Request (OUT) sample message added. - Sequence Reset (IN) sample message added. - Reject (OUT) sample message added.
7/30/2024	Trade Capture Report Request	v1.0.14 - Trade Capture Report Request interaction model added. - Trade Capture Report Request Ack matrix added.
7/30/2024	Execution Report	v1.0.14 - Tag 11 (ClOrdID) changed req'd to Y. - Added values to tag 150 (ExecType) - Removed tag 636 (WorkingIndicator) - Changed tag 1 (Account) req'd to Y. - Changed tag 55 (Symbol) req'd to Y. - Tag 854 (QtyType) removed. - Tag 40 (OrdType) changed req'd to Y. - Tag 432 (ExpireDate) removed. - Tag 60 (TransactTime) changed req'd to Y. - Tag 9416 (ExtendedExecInst) removed. - Value added to tag 15 (Currency).
7/30/2024	Order Cancel Reject	v1.0.14 - Tag 39 (OrdStatus) changed req'd to Y. - Tag 636 (WorkingIndicator) removed.

		- Tag 1 (Account) removed. - Tag 60 (TransactTime) changed req'd to Y. - Tag 75 (TradeDate) removed. - Tag 58 (Text) changed req'd to Y. - Trade Capture Report Request (IN) sample message added. - Trade Capture Report Request Ack (OUT) sample message added. - Execution Report New (OUT) sample message added. - Execution Report Replace (OUT) sample message added. - Execution Report Fill (OUT) sample message added. - Execution Report Cancelled (OUT) sample message added. - Execution Report Rejected (OUT) sample message added. - Execution Report Expired (OUT) sample message added. - Order Cancel Reject (OUT) sample message added. - Trade Capture Report sample messages removed.
08/28/2024	TradeCaptureReportRequest (IN)	V1.0.15 - Added recommended behavior for option 3.
08/29/2024	Execution Report	v1.0.15 - NoMiscFees added to ExecutionReport. - MiscFeeAmt added to ExecutionReport. - MiscFeeCurr added to ExecutionReport. - MiscFeeType added to ExecutionReport. - MiscFeeBasis added to ExecutionReport.
08/29/2024	Trade Capture Report	- Tag 5001(EnrichedTradePx) added
08/31/2024	Trade Capture Report	V1.0.16 - TrdType added to TradeCaptureReport
11/19/2024	TradeCaptureReport (OUT) Execution Report (OUT) Supported Message	V1.0.16 - Retail flow marked as (*) asterisk which means it is only applicable for Spot - Explained the meaning of (*)asterisk in this context
01/09/2025	Execution Report	- v1.0.17Added Tag 9416 (ExtendedExecInst)

01/22/2025	OrderCancelReject	V1.0.18 - Added Tag 1 Account
03/06/2025	Execution Report	V1.0.19 - Added Tags: o 5040 NoCapacityEntries o >5041 AvailableCapacity o >5042 CapacityCurrency
05/15/2025	Execution Report	V1.0.20 - AvgPx will return the Calculated average price for fills and partial fills.
06/12/2025	Standard Header (OUT)	V1.0.21 • Added Tag 57 TargetSubID
03/30/2026	Execution Report	V1.0.22 • Added MARKET [1] to Tag 40 OrdType • Added 152 CashOrdQty • Added 5151 LeavesQuoteQty • Added 5152
03/30/2026	Execution Report	V1.0.23 • LIMIT [2] OrdType, added: o 152 CashOrdQty o 5151 LeavesQuoteQty o 5152 CumQuoteQty
09/09/2026	Execution Report	V1.0.24 • Tag 38 (OrderQty) changed req'd to no • Tag 59 (TimeInForce) changed req'd to no • Tag 44 (Price) changed req'd to no

Overview

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

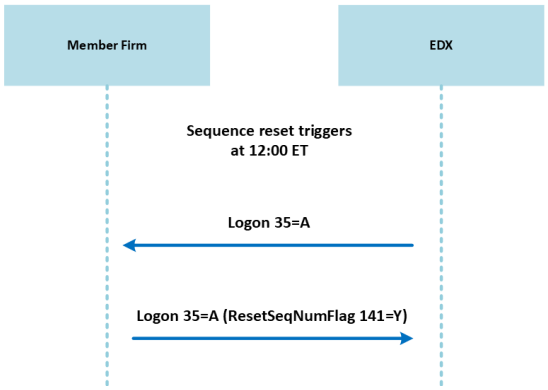
Throttle Limits

- Throttle limits are applied at the FIX ID level (username) and are administered by EDXM Global Market Operations.

- Maximum messages per username: 100 messages per 5 seconds.
- In the event you exceed throttle limits, you will receive the message RATE_LIMIT_EXCEEDED and be disconnected.
- There is no message throttle mechanism.
- After a disconnect due to rate limit, you can reconnect immediately.

Sequence Reset

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



Test Request

If your system fails to heartbeat with us in the interval initially declared in the logon message, EDX will issue a Test Request. When that happens, you must respond to that test request within the initially declared heartbeat interval with either a business message or a heartbeat.

Session Recovery

Fills that occur while a FIX session is disconnected will be replay-able from buffer when the session reconnects using a TradeCaptureReport Request with the relevant value in the TrdMatchID Tag.

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.

Note - (*) asterisk indicates that provided fields/tags are only applicable for SPOT.

Drop Copy Configuration

The Drop Copy Feed returns Execution Reports. By default, Drop Copy sessions are configured to receive only fill Execution Reports.

Risk Management - Liquidation and Auto-Deleveraging (ADL) Handling

1. Liquidation Threshold Breach
When the ADL threshold is breached, the system will automatically cancel all open orders to manage risk. Clients should be prepared to handle the following:

- Tag 58 (Text):
    - Value: LIQUIDATION
    - Description: This tag will be included in the Order Entry and Drop Copy execution report or order cancellation message to indicate that the action was triggered by a LIQUIDATION event.
    - Action: Clients should process this tag in Order Entry and Drop Copy messages to identify orders canceled due to LIQUIDATION and update their systems accordingly.

2. Drop Copy Execution Report for Filled Trades During Liquidation
During a LIQUIDATION event, the system may generate a drop copy execution report for trades filled by the SYSTEM. Clients should be prepared to handle the following:

- Tag 828 (TrdType):
    - Value: 9000

- Description: This tag will only be included in the Drop Copy execution report to indicate that the trade was executed as part of a liquidation event.
- Action: Clients should process this tag in Drop Copy messages to identify trades executed during liquidation and update their systems accordingly.

3. Auto-Deleveraging (ADL) Threshold Breach

When the ADL threshold is breached, the system will automatically cancel all open orders to manage risk. Clients should be prepared to handle the following:

- Tag 58 (Text):
  - Value: AUTO_DELEVERAGING
  - Description: This tag will be included in the Order Entry and Drop Copy execution report or order cancellation message to indicate that the action was triggered by an ADL event.
  - Action: Clients should process this tag in Order Entry and Drop Copy messages to identify orders canceled due to ADL and update their systems accordingly.

4. Drop Copy Execution Report for Filled Trades During ADL

During an ADL event, the system may generate a drop copy execution report for trades filled by the SYSTEM. Clients should be prepared to handle the following:

- Tag 828 (TrdType):
  - Value: 9001
  - Description: This tag indicates that the trade was executed as part of an ADL event. It will only appear in Drop Copy messages.
  - Action: Clients should process this tag in Drop Copy messages to identify trades executed during ADL and update their risk management systems accordingly.

Session Messages

Standard Header (IN)

Tag	Field Name	Req'd	Values/Comments
8	BeginString	Y	'FIXT.1.1'. Message start. Must be the first field in the message.

9	BodyLength	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.
34	MsgSeqNum	Y	Message sequence number.
52	SendingTime	Y	UTC timestamp. Time of message.
49	SenderCompID	Y	Message sender's ID. Assigned at onboarding (same as Username).
56	TargetCompID	Y	'EDXM'.
43	PossDupFlag	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 Header (OUT)

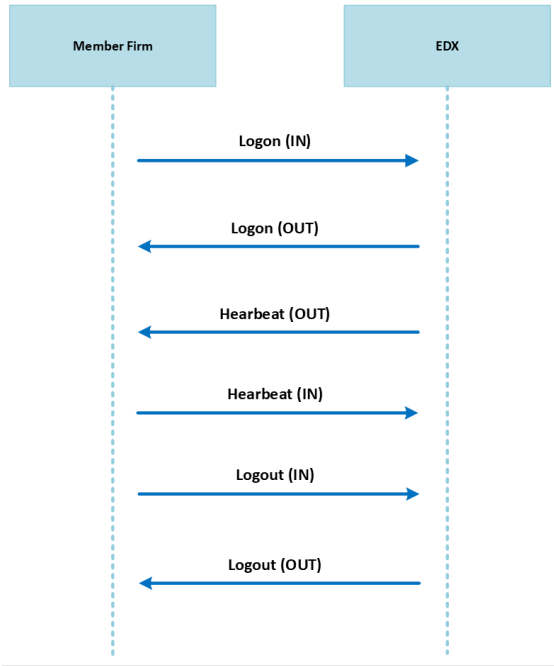
Tag	Field Name	Req'd	Values/Comments
8	BeginString	Y	'FIXT.1.1'. Message start. Must be the first field in the message.
9	BodyLength	Y	Length of the FIX message. Must be the second field in the message.
35	MsgType	Y	Type of FIX message. Must be the third field in the message.
49	SenderCompID	Y	'EDXM'
56	TargetCompID	Y	Message sender's ID. Assigned at onboarding (same as Username).
57	TargetSubID	N	Assigned value used to identify specific individual or unit intended to receive message.
34	MsgSeqNum	Y	Message sequence number.
52	SendingTime	Y	UTC timestamp. Time of message.
43	PossDupFlag	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 Interaction Model:

- Upon a Logon (IN) request, a Logon (OUT) request is sent, but no other application messages are sent without a corresponding request.



Logon (IN)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=A
98	EncryptMethod	Y	Must use '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	YES_RESET_SEQUENCE_NUMBERS [Y] NO [N]

553	Username	Y	Username/user ID.
554	Password	Y	Password/passphrase.
1137	DefaultApplVerID	Y	Must be ‘9’.
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 not heartbeats. The maximum supported interval is 90 seconds.
141	MsgSeqNumFlag	Y	YES_RESET_SEQUENCE_NUMBERS [Y] NO [N]
1137	DefaultApplVerID	Y	Must be ‘9’.
Standard Footer		Y	

Sample Messages:

Logon (IN)

```
[BeginString]           8       =   FIXT.1.1
[BodyLength]            9       =   094
[MsgType]               35      =   A
[MsgSeqNum]             34      =   1
[SendingTime]           52      =   20240716-22:08:12.000
[SenderCompID]          49      =   USERNAME
[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 (OUT)

```
[BeginString]           8       =   FIXT.1.1
[BodyLength]            9       =   094
[MsgType]               35      =   A
[SenderCompID]          49      =   EDXM
[TargetCompID]          56      =   USERNAME
[MsgseqNum]             34      =   2
[SendingTime]           52      =   20240716-22:08:08.655
[EncryptMethod]         98      =   0
[HeartBtInt]            108     =   20
[ResetSeqNumFlag]       141     =   Y
[DefaultApplVerID]      1137    =   9
[CheckSum]              10      =   074
[BeginString]           8       =   FIXT.1.1
[BodyLength]            9       =   094
```

Logout (IN)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=5
58	Text	N	Client provided text. Unused.
Standard Footer		Y	

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	

Sample Messages:

Logout (IN)

```
[BeginString]           8     =   FIXT.1.1
[BodyLength]            9     =   55
```

```
[MsgType]              35    =    5
[MsgSeqNum]            34    =    3
[SendingTime]          52    =    20240716-22:27:28.000
[SenderCompID]         49    =    USERNAME
[TargetCompID]         56    =    EDXM
[CheckSum]             10    =    149
```

Logout (OUT)

```
[BeginString]          8     =    FIXT.1.1
[BodyLength]           9     =    55
[MsgType]              35    =    5
[MsgseqNum]            34    =    4
[SenderCompID]         49    =    EDXM
[TargetCompID]         56    =    USERNAME
[SendingTime]          52    =    20240716-22:27:23.907
[CheckSum]             10    =    160
```

TestRequest (OUT)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=1
112	TestReqID	Y	Identifier included in Test Request message to be returned in resulting Heartbeat.
Standard Footer		Y	

Sample Messages:

TestRequest (OUT)

```
[BeginString]          8     =    FIXT.1.1
[BodyLength]           9     =    63
[MsgType]              35    =    1
[MsgseqNum]            34    =    5
[SenderCompID]         49    =    EDXM
[TargetCompID]         56    =    USERNAME
[SendingTime]          52    =    20240727-01:15:22.000
[TestReqID]            112   =    23412
[CheckSum]             10    =    243
```

Heartbeat (IN)

```
[BeginString]        8     =    FIXT.1.1
[BodyLength]         9     =    63
[MsgType]            35    =    0
[MsgseqNum]          34    =    6
[SendingTime]        52    =    20240727-01:15.22.000
[SenderCompID]       49    =    USERNAME
[TargetCompID]       56    =    EDXM
[TestReqID]          112   =    23412
[CheckSum]           10    =    251
```

ResendRequest (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=2
7	BeginSeqNo	Y	First message sequence number in range to be resent.
16	EndSeqNo	Y	Last message sequence number in range to be resent. '0' represents infinity.
	Standard Footer	Y	

SequenceReset (IN)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=4
123	GapFillFlag	Y	Indicates that the Sequence Reset message is replacing the missing messages, which will not be resent. GAP_FILL_MESSAGE_MSG_SEQ_NUM_FIELD_VALID [Y]
36	NewSeqNo	Y	New sequence number.
	Standard Footer	Y	

Reject (OUT)

Tag	Field Name	Req'd	Values/Comments
	Standard Header	Y	MsgType 35=3
45	RefSeqNum	Y	Reference message sequence number.
371	RefTagID	Y	The tag number of the field being referenced in the reject.
372	RegMsgType	Y	The Message Type of the FIX message being referenced.
373	SessionRejectReason	Y	Describes the reason for rejection.

			VALUE_IS_INCORRECT [5]
58	Text	Y	Describes the rejection reason.
Standard Footer		Y	

Sample Messages:

ResendRequest (OUT)

```
[BeginString]          8    =    FIXT.1.1
[BodyLength]           9    =    64
[MsgType]              35   =    2
[MsgseqNum]            34   =    7
[SenderCompID]         49   =    EDXM
[TargetCompID]         56   =    USERNAME
[SendingTime]          52   =    20240727-00:06:06.000
[BeginSeqNo]           7    =    234
[EndSeqNo]             16   =    239
[CheckSum]             10   =    014
```

SequenceReset (IN)

```
[BeginString]         8     =    FIXT.1.1
[BodyLength]          9     =    71
[MsgType]             35    =    4
[MsgseqNum]           34    =    8
[SendingTime]         52    =    20240727-00:05:38.802
[SenderCompID]        49    =    USERNAME
[TargetCompID]        56    =    EDXM
[GapFillFlag]         123   =    Y
[NewSeqNo]            36    =    239
[CheckSum]            10    =    149
```

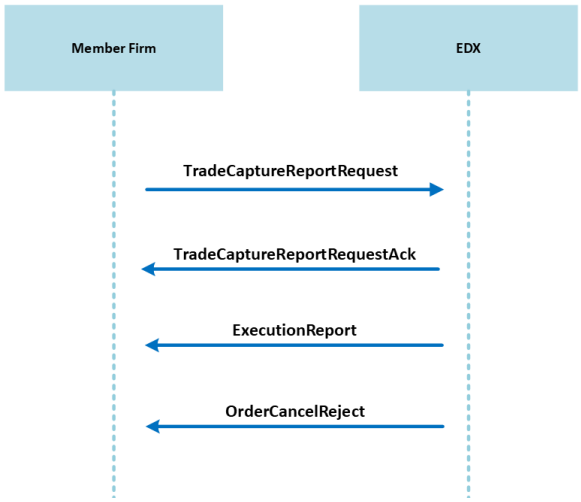
Reject (OUT)

```
[BeginString]            8      =      FIXT.1.1
[BodyLength]             9      =      129
[MsgType]                35     =      3
[MsgseqNum]              34     =      9
[SenderCompID]           49     =      EDXM
```

```
[TargetCompID]              56    =    USERNAME
[SendingTime]               52    =    20240727-00:06:06.917
[RefSeqNum]                 45    =    143
[RefTagID]                  371   =    16
[RefMsgType]                372   =    2
[SessionRejectReason]       373   =    5
[Text]                      58    =    Incorrect value (out of range)
[CheckSum]                  10    =    019
```

Application Messages

TradeCaptureReportRequest Interaction Model:



TradeCaptureReportRequest (IN)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=AD
568	TradeRequestID	Y	TradeCaptureReportRequest ID.
569	TradeRequestType	Y	ALL_TRADES [0] and TRADES_MATCHING_CRITERIA [1] 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:

			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. The recommended usage for Option 3 is to use the TrdMatchID of the last seen trade or the TrdMatchID of the last seen trade plus 1 depending on whether you want to be inclusive or exclusive of the trade last seen.
Standard Footer		Y	

TradeCaptureReportRequestAck (OUT)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=AQ
568	TradeRequestID	Y	TradeCaptureReportRequest ID
569	TradeRequestType	Y	ALL_TRADES [0] and TRADES_MATCHING_CRITERIA [1] behave the same.
Standard Footer		Y	

ExecutionReport (OUT)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=8
37	Order ID	Y	Exchange provided OrderID.
11	ClOrdID	Y	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	Exec ID	Y	Unique identifier of execution message as assigned by the exchange.

150	ExecType	Y	Specified the Type of the Execution Report: NEW [0] TRADE Partial fill or fill [F] EXPIRED [C] REJECTED [8]
39	OrdStatus	Y	Indicates the status of an order: NEW [0] PARTIALLY_FILLED [1] FILLED [2] EXPIRED [C] REJECTED [8]
103	OrderRejReason	N	Identifies the reason 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	Y	Account mnemonic.
55	Symbol	Y	The instrument for the Order. Example: BTC/USDC-Perp ETH/USDC-Perp
54	Side	Y	Order Side: BUY [1] – This is a buy order.

			SELL [2] – This is a sell order.
38	OrderQty	N	Quantity of the Order.
152	CashOrderQty	N	The notional quantity of the order.
5151	LeavesQuoteQty	N	The remaining notional quantity of the order. Only applies to orders placed as CashOrderQty.
5152	CumQuoteQty	N	The filled notional quantity of the order. Only applies to orders placed as CashOrderQty.
40	OrdType	Y	Describes the type of Order being placed: MARKET [1] LIMIT [2]
44	Price	N	The Limit Price of a Limit Order.
59	TimeInForce	N	When the order should expire: GOOD_TILL_CANCEL [1] IMMEDIATE_OR_CANCEL [3] FILL_OR_KILL [4] GOOD_TILL_DATE [6] GOOD_FOR_TIME [A]
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: PARTICIPATE_DONT_INITATE [6] – Indicates that this is a Post Only Limit Order.
32	LastQty	N	Quantity bought/sold on this (last) fill.
31	Last Px	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 for fills and partial fills.
75	TradeDate	N	Indicates date of trade referenced in this message.
60	Transact Time	Y	Exchange provided timestamp generated by the match engine.
58	Text	N	Describes rejection/cancel reason. Eg: INVALID_PRICE INVALID_QUANTITY INSUFFICIENT_COLLATERAL

			ACCOUNT_IN_RISK_REDUCING_MODE_ONLY ACCOUNT_IN_LIQUIDATION ACCOUNT_IN_AUTO_DELEVERAGING LIQUIDATION AUTO_DELEVERAGING
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 PartyRile 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 or quantity fields. Example: BTC ETH

120	SettlCurrency	N	Currency code of settlement denomination.
528	OrderCapacity	N	Designates the capacity of the firm placing the order: AGENCY [A] PRINCIPAL [P] RISKLESS_PRINCIPAL [R]
582	CustOrderCapacity	N	Capacity of customer placing the order: MEMBER_TRADING_FOR_THEIR_OWN_ACCOUNT [1] * RETAIL_CUSTOMER [5]
> 136	NoMiscFees	N	Number of repeating groups of miscellaneous fees
> 891	MiscFeeBasis	N	Defines the unit for miscellaneous fee: Always ASBSOLUTE [0]
> 137	MiscFeeAmt	N	Miscellaneous fee value
> 138	MiscFeeCurr	N	Currency of miscellaneous fee. Will match the quote asset associated with the traded instrument.
> 139	MiscFeeType	N	Indicates type of miscellaneous fee. Valid values for EDX: EXCHANGE FEES [4] OTHER [7] REBATE [33] Other represents estimated fees for new and replaced order status
5040	NoCapacityEntries	N	Number of capacity entries in Execution Report message
>5041	AvailableCapacity	N	Available Collateral
>5042	CapacityCurrency	N	Contains the collateral asset string value
Standard Footer		Y	

OrderCancelReject (OUT)

Tag	Field Name	Req'd	Values/Comments
Standard Header		Y	MsgType 35=9
37	OrderID	Y	Exchange providided OrderID.
11	ClOrdID	Y	Client Identifier for the Order.

583	ClOrdLinkID	N	Permits order originators to tie together groups of orders in which trades resulting from orders are associated for a specific purpose, for example the calculation of average execution price for a customer.
41	OrigClOrdID	Y	Client Identifier for the Order to be cancelled.
39	OrdStatus	Y	Indicates the status of an order: REJECTED [8]
1	Account	Y	Account mnemonic.
60	TransactTime	Y	Exchange provided timestamp generated by the match engine.
434	CxlRejResponseTo	Y	Indicates the message type the Reject is in response to. ORDER_CANCEL_REQUEST [1] ORDER_CANCEL_REPLACE_REQUEST [2]
102	CxlRejReason	Y	The code which identifies the reason for the cancel reject. EDX's system supports the following values: UNKNOWN_ORDER [1] PRICE_EXCEEDS_CURRENT_PRICE_BAND [8] OTHER [99] EDX exclusive values: ORDER_BREACHES_BASE_POSITION_LIMIT [16] ORDER_BREACHES_QUOTE_POSITION_LIMIT [17] ORDER_BOOK_IN_SUSPENDED_STATE [100] ORDER_BOOK_IN_HALT_STATE [101] ORDER_BOOK_IN_EXPIRED_STATE [102] ORDER_BOOK_IN_LISTED_STATE [103] ORDER_BOOK_IN_POST_ONLY_STATE [104]
58	Text	Y	Describes reason for rejection.
Standard Footer		Y	

Sample Messages:

TradeCaptureReportRequest (IN)

```
[BeginString]          8       =       FIXT.1.1
[BodyLength]           9       =       74
[MsgType]              35      =       AD
[MsgSeqNum]            34      =       10
```

```
[SendingTime]          52      =      20240728-22:59:56.000
[SenderCompID]         49      =      USERNAME
[TargetCompID]         56      =      EDXM
[TradeRequestID]       568     =      143525341
[TradeRequestType]     569     =      0
[TrdMatchID]           880     =      3198759860848
[CheckSum]             10      =      174
```

TradeCaptureRequestAck (OUT)

```
[BeginString]          8       =      FIXT.1.1
[BodyLength]           9       =      76
[MsgType]              35      =      AQ
[SenderCompID]         49      =      EDXM
[TargetCompID]         56      =      USERNAME
[MsgSeqNum]            34      =      11
[SendingTime]          52      =      20240728-22:59:50.540
[TradeRequestID]       568     =      234235912
[TradeRequestType]     569     =      0
[CheckSum]             10      =      193
```

ExecutionReport NEW (OUT)

```
[BeginString]          8          =     FIXT.1.1
[BodyLength]           9          =     263
[MsgType]              35         =     8
[SenderCompID]         49         =     EDXM
[TargetCompID]         56         =     USERNAME
[MsgSeqNum]            34         =     12
[SendingTime]          52         =     20240729-00:19:36.443
[OrderID]              37         =     3482909417980013939
[ClOrderID]            11         =     542234423134
[ExecID]               17         =     3482909417980013940
[ExecType]             150        =     0
[OrdStatus]            39         =     0
[Account]              1          =     USERNAME
[Symbol]               55         =     BTC/USDC-Perp
[Side]                 54         =     1
[OrderQty]             38         =     3.325
```

[OrdType]	40	=	2
[Price]	44	=	55900
[TimeInForce]	59	=	6
[ExpireTime]	126	=	20240802-23:34:00.000
[NoMiscFees]	136	=	1
[MiscFeeAmt]	137	=	9.8725
[MiscFeeCurr]	138	=	USD
[MiscFeeType]	139	=	7
[MiscFeeBasis]	891	=	0
[NoCapacityEntries]	5040	=	1
[AvailableCapacity]	5041	=	14300521.45892178
[CapacityCurrency]	5042	=	USDC
[PartyID]	448	=	USERNAME
[PartyIDSource]	447	=	D
[PartyRole]	452	=	44
[OrderCapacity]	528	=	P
[CustOrderCapacity]	582	=	1
[CheckSum]	10	=	237

ExecutionReport REPLACE (OUT)

[BeginString]	8	=	FIXT.1.1
[BodyLength]	9	=	257
[MsgType]	35	=	8
[SenderCompID]	49	=	EDXM
[TargetCompID]	56	=	USERNAME
[MsgSeqNum]	34	=	13
[SendingTime]	52	=	20240729-00:20:01.463
[OrderID]	37	=	3242898425879913838
[ClOrderID]	11	=	542532324
[OrigClOrdID]	41	=	139048181
[ExecID]	17	=	3482909417980013940
[ExecType]	150	=	5
[OrdStatus]	39	=	0
[Account]	1	=	USERNAME
[Symbol]	55	=	BTC/USDC-Perp
[Side]	54	=	2
[OrderQty]	38	=	5.431
[OrdType]	40	=	2

[Price]	44	=	63000
[TimeInForce]	59	=	1
[NoMiscFees]	136	=	1
[MiscFeeAmt]	137	=	9.8725
[MiscFeeCurr]	138	=	USD
[MiscFeeType]	139	=	7
[MiscFeeBasis]	891	=	0
[NoCapacityEntries]	5040	=	1
[AvailableCapacity]	5041	=	14300521.45892178
[CapacityCurrency]	5042	=	USDC
[LeavesQty]	151	=	5.431
[CumQty]	14	=	0
[AvgPx]	6	=	0
[TransactTime]	60	=	20240729-00:20:01.459098549

ExecutionReport FILL (OUT)

[BeginString]	8	=	FIXT.1.1
[BodyLength]	9	=	383
[MsgType]	35	=	8
[SenderCompID]	49	=	EDXM
[TargetCompID]	56	=	USERNAME
[MsgSeqNum]	34	=	276
[SendingTime]	52	=	20250114-08:01:04.123
[OrderID]	37	=	3262887839789919387
[ClOrderID]	11	=	234245245
[ExecID]	17	=	3262887839789983788
[ExecType]	150	=	F
[OrdStatus]	39	=	1
[Account]	1	=	USERNAME
[Symbol]	55	=	BTC/USDC-Perp
[Side]	54	=	2
[OrderQty]	38	=	3.264
[OrdType]	40	=	2
[Price]	44	=	28025
[TimeInForce]	59	=	3
[LastQty]	32	=	1
[LastPx]	31	=	28050
[LeavesQty]	151	=	2.264

[CumQty]	14	=	1
[AvgPx]	6	=	28025
[TradeDate]	75	=	20250114
[TransactTime]	60	=	20250114-08:01:14.113611866
[TrdMatchID]	880	=	3252778729678818498
[LastLiquidityInd]	851	=	2
[NoPartyIDs]	453	=	1
[PartyID]	448	=	SYSTEM
[PartyIDSource]	447	=	D
[PartyRole]	452	=	44
[NoCapacityEntries]	5040	=	1
[AvailableCapacity]	5041	=	14300521.45892178
[CapacityCurrency]	5042	=	USDC
[CalculatedCcyLastQty]	1056	=	28050
[Currency]	15	=	BTC
[SettlCurrency]	120	=	USDC
[TrdType]	828	=	9000
[CheckSum]	10	=	070

ExecutionReport CANCELLED (OUT)

[BeginString]	8	=	FIXT.1.1
[BodyLength]	9	=	272
[MsgType]	35	=	8
[SenderCompID]	49	=	EDXM
[TargetCompID]	56	=	USERNAME
[MsgSeqNum]	34	=	15
[SendingTime]	52	=	20240729-00:20:18.007
[OrderID]	37	=	34242987616870012848
[ClOrderID]	11	=	5435326523
[OrigclOrdID]	41	=	2354353242
[ExecID]	17	=	8352898797388452814
[ExecType]	150	=	4
[OrdStatus]	39	=	4
[Account]	1	=	USERNAME
[Symbol]	55	=	BTC/USDC-Perp
[Side]	54	=	1
[OrderQty]	38	=	5.13
[OrdType]	40	=	2

[Price]	44	=	58000
[TimeInForce]	59	=	1
[LeavesQty]	151	=	0
[CumQty]	14	=	0
[AvgPx]	6	=	0
[TransactTime]	60	=	20240729-00:20:18.003035563
[Text]	58	=	USER_INITIATED
[NoPartyIDs]	453	=	1
[PartyID]	448	=	USERNAME
[PartyIDSource]	447	=	D
[PartyRole]	452	=	44
[NoCapacityEntries]	5040	=	1
[AvailableCapacity]	5041	=	14300521.45892178
[CapacityCurrency]	5042	=	USDC
[CheckSum]	10	=	245

ExecutionReport REJECTED (OUT)

[BeginString]	8	=	FIXT.1.1
[BodyLength]	9	=	239
[MsgType]	35	=	8
[SenderCompID]	49	=	EDXM
[TargetCompID]	56	=	USERNAME
[MsgSeqNum]	34	=	16
[SendingTime]	52	=	20240729-00:19:29.378
[OrderID]	37	=	NONE
[ClOrderID]	11	=	324234234
[ExecID]	17	=	3252776287218878480
[ExecType]	150	=	8
[OrdStatus]	39	=	8
[OrdRejReason]	103	=	1
[Account]	1	=	USERNAME
[Symbol]	55	=	UNKNOWN
[Side]	54	=	1
[OrdType]	40	=	2
[LeavesQty]	151	=	0
[CumQty]	14	=	0
[AvgPx]	6	=	0
[TransactTime]	60	=	20240729-00:19:29.370662362

[Text]	58	=	UNKNOWN_INSTRUMENT
[NoPartyIDs]	453	=	1
[PartyID]	448	=	USERNAME
[PartyIDSource]	447	=	D
[PartyRole]	452	=	44
[CheckSum]	10	=	069

ExecutionReport EXPIRED (OUT)

[BeginString]	8	=	FIXT.1.1
[BodyLength]	9	=	248
[MsgType]	35	=	8
[SenderCompID]	49	=	EDXM
[TargetCompID]	56	=	USERNAME
[MsgSeqNum]	34	=	17
[SendingTime]	52	=	20240729-00:43:44.017
[OrderID]	37	=	3262894187877389770
[ClOrderID]	11	=	3254234425244
[OrigClOrdID]	41	=	2542543211412
[ExecID]	17	=	83528944413997922257
[ExecType]	150	=	C
[OrdStatus]	39	=	C
[Account]	1	=	USERNAME
[Symbol]	55	=	BTC/USDC-Perp
[Side]	54	=	1
[OrderQty]	38	=	3.432
[OrdType]	40	=	2
[Price]	44	=	61500
[TimeInForce]	59	=	6
[ExpireTime]	126	=	20240729-00:43:33.000
[LeavesQty]	151	=	0
[CumQty]	14	=	0
[AvgPx]	6	=	0
[TransactTime]	60	=	20240729-00:43:33.014048214
[CheckSum]	10	=	181

OrderCancelReject (OUT)

```
[BeginString]                8      =     FIXT.1.1
[BodyLength]                 9      =     142
[MsgType]                    35     =     9
[SenderCompID]               49     =     EDXM
[TargetCompID]               56     =     USERNAME
[MsgSeqNum]                  34     =     18
[SendingTime]                52     =     20240729-00:15:14.660
[OrderID]                    37     =     NONE
[ClOrdID]                    11     =     14713347
[OrigClOrdID]                41     =     23523423
[OrdStatus]                  39     =     8
[TransactTime]               60     =     20240729-00:15:14.655794062
[CxlRejResponseTo]           434    =     1
[CxlRejReason]               102    =     1
[Text]                       58     =     UNKNOWN_ORDER
[CheckSum]                   10     =     195
```

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	Trade Capture Report Request ID.
487	TradeReportTransType	N	Identifies Trade Report message transaction type.
37	OrderID	Y	Exchange provided OrderID.
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	Y	Unique identifier of execution message as assigned by the exchange.
150	ExecType	Y	Specifies the type of Execution Report: NEW [0] CANCELED [4] REPLACE [5] REJECTED [8]

			EXPIRED [C] TRADE [F] ORDER STATUS [I]
325	UnsolicitedIndicator	N	Indicates whether or not message is being sent as a result of a subscription request or not.
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	The instrument for the Order. Example: BTC/USDC-Perp ETH/USDC-Perp
552	NoSides	Y	Number of Side repeating group instances. 1 [One 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: 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.
>136	NoMiscFees	N	Number of repeating groups of miscellaneous fee.
>137	MiscFeeAmt	N	Miscellaneous fee value
>138	MiscFeeCurr	N	Currency of miscellaneous fee. Will match the quote asset associated with the traded instrument.
>139	MiscFeeType	N	Indicates type of miscellaneous fee. Valid values for EDX: EXCHANGE FEES [4] OTHER [7] REBATE [33] Other represents estimated fees for new and replaced order status
>891	MiscFeeBasis	N	Defines the unit for miscellaneous fee: Always ABSOLUTE [0]
*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.
5001	EnrichedTradePx	N	Optional client display trade price, for internal use only.
828	TrdType	N	Conditionally required for perps instrument type trades.

			REGULAR_TRADE [0] - Occurs when the customer places orders in the open market LIQUIDITION_TRADE [9000] - Occurs when the exchange's liquidation engine places an order in the open market AUTO_DELEVERAGING [9001]
Standard Header		Y	