



DOCUMENT TITLE

**Universal Trading Platform
Complements “FIX Euronext protocol
update” v1.1**

STATUS

Version 1.1 - November 2008

Version history

Version Number	Date	Reasons for Issuing a New Version	Sections Changed
v1.0	31/10/08	Provide updates/ complements to the document: "FIX Euronext protocol update"	
v1.1	07/11/08	Updated error codes	Error codes

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I. Introduction

This document is a complement to the “FIX Euronext protocol update” which was published on the Euronext website on 9th October 2008.

A. Error codes

The error codes for FIX Euronext will be the same as for MMTP. You will find below the list of error codes.

For the FIX Euronext protocol:

Reason = Tag 380

Text = Tag 58

Error Message = Tag 58

To get the conditions in which these error codes are sent, please refer to the document “MMTP protocol update v1.2”.

- **List of technical error messages**

This list describes the error messages that are sent when an entering message has an invalid format.

Generic Error code	Error message
0001	Field (OnBehalfOfCompID) invalid
0001	Field (OrderID) invalid
0001	Field (CfOrdID) invalid
0001	Field (Side) invalid
0001	Field (OrderQty) invalid
0001	Field (OrdType) invalid
0001	Field (Price) invalid
0001	Field (MaxFloor) invalid
0001	Field (TimeInForce) invalid
0001	Field (Rule80A) invalid
0001	Field (Account) invalid
0001	Field (StopPx) invalid
0001	Field (TradingSessionID) invalid
0001	Field (ExpireTime) invalid
0001	Field (MinQty) invalid
0001	Field (AccountID) invalid
0001	Field (TechOrig) invalid
0001	Field (ICfmOm) invalid
0001	Field (AllocMemberCode) invalid
0001	Field (TradeOrderNumber) invalid
0001	Field (Memo) invalid

0001	Field (PostAction) invalid
0001	Field (ClearingOpMode) invalid
0001	Field (Rule80A_2) invalid
0001	Field (Account_2) invalid
0001	Field (AllocMemberCode_2) invalid
0001	Field (TradeOrderNumber_2) invalid
0001	Field (Memo_2) invalid
0001	Field (PostAction_2) invalid
0001	Field (ClearingOpMode_2) invalid
0001	Field (SubscriberID) invalid

- **List of functional error messages**

This list provides all the error messages that may be sent by the Universal Trading Platform engine depending on the different market cases and conditions. The different cases that lead to those error messages are described field by field in the messages 0001, 0002, 0003, 0065, 0203.

Generic Error code	Error message	Function code at the origin of the error message generation
0000	OrderID (HON) not found	0002&0003
0000	Too late to cancel	0003
0000	Too late to confirm	0002
0000	Too late to modify	0002
0000	Not same OnBehalfOfCompID (F115)	0002&0003
0000	Class closed	0065
0000	Symbol closed	0065
0001	Missing Symbol	0003
0001	Technical Error	0001&0002&0003
0001	Invalid OnbehalfCompID	0001&0002&0003&0065
0001	Invalid symbol	0001&0002&0003&0065
0001	Order entry disabled for this class	0001&0002&0003&0065
0001	Order entry disabled for this instrument	0001&0002&0003&0065
0001	Order entry disabled for this firm	0001&0002&0003&0065
0001	Class not authorised for this firm	0001&0002&0003&0065
0001	GTD needs ExpireTime	0001&0002
0001	Dated/timed only on GTD/GTT orders	0001&0002
0001	Unsupported OrdType for Cross	0001
0001	GTD needs ExpireTime	0001&0002
0001	GTD: invalid ExpireTime	0001&0002
0001	No IOC/FOK in call mode	0001&0002
0001	Confirmed price should be the same	0002
0001	Confirmed quantity should be the same	0002
0001	Max amount reached-need confirmation	0002
0001	Max qty reached-need confirmation	0002
0001	Cannot cross through BBO	0001
0001	Cannot cross outside collar	0001
0001	Invalid Class	0065
0001	Invalid OnBehalfOfCompID on bulk	0065

	<i>cancel</i>	
0001	<i>Missing Class/Instrument on bulk cancel</i>	0065
0001	<i>Order size should be multiple of x LotSize</i>	0002
0001	<i>Price needed</i>	0002
0001	<i>Class closed</i>	0001&0002&0003
0001	<i>Cross needs Account type (Rule80A_2)</i>	0001
0003	<i>OrderQty invalid against Min/Max Qty</i>	0001
0003	<i>Order size should be multiple of x LotSize</i>	0001
0001	<i>Invalid Market phase for Cross</i>	0001
0001	<i>MaxFloor forbidden for this OrdTyp</i>	0002
0001	<i>MaxFloor greater than OrderQty</i>	0002
0001	<i>MaxFloor under LotSize</i>	0002
0001	<i>MaxFloor should be multiple of LotSize</i>	0002
0003	<i>No price on market</i>	0001
0003	<i>Price needed</i>	0001
0003	<i>StopPx: price invalid for tick</i>	0001&0002
0003	<i>Bad trigger price versus LTP/ACP</i>	0001&0002
0003	<i>Price must be better than trigger price</i>	0001&0002
0003	<i>MinQty greater than OrderQty</i>	0003
0003	<i>MinQty forbidden for this OrdType</i>	0003
0003	<i>MinQty should be multiple of LotSize</i>	0003
0003	<i>MaxFloor forbidden for this OrdTyp</i>	0001
0003	<i>MaxFloor greater than OrderQty</i>	0001
0003	<i>MaxFloor under LotSize</i>	0001
0003	<i>MaxFloor should be multiple of LotSize</i>	0001
0003	<i>MaxFloor forbidden for this OrdTyp</i>	0001&0002
0003	<i>Minimum quantity forbidden in call mode</i>	0001
0003	<i>Type of price is invalid for this phase</i>	0001&0002
0003	<i>Must be market maker</i>	0001&0002
0003	<i>Price invalid for tick</i>	0001&0002
0003	<i>TAL phase- invalid price</i>	0001&0002
0003	<i>No shares available</i>	0001&0002
0003	<i>No shares available (IOC)</i>	0001&0002
0003	<i>No shares available (MinQty)</i>	0001&0002
0003	<i>Mkt2Lim: cannot calculate price</i>	0001&0002
0003	<i>Max amount reached-need confirmation</i>	0001&0002
0003	<i>Max qty reached-need confirmation</i>	0001&0002
0003	<i>Rejected for collar</i>	0001&0002
0003	<i>Price fraction too long</i>	0001&0002
0003	<i>Price too large</i>	0001&0002
0003	<i>StopPx: Price fraction too long</i>	0001&0002
0003	<i>StopPx: Price too large</i>	0001&0002
0003	<i>StopPx: Price invalid for tick</i>	0001&0002
0003	<i>StopPx: Price invalid for tick</i>	0001&0002
0004	<i>Symbol closed</i>	0001&0002&00003
2019	<i>Validity date must be higher than current session date</i>	0001&0002

2020	<i>Validity date must be lower than default date</i>	0001&0002
0999	<i>Invalid Symbo</i>	0203
0999	<i>Invalid OnBehalfOfComplD</i>	0203
0999	<i>Parameters does not allow this function</i>	0203
1009	<i>Class not authorised for this firm</i>	0203
9010	<i>Class not authorised for this firm</i>	0203
9011	<i>Class not authorised for this firm</i>	0203

B. Differences in the FIX Data layout

The following message sections are to be updated versus the document "FIX Euronext protocol update" published on 9th October 2008. Here is below the updated version for:

Message 8 = Execution report – Order outcome" will be as follows:

For speed purposes, the Order outcome message will be lighter on UTP than on NSC. The following pieces of information will become irrelevant in UTP:

- Order outcome signature: list of signature will be lighter (see part II of this document for the list of signatures)
- Tag 39 (Updated order status): A, 0, 1, 4, 5
- Tag 110 (Minimum quantity): always empty tag
- Tag 210 (Disclosed quantity): always empty tag
- Tag 9964 (Quantity executed upon introduction): always filled with zero
- Tag 38 (Remaining quantity from initial order): always filled with zero
- Tag 126 (Validity date of the order): always filled with 00000000-00:00:00
- Tag 9930 (Confirmation indicator): always at zero
- Tag 42 (Originating order message entry date): always filled with current date-time
- Tag 150 (ExecType): A, 0, 1, 4, 5

Message j = Business reject message

- The list of error codes is enriched: refer to the Error code paragraph above and to the document "MMTP protocol update v1.2"

C. The mention "Order put in the book not executed"

This mention will be replaced by "Order put in the book not executed or partially executed or totally executed".

II. List of signatures

A. Applicable Signatures

Signature of a TRADE CANCELLATION NOTICE:

Exec Type	Exec Restatement Reason	Exec Trans Type	Ord Status
'D'	'4'	'1'	'2'

Signature of a "TRADE CREATION NOTICE":

Exec Type	Exec Restatement Reason	Exec Trans Type	Ord Status
'D'	'4'	'0'	'2'

Signature of an EXECUTION NOTICE:

Distinctive feature	Exec Type	Exec Trans Type	Ord Status
Zero quantity of the order remains to be traded	'2'	'0'	'2'
A non-zero quantity of the order remains to be traded	'1'	'0'	'1'

Signature of an ORDER ELIMINATION:

Distinctive feature	Exec Type	Exec Restatement Reason	Exec Trans Type	Ord Status
Order eliminated by Market Operation	'D'	'7'	'0'	'4'
FAK order eliminated at the opening (order not executed at the opening)	'D'	'6'	'0'	'4'
Order eliminated because of an update of the security	'D'	'0'	'0'	'4'
Order eliminated because validity expired	'C'	-	'0'	'C'
Order eliminated by the member	'4'	'4'	'0'	'4'

Signature of a RETRANSMITTED ORDER:

Exec Type	Exec Trans Type	Ord Status
'0'	'3'	'0'

Signature of an ORDER OUTCOME:

Distinctive feature	Ord Rej Reason	Exec Type	Exec Restatement Reason	Exec Trans Type	Ord Status
Stop order put in the order book	-	'A'	-	'0'	'A'
Order put in the order book(not executed, partially executed, totally executed)	-	'0'	-	'0'	'0'
Order put in the order book after cancel/replace (not executed, partially executed, totally executed)	-	'5'	-	'0'	'5'
Order cancelled by the trader	-	'4'	-	'0'	'4'
Order cancelled by Market Operation on behalf of the member	-	'4'	7	'0'	'4'

B. Irrelevant Signatures

NB: these signatures will not be used any more.

Irrelevant Signature of a ORDER ELIMINATION:

Distinctive feature	Exec Type	Exec Restatement Reason	Exec Trans Type	Ord Status
FAK order eliminated at the opening (order partially filled at the opening)	'4'	-	'0'	'4'

Irrelevant Signature of a ORDER OUTCOME:

Distinctive feature	Function Code Orig	Ord Rej Reason	Exec Type	Exec Restatement Reason	Exec Trans Type	Ord Status
Order put in the order book, partially executed	Filled	-	'0'	-	'0'	'1'
Order executed in full	Filled	-	'0'	-	'0'	'2'
Order put in the order book after cancel/replace, partially executed	Filled	-	'5'	-	'0'	'1'
Order executed in full after cancel replace	Filled	-	'5'	-	'0'	'2'
Order eliminated by the market	Filled	-	'4'	'6'	'0'	'4'
Order temporarily eliminated, because the security is frozen	Filled	-	'9'	-	'0'	'9'
Order definitively refused	Filled	'9'	'8'	-	'0'	'8'
Stop order triggered at the opening of the security	Filled	-	'F'	-	'0'	'0'