



## **EDXM International FIX Specifications – Order Entry (UAT PERPS)**

v1.0.22

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# Table of Contents

**Table of Contents** ..... 1

**Change Log** ..... 3

**Overview** ..... 8

**Throttle Limits** ..... 8

**Sequence Reset** ..... 8

**Cancel On Disconnect** ..... 8

**Unsolicited Cancel** ..... 8

**Test Request**..... 9

**Resend Request** ..... 9

**Supported Messages** ..... 9

**Risk State**..... 9

        Margin Call..... 9

        Liquidation..... 10

        Auto-Deleveraging Liquidation (ADL) ..... 10

**Session Messages** ..... 10

**Standard Header (IN)** ..... 10

**Standard Header (OUT)** ..... 11

**Standard Footer**..... 11

**Logon Interaction Model:** ..... 12

**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 Interaction Model:**..... 15

**TestRequest (OUT)** ..... 15

**Sample Messages:**..... 15

|                                                    |           |
|----------------------------------------------------|-----------|
| TestRequest (OUT).....                             | 15        |
| Heartbeat (IN) .....                               | 16        |
| <b>ResendRequest Interaction Model:.....</b>       | <b>16</b> |
| <b>ResendRequest (OUT) .....</b>                   | <b>16</b> |
| <b>SequenceReset (IN) .....</b>                    | <b>16</b> |
| <b>Reject (OUT) .....</b>                          | <b>17</b> |
| <b>Sample Messages:.....</b>                       | <b>17</b> |
| ResendRequest (OUT) .....                          | 17        |
| SequenceReset (IN) .....                           | 17        |
| Reject (OUT).....                                  | 18        |
| <b>Application Messages .....</b>                  | <b>19</b> |
| <b>NewOrderSingle Interaction Model:.....</b>      | <b>19</b> |
| <b>NewOrderSingle (IN) .....</b>                   | <b>19</b> |
| <b>ExecutionReport (OUT).....</b>                  | <b>21</b> |
| <b>BusinessMessageReject (OUT) .....</b>           | <b>24</b> |
| <b>Reject (OUT) .....</b>                          | <b>25</b> |
| <b>Sample Messages:.....</b>                       | <b>25</b> |
| NewSingleOrder (IN).....                           | 25        |
| ExecutionReport NEW (OUT) .....                    | 26        |
| ExecutionReport TRADE (OUT) .....                  | 26        |
| ExecutionReport EXPIRED (OUT) .....                | 28        |
| ExecutionReport REJECTED (OUT) .....               | 29        |
| BusinessMessageReject (OUT).....                   | 29        |
| Reject (OUT).....                                  | 30        |
| Reject in Margin Call (OUT) .....                  | 30        |
| Reject in Liquidation (OUT) .....                  | 31        |
| Reject in ADL (OUT) .....                          | 32        |
| <b>OrderCancelRequest Interaction Model: .....</b> | <b>33</b> |
| <b>OrderCancelRequest (IN) .....</b>               | <b>33</b> |
| <b>OrderCancelReplaceRequest (IN) .....</b>        | <b>33</b> |
| <b>ExecutionReport (OUT).....</b>                  | <b>35</b> |
| <b>OrderCancelReject (OUT).....</b>                | <b>36</b> |
| <b>BusinessMessageReject (OUT) .....</b>           | <b>37</b> |
| <b>Sample Messages:.....</b>                       | <b>38</b> |
| OrderCancelRequest (IN) .....                      | 38        |
| OrderCancelReplaceRequest (IN) .....               | 38        |
| ExecutionReport CANCELLED (OUT) .....              | 39        |
| ExecutionReport REPLACE (OUT) .....                | 39        |
| ExecutionReport ADMINISTRATIVE CANCEL (OUT).....   | 40        |
| OrderCancelReject (OUT) .....                      | 41        |

|                                                        |           |
|--------------------------------------------------------|-----------|
| BusinessMessageReject (OUT).....                       | 41        |
| <b>OrderMassStatusRequest Interaction Model: .....</b> | <b>42</b> |
| <b>OrderMassStatusRequest (IN) .....</b>               | <b>42</b> |
| <b>ExecutionReport (OUT).....</b>                      | <b>42</b> |
| <b>OrderMassStatusRequestEnd (OUT) .....</b>           | <b>44</b> |
| <b>Sample Messages:.....</b>                           | <b>44</b> |
| OrderMassStatusRequest (IN) .....                      | 44        |
| ExecutionReport (OUT) .....                            | 45        |
| OrderMassStatusRequestEnd (OUT) .....                  | 45        |
| <b>OrderMassCancelRequest Interaction Model: .....</b> | <b>46</b> |
| <b>OrderMassCancelRequest (IN) .....</b>               | <b>46</b> |
| <b>OrderMassCancelReport (OUT) .....</b>               | <b>47</b> |
| <b>ExecutionReport (OUT).....</b>                      | <b>47</b> |
| <b>Sample Messages:.....</b>                           | <b>49</b> |
| OrderMassCancelRequest (IN) .....                      | 49        |
| OrderMassCancelReport (OUT).....                       | 49        |
| ExecutionReport (OUT) .....                            | 50        |
| Liquidation Trade (OUT) .....                          | 51        |
| ADL Trade (OUT) .....                                  | 51        |

## 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                      | v1.0.1 - Updated sample Logon message to include standard header/footer.             |
| 3/26/2024 | Tag 18 - ExecInst                  | v1.0.2 - Removed option for cancel on system failure.                                |
| 3/26/2024 | Tag 851 - LastLiquidityInd         | v1.0.2 - Enumerated options for liquidity codes.                                     |
| 4/24/2024 | ExecutionReport, OrderCancelReject | v1.0.3 - Enumerated options for CxlRejReason and OrdRejReason codes                  |
| 4/25/2024 | OrderMassCancelRequest (IN)        | v1.0.4 - Updated OrderMassCancelRequest (IN) to correct MsgType 35='q'               |
| 4/26/2024 | Login (IN)                         | v1.0.5 - Updated ResetSeqNumFlag                                                     |
| 4/26/2024 | Logout (OUT)                       | v1.0.5 - Updated ResetSeqNumFlag                                                     |

|           |                                                                              |                                                                                                                                                                                                                                                                                                                                               |
|-----------|------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 4/26/2024 | OrderMassCancelRequest (IN)                                                  | v1.0.5 - Updated required = 'Y'                                                                                                                                                                                                                                                                                                               |
| 4/26/2024 | Login (IN)                                                                   | v1.0.5 - Updated ResetSeqNumFlag values/comments                                                                                                                                                                                                                                                                                              |
| 4/26/2024 | Logout (OUT)                                                                 | v1.0.5 - Updated ResetSeqNumFlag values/comments                                                                                                                                                                                                                                                                                              |
| 4/29/2024 | Interaction Model                                                            | v1.0.6 - Added interaction model                                                                                                                                                                                                                                                                                                              |
| 5/1/2024  | Throttle Limits                                                              | v1.0.7 - Added Throttle Limits                                                                                                                                                                                                                                                                                                                |
| 5/3/2024  | OrderMassStatusRequest (OUT), ExecutionReport (OUT), OrderCancelReject (OUT) | v1.0.8 - Added references to values 8 [REJECTED] and C [EXPIRED] for Tag 39 (OrdStatus)                                                                                                                                                                                                                                                       |
| 5/3/2024  | OrderMassStatusRequest (OUT)                                                 | v1.0.8 - Removed reference to D [RESTATED] and added I [ORDER STATUS] for Tag 150 (ExecType)                                                                                                                                                                                                                                                  |
| 5/7/2024  | OrderMassStatusRequest (OUT), ExecutionReport (OUT)                          | v1.0.9 - Removed reference to 5 [REPLACED] for Tag 150 (ExecType)                                                                                                                                                                                                                                                                             |
| 5/7/2024  | ExecutionReport (OUT)                                                        | v1.0.9 - Removed reference to D [RESTATED] for Tag 150 (ExecType)                                                                                                                                                                                                                                                                             |
| 5/9/2024  | OrderMassCancelRequest (IN), OrderMassCancelReport (OUT)                     | v1.0.10 - Corrected example for mass cancel requests and reports from occurring at account level to occurring at the session level                                                                                                                                                                                                            |
| 5/13/2024 | Sequence Reset                                                               | v1.0.11 - Added Sequence Reset section                                                                                                                                                                                                                                                                                                        |
| 5/13/2024 | Cancel on Disconnect                                                         | v1.0.11 - Added COD section                                                                                                                                                                                                                                                                                                                   |
| 5/14/2024 | OrderMassStatusRequest (OUT)<br>ExecutionReport (OUT)                        | v1.0.12 - AvgPx changed to "Always 0"                                                                                                                                                                                                                                                                                                         |
| 6/7/2024  | Sequence Reset                                                               | v1.0.13 - Added interaction model                                                                                                                                                                                                                                                                                                             |
| 7/30/2024 | Overview                                                                     | v1.0.14 <ul style="list-style-type: none"> <li>- Interaction model broken down into several models for each corresponding message.</li> <li>- Unsolicited Cancel section added.</li> <li>- Test Request section added.</li> <li>- Resend Request section added.</li> <li>- Separated Standard Header into (IN) and (OUT) messages.</li> </ul> |
| 7/30/2024 | Logon                                                                        | v1.0.14 <ul style="list-style-type: none"> <li>- Logon Interaction model created.</li> <li>- Tag 1408 (DefaultCstmApplVerID) no longer in Logon (IN).</li> <li>- Logout (IN) matrix added.</li> <li>- Logout (IN) and Logout (OUT) sample messages added.</li> </ul>                                                                          |

|           |                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|-----------|------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 7/30/2024 | Test Request                 | v1.0.14 <ul style="list-style-type: none"> <li>- Test Request interaction model added.</li> <li>- Test Request (OUT) matrix added.</li> <li>- Test Request (OUT) sample message added.</li> <li>- Heartbeat in sample message added.</li> </ul>                                                                                                                                                                                                                                                                                                                   |
| 7/30/2024 | Resend Request               | v1.0.14 <ul style="list-style-type: none"> <li>- Resend Request interaction model added.</li> <li>- Resend Request (OUT) matrix added.</li> <li>- Sequence Reset (IN) matrix added.</li> <li>- Reject (OUT) matrix added.</li> <li>- Resend Request (OUT) sample message added.</li> <li>- Sequence Reset (IN) sample message added.</li> <li>- Reject (OUT) sample message added.</li> </ul>                                                                                                                                                                     |
| 7/30/2024 | New Single Order             | v1.0.14 <ul style="list-style-type: none"> <li>- New Single Order interaction model added.</li> <li>- Values/comments under tag 59 updated (6 and A show same value).</li> <li>- Execution Report (OUT) matrix added below New Single Order.</li> <li>- Execution Report NEW, TRADE, EXPIRED, REJECTED (OUT) sample messages added below new single order.</li> <li>- Reject (OUT) Matrix added</li> <li>- Business Message Reject (OUT) matrix added</li> <li>- Reject sample message added.</li> <li>- Business Message Reject sample message added.</li> </ul> |
| 7/30/2024 | Order Cancel Request         | v1.0.14 <ul style="list-style-type: none"> <li>- Order Cancel Request interaction model added.</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 7/30/2024 | Order Cancel Replace Request | v1.0.14 <ul style="list-style-type: none"> <li>- Included in Order Cancel Request interaction model.</li> <li>- Tag 44 (Price) changed req'd to yes.</li> <li>- Tag 59 (TIF) changed req'd to yes.</li> <li>- Tag 126 (ExpireTime) added missing req'd as N.</li> <li>- Execution Report (OUT) matrix added.</li> <li>- Order Cancel Reject (OUT) matrix added.</li> <li>- Order Cancel Request (IN) sample message added</li> </ul>                                                                                                                              |

|           |                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|-----------|---------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|           |                           | <ul style="list-style-type: none"> <li>- Order Cancel Replace Request (IN) sample message updated.</li> <li>- Execution Report CANCELLED, REPLACE, ADMINISTRATIVE CANCEL, ORDER CANCEL REJECT (OUT) sample messages added.</li> <li>- Added Business Message Reject (OUT) matrix</li> <li>- Added Business Message Reject (OUT) sample message</li> </ul>                                                                                                                                                                                                                                        |
| 7/30/2024 | Order Mass Status Request | v1.0.14 <ul style="list-style-type: none"> <li>- Order Mass Status Request interaction model added</li> <li>- Execution Report (OUT) matrix added.</li> <li>- Order Mass Status Request End (OUT) matrix added.</li> <li>- Order Mass Status Request (IN) sample message updated.</li> <li>- Order Mass status request (OUT) matrix completely removed as we do not return that message.</li> <li>- Order mass status request (IN) sample message added.</li> <li>- Execution report (OUT) sample message added.</li> <li>- Order Mass status request end (OUT) sample message added.</li> </ul> |
| 7/30/2024 | Order Mass Cancel Request | v1.0.14 <ul style="list-style-type: none"> <li>- Order Mass Cancel Request interaction model added.</li> <li>- Tag 55 (Symbol) req'd changed to Y.</li> <li>- Footnote added to tag 55 (Symbol).</li> <li>- Order Mass Cancel Report (OUT) matrix added.</li> <li>- Execution Report (OUT) matrix added.</li> <li>- Order Mass Cancel Request (IN) sample message updated.</li> <li>- Order Mass Cancel Report (OUT) sample message added.</li> <li>- Execution Report (OUT) sample message added.</li> </ul>                                                                                    |
| 7/30/2024 | Execution Report          | v1.0.14                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |

|            |                       |                                                                                                                                                                                                                                                                                                      |
|------------|-----------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|            |                       | <ul style="list-style-type: none"> <li>- The appropriate execution report matrix and sample message was added to each corresponding message that returns a 35=8 message.</li> <li>- Within each one of these execution reports is its own unique matrix appropriate for the response.</li> </ul>     |
| 08/29/2024 | Execution Report      | v1.0.15 <ul style="list-style-type: none"> <li>- NoMiscFees added</li> <li>- MiscFeeAmt added</li> <li>- MiscFeeCurr added</li> <li>- MiscFeeType added</li> </ul>                                                                                                                                   |
| 9/24/2024  | Execution Report      | v1.0.16 <ul style="list-style-type: none"> <li>- TrdType added</li> </ul>                                                                                                                                                                                                                            |
| 11/19/2024 | NewOrderSingle        | v1.0.16 <ul style="list-style-type: none"> <li>- Tag 59 (TIF) corrected for FOK (4) and GTD (6)</li> <li>- Retail flow is marked as asterisk (*) which indicates that it is only valid for SPOT</li> <li>- Updated supported messages section to provide meaning of asterisk (*) notation</li> </ul> |
| 01/09/2025 | Execution Report      | v1.0.17 <ul style="list-style-type: none"> <li>- Liquidation</li> </ul>                                                                                                                                                                                                                              |
| 01/22/2025 | OrderCancelReject     | V1.0.18 <ul style="list-style-type: none"> <li>- Added Tag 1 Account</li> </ul>                                                                                                                                                                                                                      |
| 03/06/2025 | Execution Report      | V1.0.19 <ul style="list-style-type: none"> <li>- Added Tags: <ul style="list-style-type: none"> <li>• 5040 NoCapacityEntries</li> <li>• &gt;5041 AvailableCapacity</li> <li>• &gt;5042 CapacityCurrency</li> </ul> </li> </ul>                                                                       |
| 04/22/2025 | Resend Request        | v1.0.20 - Events will now be replayable even if the session was disconnected when they occurred                                                                                                                                                                                                      |
| 5/15/2025  | Execution Report      | v1.0.21 - AvgPx will return the Calculated average price for fills and partial fills.                                                                                                                                                                                                                |
| 06/09/2025 | Standard Header (OUT) | v.1.0.22 <ul style="list-style-type: none"> <li>• Added Tag 57 TargetSubID</li> </ul>                                                                                                                                                                                                                |



## Overview

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

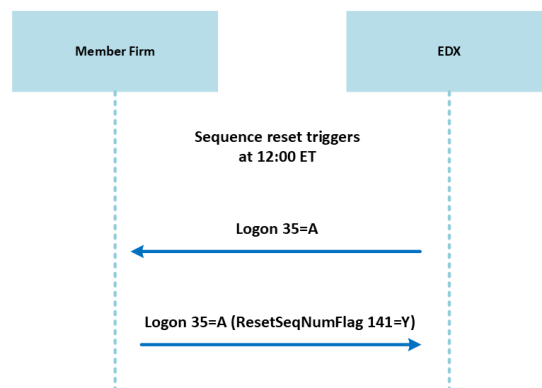
## Throttle Limits

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

- Maximum messages per username: 1000 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.



## Cancel On Disconnect

Cancel on Disconnect is configured by default for all FIX Order Entry session IDs. Upon a disconnect all GTD/GTT orders will be cancelled, but GTC orders will remain on the book.

## Unsolicited Cancel

In the event EDX cancels an order, you will receive an 'ExecutionReport' message from EDX to the member firm confirming details of the cancel. These messages can be identified by tag 39=4, 150=4 and, 58=ADMINISTRATIVE\_CANCEL.

## 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 the Test Request within the initially declared heartbeat interval with either a business message or a heartbeat.

## Resend Request

Events that occur while a FIX session is disconnected will be replay-able from buffer when the session reconnects using the standard FIX Resend Request message. EDX will only send 'application' level messages in response to the Resend Request.

Resend Requests are recommended only when recovering from an unexpected disconnect. To request the status of working orders please send an OrderMassStatus Request.

## 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.

## Risk State

### Margin Call

When a Margin Call is triggered, EDX does not send any FIX Messages, but Firms will receive an email with Margin Call details. Firms will be able to submit risk-reducing orders, but we will reject risk-adding orders.

## Liquidation

When a firm's Leverage Ratio falls below the configured Liquidation Level, EDX will attempt to liquidate all positions in the Collateral Asset and send Liquidation Execution Report fill messages. All Open Orders will be cancelled and any New orders will be rejected.

## Auto-Deleveraging Liquidation (ADL)

When a firm's Leverage Ratio falls below the configured Auto-Deleveraging Liquidation Level, EDX will attempt to liquidate all positions in the Collateral Asset and send Liquidation Execution Report fill messages. All Open Orders will be cancelled and any New orders will be rejected.

## 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).                  |
| 50  | SenderSubID  | N     | Assigned value used to identify specific message originator (desk, trader, etc.) |

|     |                 |   |                                                                                                                    |
|-----|-----------------|---|--------------------------------------------------------------------------------------------------------------------|
| 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 because of a resend request. If data is unavailable, set to same value as SendingTime. |

### Standard Header (OUT)

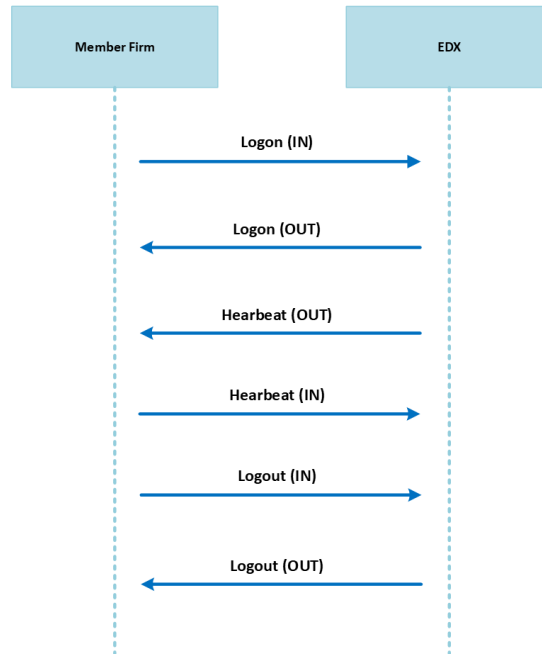
| Tag | Field Name      | Req'd | Values/Comments                                                                                                    |
|-----|-----------------|-------|--------------------------------------------------------------------------------------------------------------------|
| 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).                                                    |
| 34  | MsgSeqNum       | Y     | Message sequence number.                                                                                           |
| 57  | TargetSubID     | N     | Assigned value used to identify specific individual or unit intended to receive message.                           |
| 52  | SendingTime     | Y     | UTC timestamp. Time of message.                                                                                    |
| 43  | PossDupFlag     | N     | Required for retransmitted messages, whether prompted by the sending system or by 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 because 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 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     | YES_RESET_SEQUENCE_NUMBERS [Y]<br>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 no heartbeats. The maximum supported interval is 90 seconds. |
| 141             | MsgSeqNumFlag    | Y | YES_RESET_SEQUENCE_NUMBERS [Y]<br>NO [N]                                                                                          |
| 1137            | DefaultApplVerID | Y | Must be '9'.                                                                                                                      |
| Standard Footer |                  | Y |                                                                                                                                   |

## Sample Messages:

### Logon (IN)

|                    |      |   |                       |
|--------------------|------|---|-----------------------|
| [BeginString]      | 8    | = | FIXT.1.1              |
| [BodyLength]       | 9    | = | 109                   |
| [MsgType]          | 35   | = | A                     |
| [MsgSeqNum]        | 34   | = | 1                     |
| [SendingTime]      | 52   | = | 20241202-07:38:12.000 |
| [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   | = | 111                   |

### Logon (OUT)

|                |    |   |                       |
|----------------|----|---|-----------------------|
| [BeginString]  | 8  | = | FIXT.1.1              |
| [BodyLength]   | 9  | = | 094                   |
| [MsgType]      | 35 | = | A                     |
| [SenderCompID] | 49 | = | EDXM                  |
| [TargetCompID] | 56 | = | USERNAME              |
| [MsgseqNum]    | 34 | = | 2                     |
| [SendingTime]  | 52 | = | 20241202-07:38:08.655 |

|                    |      |   |     |
|--------------------|------|---|-----|
| [EncryptMethod]    | 98   | = | 0   |
| [HeartBtInt]       | 108  | = | 20  |
| [ResetSeqNumFlag]  | 141  | = | Y   |
| [DefaultApplVerID] | 1137 | = | 9   |
| [Checksum]         | 10   | = | 159 |

## 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)

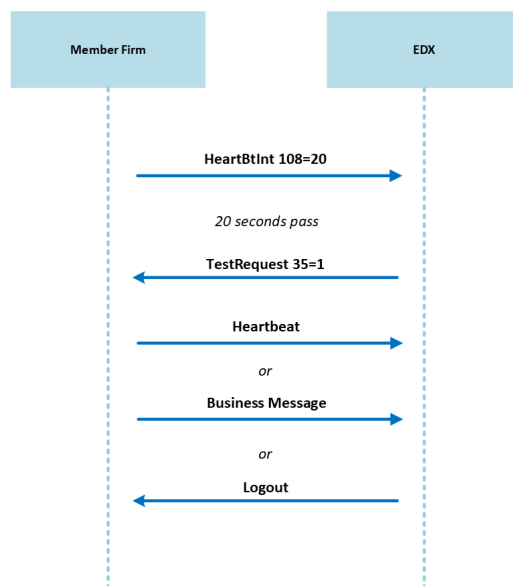
|                |    |   |                       |
|----------------|----|---|-----------------------|
| [BeginString]  | 8  | = | FIXT.1.1              |
| [BodyLength]   | 9  | = | 55                    |
| [MsgType]      | 35 | = | 5                     |
| [MsgseqNum]    | 34 | = | 3                     |
| [SendingTime]  | 52 | = | 20241202-07:39:08.000 |
| [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 | = | 20241202-07:39:08.655 |
| [Checksum]     | 10 | = | 160                   |

## TestRequest Interaction Model:



## 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     |

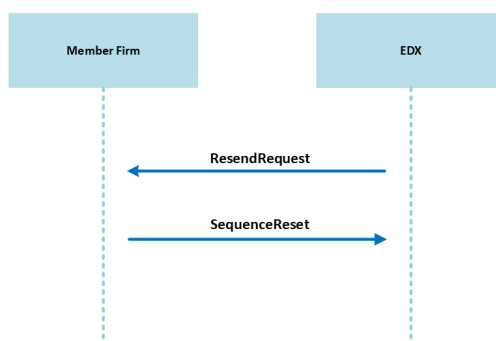


|                |     |   |                       |
|----------------|-----|---|-----------------------|
| [TargetCompID] | 56  | = | USERNAME              |
| [SendingTime]  | 52  | = | 20240727-01:15:22.000 |
| [TestReqID]    | 112 | = | 23412                 |
| [Checksum]     | 10  | = | 243                   |

### Heartbeat (IN)

|                |     |   |                       |
|----------------|-----|---|-----------------------|
| [BeginString]  | 8   | = | FIXT.1.1              |
| [BodyLength]   | 9   | = | 55                    |
| [MsgType]      | 35  | = | 1                     |
| [MsgseqNum]    | 34  | = | 6                     |
| [SendingTime]  | 52  | = | 20240727-01:15:22.000 |
| [SenderCompID] | 49  | = | USERNAME              |
| [TargetCompID] | 56  | = | EDXM                  |
| [TestReqID]    | 112 | = | 23412                 |
| [Checksum]     | 10  | = | 251                   |

### ResendRequest Interaction Model:



### 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.<br>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.<br>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                     |
| [SenderCompID] | 49 | = | EDXM                  |
| [TargetCompID] | 56 | = | USERNAME              |
| [MsgseqNum]    | 34 | = | 7                     |
| [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       |

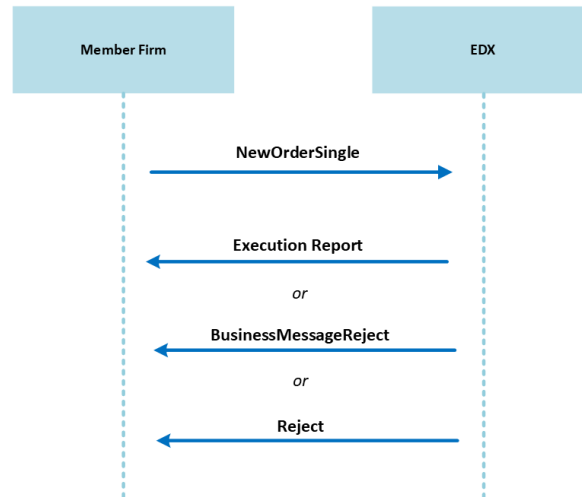
|                |     |   |                       |
|----------------|-----|---|-----------------------|
| [MsgType]      | 35  | = | 4                     |
| [MsgseqNum]    | 34  | = | 8                     |
| [SendingTime]  | 52  | = | 20240727-00:05:38.802 |
| [SenderCompID] | 49  | = | USERNAME              |
| [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                              |
| [SenderCompID]        | 49  | = | EDXM                           |
| [TargetCompID]        | 56  | = | USERNAME                       |
| [MsgseqNum]           | 34  | = | 9                              |
| [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

### NewOrderSingle Interaction Model:



### 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.<br>Currently supported options:<br>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.<br>R [DESIGNATED_RETAIL] – Indicates that this is a Retail Taker order.<br>T [RETAIL_LIQUIDITY_PROVIDER] – Indicates that this is a Retail Maker order. |
| 55              | Symbol           | Y     | The Instrument for the Order. Example:<br>BTC/USDC-Perp<br>ETH/USDC-Perp                                                                                                                                                                  |

|                 |                     |   |                                                                                                                                                                                                                                                                                                                                                             |
|-----------------|---------------------|---|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                 |                     |   |                                                                                                                                                                                                                                                                                                                                                             |
| 54              | Side                | Y | Order Side:<br>BUY [1] – This is a buy order.<br>SELL [2] – This is a sell order.                                                                                                                                                                                                                                                                           |
| 60              | TransactTime        | Y | UTC timestamp. Client provided timestamp for the message.                                                                                                                                                                                                                                                                                                   |
| 38              | OrderQty            | Y | Quantity of the order.                                                                                                                                                                                                                                                                                                                                      |
| 40              | OrdType             | Y | Describes the type of Order being placed:<br>2 [LIMIT]                                                                                                                                                                                                                                                                                                      |
| 44              | Price               | Y | The Price of the Traded Instrument. Do not include any commas.                                                                                                                                                                                                                                                                                              |
| 59              | TimeInForce         | Y | When the order should expire:<br>GTC [1]<br>IOC [3]<br>FOK [4]<br>GTD [6]<br>GTT [A]                                                                                                                                                                                                                                                                        |
| 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:<br>CANCEL_NEWEST [0] – Cancels the incoming aggressing order leading to the self-match.<br>CANCEL_OLDEST [1] – Cancels the existing passive order on the book.<br>CANCEL_BOTH [3] – 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:<br>AGENCY [A]<br>PRINCIPAL [P]<br>RISKLESS PRINCIPAL [R]                                                                                                                                                                                                                                             |
| 582             | CustOrderCapacity   | Y | Capacity of customer placing the order:<br>MEMBER_TRADING_FOR_THEIR_OWN_ACCOUNT [1]<br>* RETAIL_CUSTOMER [5]                                                                                                                                                                                                                                                |
| Standard Footer |                     | Y |                                                                                                                                                                                                                                                                                                                                                             |

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

## 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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 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:<br>NEW [0]<br>TRADE Partial fill or fill [F]<br>EXPIRED [C]<br>REJECTED [8]                                                                                                                                                                                                                                                                                                                                                                                    |
| 39              | OrdStatus    | Y     | Indicates the status of an order:<br>NEW [0]<br>PARTIALLY_FILLED [1]<br>FILLED [2]<br>EXPIRED [C]<br>REJECTED [8]                                                                                                                                                                                                                                                                                                                                                                                          |
| 103             | OrdRejReason | N     | Identifies the reason a new order was rejected by the system. EDX supports the following values:<br>0 [BROKER_EXCHANGE_OPTION]<br>1 [UNKNOWN_SYMBOL]<br>5 [UNKNOWN_ORDER]<br>6 [DUPLICATE_ORDER]<br>11 [UNSUPPORTED_ORDER_CHARACTERISTIC]<br>13 [INCORRECT_QUANTITY]<br>16 [PRICE_EXCEEDS_CURRENT_PRICE_BAND]<br>99 [OTHER]<br><br>EDX exclusive values:<br>100 [ORDER_BOOK_IN_SUSPENDED_STATE]<br>101 [ORDER_BOOK_IN_HALT_STATE]<br>102 [ORDER_BOOK_IN_EXPIRED_STATE]<br>103 [ORDER_BOOK_IN_LISTED_STATE] |

|        |                  |   |                                                                                                                                                                                                                                            |
|--------|------------------|---|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|        |                  |   | 104 [ORDER_BOOK_IN_POST_ONLY_STATE] * 200<br>[ACCESS_TO_DESIGNATED_RETAIL_DENIED]                                                                                                                                                          |
| 1      | Account          | Y | Account mnemonic.                                                                                                                                                                                                                          |
| 55     | Symbol           | Y | The instrument for the Order. Example:<br>BTC/USDC-Perp<br>ETH/USDC-Perp                                                                                                                                                                   |
| 54     | Side             | Y | Order Side:<br>BUY [1] – This is a buy order.<br>SELL [2] – This is a sell order.                                                                                                                                                          |
| 38     | OrderQty         | Y | Quantity of the Order.                                                                                                                                                                                                                     |
| 40     | OrdType          | Y | Describes the type of Order being placed:<br>LIMIT [2]                                                                                                                                                                                     |
| 44     | Price            | Y | The Price of the Traded Instrument.                                                                                                                                                                                                        |
| 15     | Currency         | N | Identifies currency used for price or quantity fields.<br>Example:<br>BTC<br>ETH<br>LTC                                                                                                                                                    |
| 59     | TimeInForce      | Y | When the order should expire:<br>GOOD_TILL_CANCEL [1]<br>IMMEDIATE_OR_CANCEL [3]<br>FILL_OR_KILL [4]<br>GOOD_TILL_DATE [6]<br>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.<br>Currently supported options:<br>PARTICIPATE_DONT_INITATE [6] – 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.<br>DESIGNATED_RETAIL [R] – Indicates that this is a Retail Taker order.<br>[RETAIL_LIQUIDITY_PROVIDER [T] – Indicates that this is a Retail Maker 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 | Client provided timestamp for the message.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| 120 | SettlCurrency    | N | Currency code of settlement denomination.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| 58  | Text             | N | Describes rejection/cancel reason.<br>Eg:<br>INVALID_PRICE<br>INVALID_QUANTITY<br>INSUFFICIENT_COLLATERAL<br>ACCOUNT_IN_RISK_REDUCING_MODE_ONLY<br>ACCOUNT_IN_LIQUIDATION<br>ACCOUNT_IN_AUTO_DELEVERAGING<br>LIQUIDATION<br>AUTO_DELEVERAGING                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| 851 | LastLiquidityInd | N | Indicates the liquidity code for this execution:<br>1 [ADDED_LIQUIDITY] - The order added displayed liquidity to the Exchange book.<br>2 [REMOVED_LIQUIDITY] - The order removed liquidity from the Exchange book.<br>* 70 [RETAIL_LIQUIDITY_ADDED] - The order available for retail access only added liquidity to the Exchange book.<br>* 71 [RETAIL_LIQUIDITY_REMOVED] - The order available for retail access only removed liquidity from the Exchange book.<br>* 170 [DESIGNATED_RETAIL_ADDED] - The designated retail-only order added liquidity to the Exchange book.<br>* 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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| 828 | TrdType          | N | Conditionally required for perps instrument type trades.<br><br>REGULAR_TRADE [0] - Occurs when the customer places orders in the open market                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |



|                 |                   |   |                                                                                                                                                                                         |
|-----------------|-------------------|---|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                 |                   |   | LIQUIDATION_TRADE [9000] - Occurs when the exchange's liquidation engine places an order in the open market                                                                             |
| 528             | OrderCapacity     | Y | Designates the capacity of the firm placing the order:<br>AGENCY [A]<br>PRINCIPAL [P]<br>RISKLESS_PRINCIPAL [R]                                                                         |
| 582             | CustOrderCapacity | Y | Capacity of customer placing the order:<br>MEMBER_TRADING_FOR_THEIR_OWN_ACCOUNT [1]<br>* RETAIL_CUSTOMER [5]                                                                            |
| > 136           | NoMiscFees        | N | Number of repeating groups of miscellaneous fees                                                                                                                                        |
| > 891           | MiscFeeBasis      | N | Defines the unit for miscellaneous fee:<br>Always ABSOLUTE [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.<br>Valid values for EDX:<br>EXCHANGE FEES [4]<br>OTHER [7]<br>REBATE [33]<br><br>Other represents estimated fees for new and replaced order status |
| 5040            | NoCapacityEntries | N | Number of repeating groups for capacity entries.                                                                                                                                        |
| >5041           | AvailableCapacity | N | Available Collateral                                                                                                                                                                    |
| >5042           | CapacityCurrency  | N | Collateral asset value                                                                                                                                                                  |
| Standard Footer |                   | Y |                                                                                                                                                                                         |

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

## BusinessMessageReject (OUT)

| Tag | Field Name           | Req'd | Values/Comments                                                |
|-----|----------------------|-------|----------------------------------------------------------------|
|     | Standard Header      | Y     | MsgType 35=j                                                   |
| 372 | RefMsgType           | Y     | The Message Type of the FIX message being referenced.          |
| 380 | BusinessRejectReason | Y     | Code to identify reason for a Business Message Reject message. |
| 58  | Text                 | Y     | Describes reason for rejection.                                |

|                 |   |  |
|-----------------|---|--|
| 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.<br>REQUIRED_TAG_MISSING [1]<br>VALUE_IS_INCORRECT [5] |
| 58  | Text                | Y     | Describes the rejection reason.                                                           |
|     | Standard Footer     | Y     |                                                                                           |

## Sample Messages:

### NewSingleOrder (IN)

|                     |     |   |                       |
|---------------------|-----|---|-----------------------|
| [BeginString]       | 8   | = | FIXT.1.1              |
| [BodyLength]        | 9   | = | 140                   |
| [MsgType]           | 35  | = | D                     |
| [MsgSeqNum]         | 34  | = | 10                    |
| [SendingTime]       | 52  | = | 20240715-00:42:43.652 |
| [SenderCompID]      | 49  | = | USERNAME              |
| [TargetCompID]      | 56  | = | EDXM                  |
| [ClOrdID]           | 11  | = | 100830204             |
| [Side]              | 54  | = | 1                     |
| [TransactTime]      | 60  | = | 20240715-00:42:44.000 |
| [OrdType]           | 40  | = | 2                     |
| [Price]             | 44  | = | 70000                 |
| [TimeInForce]       | 59  | = | 1                     |
| [OrderCapacity]     | 528 | = | P                     |
| [CustOrderCapacity] | 582 | = | 1                     |
| [Symbol]            | 55  | = | BTC/USDC-Perp         |
| [OrderQty]          | 38  | = | 1                     |
| [Checksum]          | 10  | = | 097                   |

## ExecutionReport NEW (OUT)

|                     |      |   |                       |
|---------------------|------|---|-----------------------|
| [BeginString]       | 8    | = | FIXT.1.1              |
| [BodyLength]        | 9    | = | 140                   |
| [MsgType]           | 35   | = | 8                     |
| [SenderCompID]      | 49   | = | EDXM                  |
| [TargetCompID]      | 56   | = | USERNAME              |
| [MsgseqNum]         | 34   | = | 11                    |
| [SendingTime]       | 52   | = | 20240714-21:59:12.714 |
| [OrderID]           | 37   | = | 3247689654165569536   |
| [ClOrdID]           | 11   | = | 100830205             |
| [ExecID]            | 17   | = | 3247689654165569537   |
| [ExecType]          | 150  | = | 0                     |
| [OrdStatus]         | 39   | = | 0                     |
| [Account]           | 1    | = | USERNAME              |
| [Symbol]            | 55   | = | BTC/USDC-Perp         |
| [Side]              | 54   | = | 1                     |
| [OrderQty]          | 38   | = | 3.4928                |
| [OrdType]           | 40   | = | 2                     |
| [Price]             | 44   | = | 57000                 |
| [TimeInForce]       | 59   | = | 1                     |
| [NoMiscFees]        | 13   | = | 1                     |
| [MiscFeeAmt]        | 137  | = | 9.8725                |
| [MiscFeeCurr]       | 138  | = | USDC                  |
| [MiscFeeType]       | 139  | = | 7                     |
| [MiscFeeBasis]      | 891  | = | 0                     |
| [NoCapacityEntries] | 5040 | = | 1                     |
| [AvailableCapacity] | 5041 | = | 14300521.45892178     |
| [CapacityCurrency]  | 5042 | = | USDC                  |
| [Checksum]          | 10   | = | 089                   |

## ExecutionReport TRADE (OUT)

|               |    |   |          |
|---------------|----|---|----------|
| [BeginString] | 8  | = | FIXT.1.1 |
| [BodyLength]  | 9  | = | 306      |
| [MsgType]     | 35 | = | 8        |

|                |     |   |                       |
|----------------|-----|---|-----------------------|
| [SenderCompID] | 49  | = | EDXM                  |
| [TargetCompID] | 56  | = | USERNAME              |
| [MsgseqNum]    | 34  | = | 12                    |
| [SendingTime]  | 52  | = | 20240717-00:10:01.495 |
| [OrderID]      | 37  | = | 3248447350061924352   |
| [ClOrdID]      | 11  | = | 200830207             |
| [ExecID]       | 17  | = | 3248447350061924354   |
| [ExecType]     | 150 | = | F                     |
| [OrdStatus]    | 39  | = | 2                     |
| [Account]      | 1   | = | USERNAME              |
| [Symbol]       | 55  | = | BTC/USDC-Perp         |
| [Side]         | 54  | = | 1                     |
| [OrderQty]     | 38  | = | 1                     |
| [OrdType]      | 40  | = | 2                     |
| [Price]        | 44  | = | 70000                 |
| [Currency]     | 15  | = | BTC                   |
| [TimeInForce]  | 59  | = | 1                     |
| [LastQty]      | 32  | = | 1                     |
| [LastPrice]    | 31  | = | 70000                 |
| [NoMiscFees]   | 136 | = | 1                     |
| [MiscFeeAmt]   | 137 | = | 9.8725                |

|                     |      |   |                      |
|---------------------|------|---|----------------------|
| [MiscFeeCurr]       | 138  | = | USD                  |
| [MiscFeeType]       | 139  | = | 4                    |
| [MiscFeeBasis]      | 891  | = | 0                    |
| [LastLiquidityInd]  | 851  | = | 2                    |
| [TrdMatchID]        | 880  | = | 32484474501619224351 |
| [NoCapacityEntries] | 5040 | = | 1                    |
| [AvailableCapacity] | 5041 | = | 91000.014499996      |
| [CapacityCurrency]  | 5042 | = | USDC                 |
| [Checksum]          | 10   | = | 209                  |

#### ExecutionReport EXPIRED (OUT)

|                |     |   |                       |
|----------------|-----|---|-----------------------|
| [BeginString]  | 8   | = | FIXT.1.1              |
| [BodyLength]   | 9   | = | 248                   |
| [MsgType]      | 35  | = | 8                     |
| [SenderCompID] | 49  | = | EDXM                  |
| [TargetCompID] | 56  | = | USERNAME              |
| [MsgseqNum]    | 34  | = | 13                    |
| [SendingTime]  | 52  | = | 20240717-00:37:27.277 |
| [OrderID]      | 37  | = | 3247482960093485773   |
| [ClOrdID]      | 11  | = | 13442545xa2344gv      |
| [OrigClOrdID]  | 41  | = | 13442545xa2344gv      |
| [ExecID]       | 17  | = | 8450234902043591853   |
| [ExecType]     | 150 | = | C                     |
| [OrdStatus]    | 39  | = | C                     |
| [Account]      | 1   | = | USERNAME              |
| [Symbol]       | 55  | = | BTC/USDC-Perp         |
| [Side]         | 54  | = | 1                     |
| [OrderQty]     | 38  | = | 1.214                 |
| [OrdType]      | 40  | = | 2                     |
| [Price]        | 44  | = | 54523                 |
| [TimeInForce]  | 59  | = | 6                     |

|                |     |   |                             |
|----------------|-----|---|-----------------------------|
| [ExpireTime]   | 126 | = | 20240717-00:37:20.000       |
| [LeavesQty]    | 151 | = | 0                           |
| [CumQty]       | 14  | = | 0                           |
| [AvgPx]        | 6   | = | 0                           |
| [TransactTime] | 60  | = | 20240717-00:37:27:268983611 |
| [Checksum]     | 10  | = | 205                         |

#### ExecutionReport REJECTED (OUT)

|                |     |   |                             |
|----------------|-----|---|-----------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                    |
| [BodyLength]   | 9   | = | 223                         |
| [MsgType]      | 35  | = | 8                           |
| [SenderCompID] | 49  | = | EDXM                        |
| [TargetCompID] | 56  | = | USERNAME                    |
| [MsgseqNum]    | 34  | = | 14                          |
| [SendingTime]  | 52  | = | 20240715-00:43:30.139       |
| [OrderID]      | 37  | = | NONE                        |
| [ClOrdID]      | 11  | = | 200830206                   |
| [ExecID]       | 17  | = | 3246631999169122304         |
| [ExecType]     | 150 | = | 8                           |
| [OrderStatus]  | 39  | = | 8                           |
| [OrdRejReason] | 103 | = | 0                           |
| [Account]      | 1   | = | USERNAME                    |
| [Symbol]       | 55  | = | BTC/USDC-Perp               |
| [Side]         | 54  | = | 1                           |
| [OrdType]      | 40  | = | 2                           |
| [LeavesQty]    | 151 | = | 0                           |
| [CumQty]       | 14  | = | 0                           |
| [AvgPx]        | 6   | = | 0                           |
| [TransactTime] | 60  | = | 20240715-00:43:30.126696960 |
| [Text]         | 58  | = | INSUFFICIENT_COLLATERAL     |
| [Checksum]     | 10  | = | 234                         |

#### BusinessMessageReject (OUT)

|                |    |   |          |
|----------------|----|---|----------|
| [BeginString]  | 8  | = | FIXT.1.1 |
| [BodyLength]   | 9  | = | 89       |
| [MsgType]      | 35 | = | J        |
| [SenderCompID] | 49 | = | EDXM     |

|                        |     |   |                       |
|------------------------|-----|---|-----------------------|
| [TargetCompID]         | 56  | = | USERNAME              |
| [MsgseqNum]            | 34  | = | 15                    |
| [SendingTime]          | 52  | = | 20240804-20:16:24.485 |
| [RefMsgType]           | 372 | = | D                     |
| [BusinessRejectReason] | 380 | = | 3                     |
| [Text]                 | 58  | = | UNHANDLED MESSAGE     |
| [Checksum]             | 10  | = | 156                   |

### Reject (OUT)

|                       |     |   |                       |
|-----------------------|-----|---|-----------------------|
| [BeginString]         | 8   | = | FIXT.1.1              |
| [BodyLength]          | 9   | = | 102                   |
| [MsgType]             | 35  | = | 3                     |
| [SenderCompID]        | 49  | = | EDXM                  |
| [TargetCompID]        | 56  | = | USERNAME              |
| [MsgseqNum]           | 34  | = | 16                    |
| [SendingTime]         | 52  | = | 20240804-20:16:41.756 |
| [RefSeqNum]           | 45  | = | 15                    |
| [RefTagID]            | 371 | = | 59                    |
| [RefMsgType]          | 372 | = | D                     |
| [SessionRejectReason] | 373 | = | 5                     |
| [Text]                | 58  | = | INVALID TAG VALUE     |
| [Checksum]            | 10  | = | 209                   |

### Reject in Margin Call (OUT)

|                |     |   |                                      |
|----------------|-----|---|--------------------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                             |
| [BodyLength]   | 9   | = | 102                                  |
| [MsgType]      | 35  | = | 8                                    |
| [SenderCompID] | 49  | = | EDXM                                 |
| [TargetCompID] | 56  | = | USERNAME                             |
| [MsgseqNum]    | 34  | = | 26                                   |
| [SendingTime]  | 52  | = | 20241204-10:59:41.513                |
| [OrderID]      | 37  | = | NONE                                 |
| [ClOrdID]      | 11  | = | 6a9d68a9-0c60-4b87-ab33-a7c3b8b4c2d9 |
| [ExecID]       | 17  | = | 3299345145312313344                  |
| [OrdRejReason] | 103 | = | 0                                    |
| [Account]      | 1   | = | USERNAME                             |
| [Symbol]       | 55  | = | BTC/USDC-Perp                        |

|                |     |   |                                    |
|----------------|-----|---|------------------------------------|
| [Side]         | 54  | = | 1                                  |
| [OrdType]      | 40  | = | 2                                  |
| [LeavesQty]    | 151 | = | 0                                  |
| [CumQty]       | 14  | = | 0                                  |
| [TransactTime] | 60  | = | 20241204-10:59:41.511512612        |
| [Text]         | 58  | = | ACCOUNT_IN_RISK_REDUCING_MODE_ONLY |
| [Checksum]     | 10  | = | 234                                |

### Reject in Liquidation (OUT)

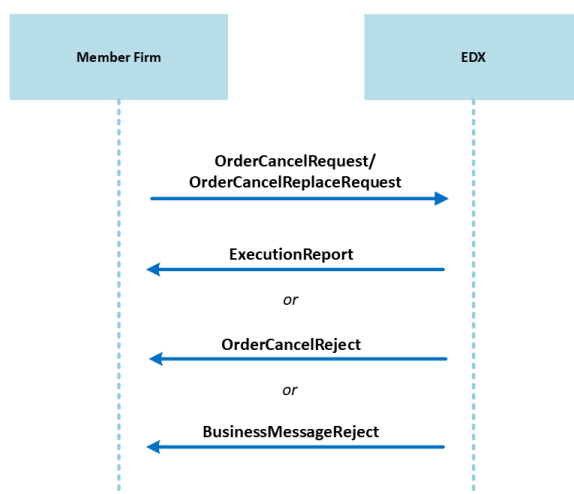
|                |     |   |                                      |
|----------------|-----|---|--------------------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                             |
| [BodyLength]   | 9   | = | 102                                  |
| [MsgType]      | 35  | = | 8                                    |
| [SenderCompID] | 49  | = | EDXM                                 |
| [TargetCompID] | 56  | = | USERNAME                             |
| [MsgseqNum]    | 34  | = | 26                                   |
| [SendingTime]  | 52  | = | 20241204-10:59:41.513                |
| [OrderID]      | 37  | = | NONE                                 |
| [ClOrdID]      | 11  | = | 6a9d68a9-0c60-4b87-ab33-a7c3b8b4c2d9 |
| [ExecID]       | 17  | = | 3299345145312313344                  |
| [OrdRejReason] | 103 | = | 0                                    |
| [Account]      | 1   | = | USERNAME                             |
| [Symbol]       | 55  | = | BTC/USDC-Perp                        |
| [Side]         | 54  | = | 1                                    |
| [OrdType]      | 40  | = | 2                                    |
| [LeavesQty]    | 151 | = | 0                                    |
| [CumQty]       | 14  | = | 0                                    |
| [TransactTime] | 60  | = | 20241204-10:59:41.511512612          |
| [Text]         | 58  | = | ACCOUNT_IN_LIQUIDATION               |
| [Checksum]     | 10  | = | 234                                  |



## Reject in ADL (OUT)

|                |     |   |                                      |
|----------------|-----|---|--------------------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                             |
| [BodyLength]   | 9   | = | 253                                  |
| [MsgType]      | 35  | = | 8                                    |
| [SenderCompID] | 49  | = | EDXM                                 |
| [TargetCompID] | 56  | = | USERNAME                             |
| [MsgseqNum]    | 34  | = | 133                                  |
| [SendingTime]  | 52  | = | 20251204-10:59:41.513                |
| [OrderID]      | 37  | = | NONE                                 |
| [ClOrdID]      | 11  | = | 6a9d68a9-0c60-4b87-ab33-a7c3b8b4c2d9 |
| [ExecID]       | 17  | = | 3298345145312313344                  |
| [OrdRejReason] | 103 | = | 0                                    |
| [Account]      | 1   | = | USERNAME                             |
| [Symbol]       | 55  | = | BTC/USDC-Perp                        |
| [Side]         | 54  | = | 1                                    |
| [OrdType]      | 40  | = | 2                                    |
| [LeavesQty]    | 151 | = | 0                                    |
| [CumQty]       | 14  | = | 0                                    |
| [TransactTime] | 60  | = | 20251204-10:59:41.511512612          |
| [Text]         | 58  | = | ACCOUNT_IN_AUTO_DELEVERAGING         |
| [Checksum]     | 10  | = | 012                                  |

## OrderCancelRequest Interaction Model:



## 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:<br>BUY [1] - This is a buy order.<br>SELL [2] - This is a sell order. |
| 60              | TransactTime | Y     | Client provided timestamp for the message.                                        |
| 58              | Text         | N     | Client provided text. Unused.                                                     |
| Standard Footer |              | Y     |                                                                                   |

## OrderCancelReplaceRequest (IN)

| Tag             | Field Name  | Req'd | Comments/Values                                  |
|-----------------|-------------|-------|--------------------------------------------------|
| Standard Header |             | Y     | MsgType 35=G                                     |
| 37              | OrderID     | N     | Exchange provided OrderID.                       |
| 41              | OrigClOrdID | Y     | Client Identifier for the Order to be cancelled. |
| 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.<br>Currently supported options:<br>PARTICIPATE_DONT_INITIATE [6] – Indicates that this is a Post Only Limit Order.                                                                                                                                                                   |
| 55              | Symbol              | Y | The Instrument for the Order.                                                                                                                                                                                                                                                                                                              |
| 54              | Side                | Y | Order Side:<br>BUY [1] - This is a buy order.<br>SELL [2] - 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 | Describes the type of Order being placed:<br>LIMIT [2]                                                                                                                                                                                                                                                                                     |
| 44              | Price               | Y | New Price of the Traded Instrument.                                                                                                                                                                                                                                                                                                        |
| 59              | TimeInForce         | Y | When the order should expire:<br>1 [GTC]<br>3 [IOC]<br>4 [FOK]<br>6 [GTD]<br>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:<br>CANCEL_NEWEST [0] – Cancels the existing passive order on the book.<br>CANCEL_OLDEST [1] – Cancels the existing passive order on the book.<br>CANCEL_BOTH [3] – Cancels both the newly placed aggressive order and the passive order on the book that it would have self-matched. |
| 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 | Y     | Client Identifier for the Order to be cancelled.                                     |
| 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:<br>CANCELED [4]<br>REPLACE [5]           |
| 39              | OrdStatus   | Y     | Indicates the status of an order:<br>NEW [0]<br>CANCELED [4]                         |
| 1               | Account     | Y     | Account mnemonic                                                                     |
| 55              | Symbol      | Y     | The instrument for the Order. Example:<br>BTC/USDC-Perp<br>ETH/USDC-Perp             |
| 54              | Side        | Y     | Order Side:<br>BUY [1] - This is a buy order.<br>SELL [2] - This is a sell order.    |
| 38              | OrderQty    | Y     | Quantity of the Order.                                                               |
| 40              | OrderType   | Y     | Describes the type of Order being placed:<br>LIMIT [2]                               |
| 44              | Price       | Y     | The Price of the Traded Instrument.                                                  |
| 59              | TimeInForce | Y     | When the order should expire:<br>1 [GTC]<br>3 [IOC]<br>4 [FOK]<br>6 [GTD]<br>A [GTD] |
| 126             | ExpireTime  | N     | UTC timestamp/ Expiry Time for a GTD Limit Order.                                    |

|                 |                  |   |                                                                                                                                                                                                                                           |
|-----------------|------------------|---|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 18              | ExecInst         | N | Additional controls around the execution of an order.<br>Currently supported options:<br>6 [PARTICIPATE_DONT_INITATE] – 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.<br>R [DESIGNATED_RETAIL] – Indicates that this is a Retail Taker order.<br>T [RETAIL_LIQUIDITY_PROVIDER] – Indicates that this is a Retail Maker order. |
| 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.                                                                                                                                                                                     |
| 60              | Transact Time    | Y | Client provided timestamp for the message.                                                                                                                                                                                                |
| 58              | Text             | N | Free format text.                                                                                                                                                                                                                         |
| > 136           | NoMiscFees       | N | Number of repeating groups of miscellaneous fees                                                                                                                                                                                          |
| > 891           | MiscFeeBasis     | N | Defines the unit for miscellaneous fee:<br>Always ABSOLUTE [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.<br>Valid values for EDX:<br>EXCHANGE FEES [4]<br>OTHER [7]<br>REBATE [33]<br><br>Other represents estimated fees for new and replaced order status                                                   |
| Standard Footer |                  | Y |                                                                                                                                                                                                                                           |

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

## OrderCancelReject (OUT)

| Tag             | Field Name | Req'd | Values/Comments            |
|-----------------|------------|-------|----------------------------|
| Standard Header |            | Y     | MsgType 35=9               |
| 37              | OrderID    | Y     | Exchange provided 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:<br>REJECTED [8]                                                                                                                                                                                                                                                                                                                                                       |
| 1               | Account          | Y | Account mnemonic                                                                                                                                                                                                                                                                                                                                                                                        |
| 60              | TransactTime     | Y | Client provided timestamp for the message.                                                                                                                                                                                                                                                                                                                                                              |
| 434             | CxlRejResponseTo | Y | Indicates the message type the Reject is in response to.                                                                                                                                                                                                                                                                                                                                                |
| 102             | CxlRejReason     | Y | The code which identifies the reason for the cancel reject.<br>EDX's system supports the following values:<br>UNKNOWN_ORDER [1]<br>PRICE_EXCEEDS_CURRENT_PRICE_BAND [8]<br>OTHER [99]<br><br>EDX exclusive values:ORDER_BOOK_IN_SUSPENDED_STATE [100]<br>ORDER_BOOK_IN_HALT_STATE [101]<br>ORDER_BOOK_IN_EXPIRED_STATE [102]<br>ORDER_BOOK_IN_LISTED_STATE [103]<br>ORDER_BOOK_IN_POST_ONLY_STATE [104] |
| 58              | Text             | Y | Describes reason for rejection.                                                                                                                                                                                                                                                                                                                                                                         |
| Standard Footer |                  | Y |                                                                                                                                                                                                                                                                                                                                                                                                         |

## BusinessMessageReject (OUT)

| Tag             | Field Name           | Req'd | Values/Comments                                                |
|-----------------|----------------------|-------|----------------------------------------------------------------|
|                 | Standard Header      | Y     | MsgType 35=j                                                   |
| 372             | RefMsgType           | Y     | The Message Type of the FIX message being referenced.          |
| 380             | BusinessRejectReason | Y     | Code to identify reason for a Business Message Reject message. |
| 58              | Text                 | Y     | Describes reason for rejection.                                |
| Standard Footer |                      | Y     |                                                                |

## Sample Messages:

### OrderCancelRequest (IN)

|                |    |   |                       |
|----------------|----|---|-----------------------|
| [BeginString]  | 8  | = | FIXT.1.1              |
| [BodyLength]   | 9  | = | 106                   |
| [MsgType]      | 35 | = | F                     |
| [MsgSeqNum]    | 34 | = | 17                    |
| [SendingTime]  | 52 | = | 20240716-23:22:56.000 |
| [SenderCompID] | 49 | = | USERNAME              |
| [TargetCompID] | 56 | = | EDXM                  |
| [OrigClOrdID]  | 41 | = | 32443212305           |
| [ClOrdID]      | 11 | = | 23564832459           |
| [Side]         | 54 | = | 1                     |
| [TransactTime] | 60 | = | 20240716-23:22:53.000 |
| [Symbol]       | 55 | = | BTC/USDC-Perp         |
| [Checksum]     | 10 | = | 185                   |

### OrderCancelReplaceRequest (IN)

|                |    |   |                       |
|----------------|----|---|-----------------------|
| [BeginString]  | 8  | = | FIXT.1.1              |
| [BodyLength]   | 9  | = | 132                   |
| [MsgType]      | 35 | = | G                     |
| [MsgSeqNum]    | 34 | = | 18                    |
| [SendingTime]  | 52 | = | 20240720-01:14:02.000 |
| [SenderCompID] | 49 | = | USERNAME              |
| [TargetCompID] | 56 | = | EDXM                  |
| [OrigClOrdID]  | 41 | = | 31245JKf92            |
| [ClOrdID]      | 11 | = | 43324FsJ31            |
| [Side]         | 54 | = | 1                     |
| [TransactTime] | 60 | = | 20240720-01:13:52.000 |
| [OrdType]      | 40 | = | 2                     |
| [Price]        | 44 | = | 53000                 |
| [TimeInForce]  | 59 | = | 1                     |
| [Symbol]       | 55 | = | BTC/USDC-Perp         |
| [OrderQty]     | 38 | = | 2.422                 |
| [Checksum]     | 10 | = | 037                   |

## ExecutionReport CANCELLED (OUT)

|                |     |   |                             |
|----------------|-----|---|-----------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                    |
| [BodyLength]   | 9   | = | 236                         |
| [MsgType]      | 35  | = | 8                           |
| [SenderCompID] | 49  | = | EDXM                        |
| [TargetCompID] | 56  | = | USERNAME                    |
| [MsgseqNum]    | 34  | = | 19                          |
| [SendingTime]  | 52  | = | 20240713-22:50.01.068       |
| [OrderID]      | 37  | = | 3247449971403947362         |
| [ClOrdID]      | 11  | = | 2452547xbha9834HG83         |
| [OrigClOrdID]  | 41  | = | 1343143fsdh938VK92          |
| [ExecID]       | 17  | = | 8359285506034856357         |
| [ExecType]     | 150 | = | 4                           |
| [OrderStatus]  | 39  | = | 4                           |
| [Account]      | 1   | = | USERNAME                    |
| [Symbol]       | 55  | = | BTC/USDC-Perp               |
| [Side]         | 54  | = | 1                           |
| [OrderQty]     | 38  | = | 1.1                         |
| [OrdType]      | 40  | = | 2                           |
| [Price]        | 44  | = | 55847                       |
| [TimeInForce]  | 59  | = | 1                           |
| [LeavesQty]    | 151 | = | 0                           |
| [CumQty]       | 14  | = | 0                           |
| [AvgPx]        | 6   | = | 0                           |
| [TransactTime] | 60  | = | 20240713-22:50:01.064791452 |
| [Text]         | 58  | = | USER_INITIATED              |
| [Checksum]     | 10  | = | 170                         |

## ExecutionReport REPLACE (OUT)

|                |    |   |                       |
|----------------|----|---|-----------------------|
| [BeginString]  | 8  | = | FIXT.1.1              |
| [BodyLength]   | 9  | = | 221                   |
| [MsgType]      | 35 | = | 8                     |
| [SenderCompID] | 49 | = | EDXM                  |
| [TargetCompID] | 56 | = | USERNAME              |
| [MsgseqNum]    | 34 | = | 20                    |
| [SendingTime]  | 52 | = | 20240720-01:13:57.890 |
| [OrderID]      | 37 | = | 3249559602857362573   |
| [ClOrdID]      | 11 | = | 24524132494           |



|                |     |   |                     |
|----------------|-----|---|---------------------|
| [OrigClOrdID]  | 41  | = | 36685465446         |
| [ExecID]       | 17  | = | 3459330504892394859 |
| [ExecType]     | 150 | = | 5                   |
| [OrdStatus]    | 39  | = | 0                   |
| [Account]      | 1   | = | USERNAME            |
| [Symbol]       | 55  | = | BTC/USDC-Perp       |
| [Side]         | 54  | = | 1                   |
| [OrderQty]     | 38  | = | 5.43                |
| [OrdType]      | 40  | = | 2                   |
| [Price]        | 44  | = | 53000               |
| [TimeInForce]  | 59  | = | 1                   |
| [NoMiscFees]   | 136 | = | 1                   |
| [MiscFeeAmt]   | 137 | = | 9.8725              |
| [MiscFeeCurr]  | 138 | = | USD                 |
| [MiscFeeType]  | 139 | = | 7                   |
| [MiscFeeBasis] | 891 | = | 0                   |

#### ExecutionReport ADMINISTRATIVE CANCEL (OUT)

|                |     |   |                       |
|----------------|-----|---|-----------------------|
| [BeginString]  | 8   | = | FIXT.1.1              |
| [BodyLength]   | 9   | = | 262                   |
| [MsgType]      | 35  | = | 8                     |
| [SenderCompID] | 49  | = | EDXM                  |
| [TargetCompID] | 56  | = | USERNAME              |
| [MsgseqNum]    | 34  | = | 21                    |
| [SendingTime]  | 52  | = | 20240720-20:34:04.054 |
| [OrderID]      | 37  | = | 4259821452982942499   |
| [ClOrdID]      | 11  | = | 4259821452982942499   |
| [OrigClOrdID]  | 41  | = | 2453252352            |
| [ExecID]       | 17  | = | 3249842774981893592   |
| [ExecType]     | 150 | = | 4                     |
| [OrdStatus]    | 39  | = | 4                     |
| [Account]      | 1   | = | USERNAME              |
| [Symbol]       | 55  | = | BTC/USDC-Perp         |
| [Side]         | 54  | = | 1                     |
| [OrderQty]     | 38  | = | 2.35                  |
| [OrdType]      | 40  | = | 2                     |
| [Price]        | 44  | = | 63240                 |
| [TimeInForce]  | 59  | = | 1                     |

|                |     |   |                             |
|----------------|-----|---|-----------------------------|
| [LeavesQty]    | 151 | = | 0                           |
| [CumQty]       | 14  | = | 0                           |
| [AvgPx]        | 6   | = | 0                           |
| [TransactTime] | 60  | = | 20240720-20:34:04.048559828 |
| [Text]         | 58  | = | AMINISTRATIVE_CANCEL        |
| [Checksum]     | 10  | = | 095                         |

### OrderCancelReject (OUT)

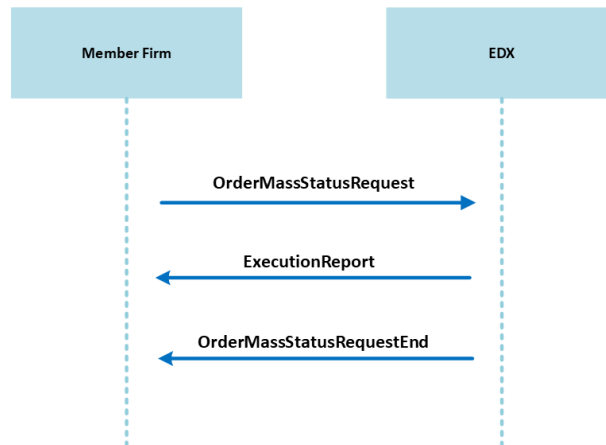
|                    |     |   |                             |
|--------------------|-----|---|-----------------------------|
| [BeginString]      | 8   | = | FIXT.1.1                    |
| [BodyLength]       | 9   | = | 140                         |
| [MsgType]          | 35  | = | 9                           |
| [SenderCompID]     | 49  | = | EDXM                        |
| [TargetCompID]     | 56  | = | USERNAME                    |
| [MsgseqNum]        | 34  | = | 22                          |
| [SendingTime]      | 52  | = | 20240714-23:04:44.793       |
| [OrdID]            | 37  | = | NONE                        |
| [ClOrdID]          | 11  | = | 48392004                    |
| [OrigClOrdID]      | 41  | = | 243598245                   |
| [OrdStatus]        | 39  | = | 8                           |
| [Account]          | 1   | = | USERNAME                    |
| [TransactTime]     | 60  | = | 20240714-23:04:44.787207021 |
| [CxlRejResponseTo] | 434 | = | 1                           |
| [CxlRejReason]     | 102 | = | 1                           |
| [Text]             | 58  | = | UNKNOWN_ORDER               |
| [Checksum]         | 10  | = | 103                         |

### BusinessMessageReject (OUT)

|                        |     |   |                       |
|------------------------|-----|---|-----------------------|
| [BeginString]          | 8   | = | FIXT.1.1              |
| [BodyLength]           | 9   | = | 89                    |
| [MsgType]              | 35  | = | j                     |
| [SenderCompID]         | 49  | = | EDXM                  |
| [TargetCompID]         | 56  | = | USERNAME              |
| [MsgseqNum]            | 34  | = | 23                    |
| [SendingTime]          | 52  | = | 20240804-21:27:00.775 |
| [RefMsgType]           | 372 | = | G                     |
| [BusinessRejectReason] | 380 | = | 3                     |
| [Text]                 | 58  | = | UNHANDLED MESSAGE     |

|            |    |       |
|------------|----|-------|
| [Checksum] | 10 | = 152 |
|------------|----|-------|

## OrderMassStatusRequest Interaction Model:



## OrderMassStatusRequest (IN)

| Tag             | Field Name        | Req'd | Comments/Values                                                                   |
|-----------------|-------------------|-------|-----------------------------------------------------------------------------------|
| 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'.<br>STATUS_FOR_ALL_ORDERS [7]                                         |
| 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.                                            |
| 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:<br>ORDER_STATUS [I]             |

|        |                  |   |                                                                                                                                                                                                                                             |
|--------|------------------|---|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 39     | OrdStatus        | Y | Indicates the status of an order:<br>NEW [0]<br>PARTIALLY_FILLED [1]                                                                                                                                                                        |
| 55     | Symbol           | Y | The instrument for the Order. Example:<br>BTC/USDC-Perp<br>ETH/USDC-Perp                                                                                                                                                                    |
| 54     | Side             | Y | Order Side:<br>BUY [1] – This is a buy order.<br>SELL [2] – This is a sell order.                                                                                                                                                           |
| 38     | OrderQty         | Y | Quantity of the Order.                                                                                                                                                                                                                      |
| 40     | OrdType          | Y | Describes the type of Order being placed:<br>LIMIT [2]                                                                                                                                                                                      |
| 44     | Price            | Y | The Price of the Traded Instrument.                                                                                                                                                                                                         |
| 59     | TimeInForce      | Y | When the order should expire:<br>GOOD_TILL_CANCEL [1]<br>IMMEDIATE_OR_CANCEL [3]<br>FILL_OR_KILL [4]<br>GOOD_TILL_DATE [6]<br>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.<br>Currently supported options:<br>PARTICIPATE_DONT_INITATE [6] – 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.<br>DESIGNATED_RETAIL [R] – Indicates that this is a Retail Taker order.<br>[RETAIL_LIQUIDITY_PROVIDER [T] – Indicates that this is at Retail Maker 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 | Client provided timestamp for the message.                                                                                                                                              |
| 584             | MassStatusReqID | Y | Value assigned by issuer of Mass Status Request to uniquely identify the request.                                                                                                       |
| > 136           | NoMiscFees      | N | Number of repeating groups of miscellaneous fees                                                                                                                                        |
| > 891           | MiscFeeBasis    | N | Defines the unit for miscellaneous fee:<br>Always ABSOLUTE [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.<br>Valid values for EDX:<br>EXCHANGE FEES [4]<br>OTHER [7]<br>REBATE [33]<br><br>Other represents estimated fees for new and replaced order status |
| Standard Footer |                 | Y |                                                                                                                                                                                         |

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

## OrderMassStatusRequestEnd (OUT)

| Tag | Field Name      | Req'd | Values/Comments                                                                   |
|-----|-----------------|-------|-----------------------------------------------------------------------------------|
|     | Standard Header | Y     | MsgType 35=UMS                                                                    |
| 584 | MassStatusReqID | Y     | Value assigned by issuer of Mass Status Request to uniquely identify the request. |
|     | Standard Footer | Y     |                                                                                   |

## Sample Messages:

### OrderMassStatusRequest (IN)

|               |    |   |          |
|---------------|----|---|----------|
| [BeginString] | 8  | = | FIXT.1.1 |
| [BodyLength]  | 9  | = | 69       |
| [MsgType]     | 35 | = | AF       |
| [MsgSeqNum]   | 34 | = | 24       |

|                     |     |   |                       |
|---------------------|-----|---|-----------------------|
| [SendingTime]       | 52  | = | 20240720-18:29:45.000 |
| [SenderCompID]      | 49  | = | USERNAME              |
| [TargetCompID]      | 56  | = | EDXM                  |
| [MassStatusReqID]   | 584 | = | 4                     |
| [MassStatusReqType] | 585 | = | 7                     |
| [Checksum]          | 10  | = | 070                   |

### ExecutionReport (OUT)

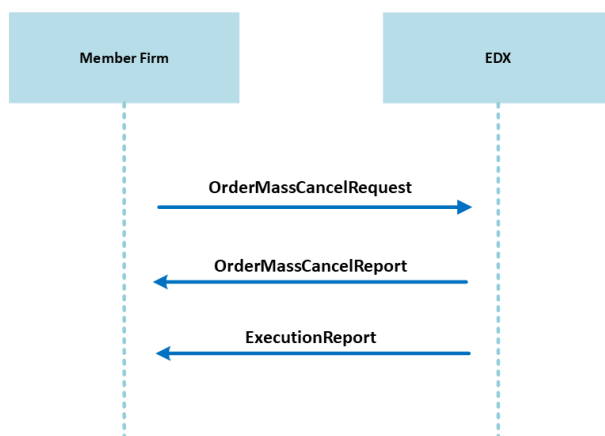
|                   |     |   |                              |
|-------------------|-----|---|------------------------------|
| [BeginString]     | 8   | = | FIXT.1.1                     |
| [BodyLength]      | 9   | = | 197                          |
| [MsgType]         | 35  | = | 8                            |
| [SenderCompID]    | 49  | = | EDXM                         |
| [TargetCompID]    | 56  | = | USERNAME                     |
| [MsgseqNum]       | 34  | = | 25                           |
| [SendingTime]     | 52  | = | 20240720-18:29:40.538        |
| [OrderID]         | 37  | = | 4350920973394905095          |
| [ClOrdID]         | 11  | = | 534ui345h435                 |
| [ExecID]          | 17  | = | 0                            |
| [ExecType]        | 150 | = | I                            |
| [OrderStatus]     | 39  | = | 0                            |
| [Symbol]          | 55  | = | ETH/USDC-Perp                |
| [Side]            | 54  | = | 1                            |
| [OrderQty]        | 38  | = | 34.323                       |
| [OrdType]         | 40  | = | 2                            |
| [Price]           | 44  | = | 3700                         |
| [TimeInForce]     | 59  | = | 1                            |
| [LeavesQty]       | 151 | = | 34.323                       |
| [CumQty]          | 14  | = | 0                            |
| [AvgPx]           | 6   | = | 0                            |
| [TransactTime]    | 60  | = | 20240720-18:28:31.9774533139 |
| [MassStatusReqID] | 584 | = | 4                            |
| [Checksum]        | 10  | = | 116                          |

### OrderMassStatusRequestEnd (OUT)

|               |    |   |          |
|---------------|----|---|----------|
| [BeginString] | 8  | = | FIXT.1.1 |
| [BodyLength]  | 9  | = | 64       |
| [MsgType]     | 35 | = | UMS      |

|                   |     |   |                       |
|-------------------|-----|---|-----------------------|
| [SenderCompID]    | 49  | = | EDXM                  |
| [TargetCompID]    | 56  | = | USERNAME              |
| [MsgseqNum]       | 34  | = | 26                    |
| [SendingTime]     | 52  | = | 20240720-18:29:40.538 |
| [MassStatusReqID] | 584 | = | 4                     |
| [Checksum]        | 10  | = | 164                   |

## OrderMassCancelRequest Interaction Model:



## OrderMassCancelRequest (IN)

| Tag             | Field Name            | Req'd | Comments/Values                                                                                           |
|-----------------|-----------------------|-------|-----------------------------------------------------------------------------------------------------------|
| 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:<br>CANCEL_ORDERS_FOR_SECURITY [1]<br>CANCEL_ALL_ORDERS [7] |
| 55 <sup>†</sup> | Symbol                | Y     | The Instrument for the order. Example:<br>BTC/USDC-Perp<br>ETH/USDC-Perp                                  |
| 54              | Side                  | N     | Order Side:<br>BUY [1] – This is a buy order.<br>SELL [2] – This is a sell order.                         |
| 60              | TransactTime          | Y     | Client provided timestamp for the message.                                                                |
| 58              | Text                  | N     | Client provided text. Unused.                                                                             |
| Standard Footer |                       | Y     |                                                                                                           |

† = For OrderMassCancelRequest (IN) messages, tag 55 (Symbol) is required even if cancelling all orders. For example, if a client has 1 open order on LTC and 1 on ETH, in the OrderMassCancelRequest, the client can send either value in tag 55, and set tag 530=7, and both orders will be cancelled.

## OrderMassCancelReport (OUT)

| Tag             | Field Name             | Req'd | Comments/Values                                                                                                                                                                         |
|-----------------|------------------------|-------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Standard Header |                        | Y     | MsgType 35=r                                                                                                                                                                            |
| 37              | OrderID                | Y     | Exchange provided OrderID.                                                                                                                                                              |
| 11              | ClOrdID                | Y     | Client identifier for the order.                                                                                                                                                        |
| 530             | MassCancelRequestType  | Y     | Specifies the Type of the Mass Cancel Request:<br>CANCEL_ORDERS_FOR_SECURITY [1]<br>CANCEL_ALL_ORDERS [7]                                                                               |
| 531             | MassCancelResponse     | Y     | Indicates the action taken by Recipient of the Order Mass Cancel request, including reject.<br>CANCEL_REQUEST_REJECTED [0]<br>CANCEL_ORDERS_FOR_A_SECURITY [1]<br>CANCEL_ALL_ORDERS [7] |
| 532             | MassCancelRejectReason | N     | Describes the reason Mass Order Cancel Request was rejected.<br>INVALID_OR_UNKNOWN_SECURITY [1]                                                                                         |
| 60              | TransactTime           | Y     | UTC timestamp. Client provided timestamp for the message.                                                                                                                               |
| 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 | Y     | Client Identifier for the Order to be cancelled.                            |
| 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:<br>CANCELED [4]                 |
| 39              | OrdStatus   | Y     | Indicates the status of an order:                                           |



|        |                  |   |                                                                                                                                                                                                                                           |
|--------|------------------|---|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|        |                  |   | CANCELED [4]                                                                                                                                                                                                                              |
| 1      | Account          | Y | Account mnemonic.                                                                                                                                                                                                                         |
| 55     | Symbol           | Y | The instrument for the Order. Example:<br>BTC/USDC-Perp<br>ETH/USDC-Perp                                                                                                                                                                  |
| 54     | Side             | Y | Order Side:<br>BUY [1] - This is a buy order.<br>SELL [2] - This is a sell order.                                                                                                                                                         |
| 38     | OrderQty         | Y | Quantity of the Order.                                                                                                                                                                                                                    |
| 40     | OrderType        | Y | Describes the type of Order being placed:<br>LIMIT [2]                                                                                                                                                                                    |
| 44     | Price            | Y | The Price of the Traded Instrument.                                                                                                                                                                                                       |
| 59     | TimeInForce      | Y | When the order should expire:<br>1 [GTC]<br>3 [IOC]<br>4 [FOK]<br>6 [GTD]<br>A [GTD]                                                                                                                                                      |
| 126    | ExpireTime       | N | UTC timestamp/ Expiry Time for a GTD Limit Order.                                                                                                                                                                                         |
| 18     | ExecInst         | N | Additional controls around the execution of an order.<br>Currently supported options:<br>6 [PARTICIPATE_DONT_INITATE] – 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.<br>R [DESIGNATED_RETAIL] – Indicates that this is a Retail Taker order.<br>T [RETAIL_LIQUIDITY_PROVIDER] – Indicates that this is a Retail Maker order. |
| 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.                                                                                                                                                                                     |
| 60     | Transact Time    | Y | Client provided timestamp for the message.                                                                                                                                                                                                |
| > 136  | NoMiscFees       | N | Number of repeating groups of miscellaneous fees                                                                                                                                                                                          |
| > 891  | MiscFeeBasis     | N | Defines the unit for miscellaneous fee:                                                                                                                                                                                                   |

|                 |             |   |                                                                                                                                                                                         |
|-----------------|-------------|---|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                 |             |   | Always ABSOLUTE [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.<br>Valid values for EDX:<br>EXCHANGE FEES [4]<br>OTHER [7]<br>REBATE [33]<br><br>Other represents estimated fees for new and replaced order status |
| Standard Footer |             | Y |                                                                                                                                                                                         |

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

## Sample Messages:

### OrderMassCancelRequest (IN)

|                         |     |   |                       |
|-------------------------|-----|---|-----------------------|
| [BeginString]           | 8   | = | FIXT.1.1              |
| [BodyLength]            | 9   | = | 69                    |
| [MsgType]               | 35  | = | q                     |
| [MsgSeqNum]             | 34  | = | 27                    |
| [SendingTime]           | 52  | = | 20240720-19:43:17.000 |
| [SenderCompID]          | 49  | = | USERNAME              |
| [TargetCompID]          | 56  | = | EDXM                  |
| [ClOrdID]               | 11  | = | 32432413413           |
| [MassCancelRequestType] | 530 | = | 7                     |
| [TransactTime]          | 60  | = | 20240720-19:43:11.000 |
| [Symbol]                | 55  | = | BTC/USDC-Perp         |
| [Checksum]              | 10  | = | 111                   |

### OrderMassCancelReport (OUT)

|                |    |   |          |
|----------------|----|---|----------|
| [BeginString]  | 8  | = | FIXT.1.1 |
| [BodyLength]   | 9  | = | 127      |
| [MsgType]      | 35 | = | R        |
| [SenderCompID] | 49 | = | EDXM     |

|                         |     |   |                             |
|-------------------------|-----|---|-----------------------------|
| [TargetCompID]          | 56  | = | USERNAME                    |
| [MsgseqNum]             | 34  | = | 28                          |
| [SendingTime]           | 52  | = | 20240720-19:43:12.203       |
| [OrderID]               | 37  | = | 3249829853805061694         |
| [ClOrdID]               | 11  | = | 34133413412345              |
| [MassCancelRequestType] | 530 | = | 7                           |
| [MassCancelResponse]    | 531 | = | 7                           |
| [TransactTime]          | 60  | = | 20240720-19:43:12.196992734 |
| [Checksum]              | 10  | = | 220                         |

### ExecutionReport (OUT)

|                |     |   |                             |
|----------------|-----|---|-----------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                    |
| [BodyLength]   | 9   | = | 233                         |
| [MsgType]      | 35  | = | 8                           |
| [SenderCompID] | 49  | = | EDXM                        |
| [TargetCompID] | 56  | = | USERNAME                    |
| [MsgseqNum]    | 34  | = | 29                          |
| [SendingTime]  | 52  | = | 20240720-19:43:12.203       |
| [OrderID]      | 37  | = | 4359829438244485384         |
| [ClOrdID]      | 11  | = | 325483148901234             |
| [OrigClOrdID]  | 41  | = | 231531531441244             |
| [ExecID]       | 17  | = | 43599832957364758432        |
| [ExecType]     | 150 | = | 4                           |
| [OrderStatus]  | 39  | = | 4                           |
| [Account]      | 1   | = | USERNAME                    |
| [Symbol]       | 55  | = | ETH/USDC-Perp               |
| [Side]         | 54  | = | 2                           |
| [OrderQty]     | 38  | = | 24.663                      |
| [OrdType]      | 40  | = | 2                           |
| [Price]        | 44  | = | 3649                        |
| [TimeInForce]  | 59  | = | 1                           |
| [LeavesQty]    | 151 | = | 0                           |
| [CumQty]       | 14  | = | 0                           |
| [AvgPx]        | 6   | = | 0                           |
| [TransactTime] | 60  | = | 20240720-19:43:12.196992734 |
| [Text]         | 58  | = | MASS_CANCEL                 |
| [Checksum]     | 10  | = | 221                         |

## Liquidation Trade (OUT)

|                |     |   |                                      |
|----------------|-----|---|--------------------------------------|
| [BeginString]  | 8   | = | FIXT.1.1                             |
| [BodyLength]   | 9   | = | 281                                  |
| [MsgType]      | 35  | = | 8                                    |
| [SenderCompID] | 49  | = | EDXM                                 |
| [TargetCompID] | 56  | = | USERNAME                             |
| [MsgseqNum]    | 34  | = | 35                                   |
| [SendingTime]  | 52  | = | 20241213-07:41:34.954                |
| [OrderID]      | 37  | = | 3302525229259030528                  |
| [ClOrdID]      | 11  | = | 325483148901234                      |
| [OrigClOrdID]  | 41  | = | 84b8d97e-d7a6-4808-8df3-684e9ff1b86d |
| [ExecID]       | 17  | = | 3302556780243976193                  |
| [ExecType]     | 150 | = | 4                                    |
| [OrderStatus]  | 39  | = | 4                                    |
| [Account]      | 1   | = | USERNAME                             |
| [Symbol]       | 55  | = | BTC/USDC-Perp                        |
| [Side]         | 54  | = | 1                                    |
| [OrderQty]     | 38  | = | 10                                   |
| [OrdType]      | 40  | = | 2                                    |
| [Price]        | 44  | = | 99999                                |
| [TimeInForce]  | 59  | = | 1                                    |
| [LeavesQty]    | 151 | = | 0                                    |
| [CumQty]       | 14  | = | 1                                    |
| [AvgPx]        | 6   | = | 0                                    |
| [TransactTime] | 60  | = | 20241213-07:41:34.948620539          |
| [Text]         | 58  | = | LIQUIDATION                          |
| [Checksum]     | 10  | = | 135                                  |

## ADL Trade (OUT)

|                |    |   |                       |
|----------------|----|---|-----------------------|
| [BeginString]  | 8  | = | FIXT.1.1              |
| [BodyLength]   | 9  | = | 288                   |
| [MsgType]      | 35 | = | 8                     |
| [SenderCompID] | 49 | = | EDXM                  |
| [TargetCompID] | 56 | = | USERNAME              |
| [MsgseqNum]    | 34 | = | 320                   |
| [SendingTime]  | 52 | = | 20250120-09:00:17.340 |

|                |     |   |                                      |
|----------------|-----|---|--------------------------------------|
| [OrderID]      | 37  | = | 3302525229259030528                  |
| [ClOrdID]      | 11  | = | 325483148901234                      |
| [OrigClOrdID]  | 41  | = | 84b8d97e-d7a6-4808-8df3-684e9ff1b86d |
| [ExecID]       | 17  | = | 3316347326175379462                  |
| [ExecType]     | 150 | = | 4                                    |
| [OrderStatus]  | 39  | = | 4                                    |
| [Account]      | 1   | = | USERNAME                             |
| [Symbol]       | 55  | = | BTC/USDC-Perp                        |
| [Side]         | 54  | = | 1                                    |
| [OrderQty]     | 38  | = | 1                                    |
| [OrdType]      | 40  | = | 2                                    |
| [Price]        | 44  | = | 210000                               |
| [TimeInForce]  | 59  | = | 1                                    |
| [LeavesQty]    | 151 | = | 0                                    |
| [CumQty]       | 14  | = | 0                                    |
| [AvgPx]        | 6   | = | 0                                    |
| [TransactTime] | 60  | = | 20250120-09:00:17.314179949          |
| [Text]         | 58  | = | AUTO_DELEVERAGING                    |
| [Checksum]     | 10  | = | 110                                  |