

Universal Trading Platform for Equities

Error List

Version 0.7 - 12 May 2009

DOCUMENT HISTORY

Version	Date	Author	Description	Status
0.4	5 Nov. 2008	NYSE Technologies	Enriched initial version, after new analysis done on an extract from code of all error messages (extract done the October 10 th).	Deliverable
0.5	18 Dec. 2008	NYSE Technologies	<p>Superficial Checks on Requests section corrected.</p> <p>Order Modification: Price, Validity & Quantity qualifier compatibility corrected.</p> <p>Price Input: PricelInputType / Price / External parameters combinations updated.</p> <p>New table: Cancel / Replace and Cancel: OrderID/OrigClOrdID values.</p> <p>Added: new error message "OrderID not found" on C/R request in the case of confirmation after Collar rejection.</p> <p>Document layout reformatted.</p>	
0.6	20 Feb. 2009	NYSE Technologies	<p>Erreur ! Source du renvoi introuvable. table updated: "Cannot trade through BBO" error message removed, correction for "Parameter do not allow this function".</p> <p>Price Input: PricelInputType / Price / External parameters combinations table updated.</p> <p>Conditions for "No shares available", "No shares available (IOC)", "No shares available (FOK)", "No shares available (minQty)" error texts updated in Erreur ! Source du renvoi introuvable. and Erreur ! Source du renvoi introuvable.</p>	

Version	Date	Author	Description	Status
0.7	12 May 2009	NYSE Technologies	Added an associated code (see "Error Code" column in tables) to each error listed in this document. Some rewording.	Delivered

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1 PURPOSE

This document provides the list of errors that can be issued from the UTP Trading Engine upon reception of request messages. Indeed, when the Trading Engine receives a request, it performs several checks on this entering request message, and may reject it. When it does, the error is identified in the response message sent back by the Trading Engine by an error code to which is also associated a text and a reason number.

More precisely, the entering request messages checked by the Trading Engine, the associated response messages sent in case of error, and the fields of this response message where to find the error Code, error Text and Reason number identifying the error, are the following ones (see also **UTP for Equities - UTP-X Message Specifications** for the description of these UTP Trading Engine messages and their fields):

- Errors on [New order request](#) (message D): Execution Report message (message 8) sent back by the Trading Engine, with the error identified in the ErrorCode, Text and OrdRej Reason fields.
- Errors on [Cancel/Replace request](#) (message G) or [Cancel order request](#) (message F): Cancel Reject message (message 9) sent back by the Trading Engine, with the error identified in the ErrorCode, Text and CxI Rej Reason fields.
- Errors on [Price Input request](#) (message I): Generic Response message (message y) sent back by the Trading Engine, with the error identified in the ErrorCode and Text fields.

For each of these errors listed, the conditions leading to it are described in the following sections.

2 ERRORS ON CUSTOMER REQUESTS

2.1 NEW ORDER REQUEST (D)

Error Code	Reason	Text	Conditions
20203	1	Invalid OnBehalfOfCompID	Firm [OnBehal fOfCompI D field] is not empty and refers to a non-existent firm.
20217	1	Invalid Symbol	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20397	1	System full	The in-memory storage (containing all orders, trades, etc. of the trading day) is full.
20351	1	Order entry disabled for this class	Attempt to enter an order on an instrument attached to a class whose [class] order rejection flag is set.
20353	1	Order entry disabled for this instrument	Attempt to enter an order on an instrument whose [instrument] order rejection flag is set.
20354	1	Order entry disabled for this phase	Attempt to enter an order during a market phase implemented with [phase] order rejection flag set.
20352	1	Order entry disabled for this firm	Attempt to enter an order by a Firm whose [firm] order rejection flag set.
11009	1	Class not authorized for this Firm	Attempt to enter an order on an instrument by a firm not authorized for the class the instrument is attached to.
19010	1	Class not authorized for this Firm	Attempt to enter a buy order on an instrument by a firm not authorized to buy for the class the instrument is attached to.
19011	1	Class not authorized for this Firm	Attempt to enter a sell order on an instrument by a firm not authorized to sell for the class the instrument is attached to.
20360	3	OrderQty invalid against Min/Max Qty	Order quantity [OrderQty field] greater than or equal to 100,000,000 .
20357	3	Order size should be multiple of LotSize	Order quantity [OrderQty field] not multiple of the instrument lot size.
20211	3	Invalid PegDifference, must be = 0	Attempt to enter a primary peg order with a non null peg difference: OrderType = P, ExecInst = R, PegDifference ≠ 0.
20196	3	Invalid ExecInst on peg	Attempt to enter a peg order whose execution instruction is not primary peg: OrderType = P, PegDifference = 0, ExecInst ≠ R.
20327	3	No price on market	Attempt to enter a priceless order (Market or Market to limit) with price field populated.
20379	3	Price needed	Attempt to enter a priced (limit or stop limit) order without price, e.g. OrderType = 2 or 4, Price empty.
20340	3	No stop price on stop	Attempt to enter a stop (limit or loss) order without trigger price, e.g. OrderType = 3 or 4, StopPx empty.
20393	3	Stop price only on stop order	Attempt to enter a non stop order but specifying a trigger price, e.g. OrderType ≠ 3 and 4, StopPx not empty.
20241	3	MinQty should be multiple of LotSize	Minimum quantity [MinQty field] not multiple of the instrument lot size.
20239	3	MinQty greater than OrderQty	Minimum quantity [MinQty field] cannot be greater than order quantity [OrderQty field].
20229	3	MaxFloor greater than OrderQty	Disclosed quantity [MaxFloor field] cannot be greater than order quantity [OrderQty field].
20233	3	MaxFloor under LotSize	Disclosed quantity [MaxFloor field] cannot be lower than the instrument lot size.
20232	3	MaxFloor should be multiple of x LotSize	Disclosed quantity [MaxFloor field] must be a multiple of the instrument lot size.
20293	1	No ExecInst on MOC/LOC	Attempt to enter an market/limit on close order specifying an invalid execution instruction, e.g. OrderType = 1 or 2 or K, TimeInForce = 7, but ExecInst = R or X or m or o.
20195	1	Invalid ExecInst on order	Attempt to enter an order with an incompatible execution instruction, e.g.: <ul style="list-style-type: none"> ▪ ExecInst = R (primary peg) for a non-pegged order [OrderType ≠ P], or ▪ ExecInst = m (Market to limit) or o (Market on opening) for a different order type [OrderType ≠ K and P¹], or ▪ ExecInst = X or Y for a non-cross order [Side ≠ 8].
20192	3	Invalid ExecInst on cross	Attempt to enter a cross order with an incompatible execution instruction, e.g. Side = 8 and ExecInst ≠ X.
20193	1	Invalid ExecInst on Mkt to Limit order	Attempt to enter a Market to limit order through a legacy access point (CAP) with an incompatible execution instruction, e.g.: OrderType = K, OrigMsg = N, ExecInst ≠ m and o

¹ The case OrderType = P, ExecInst = m or o is covered by the (20196) **Invalid ExecInst on peg** control/message.

Error Code	Reason	Text	Conditions
20292	1	No ExecInst on Mkt to Limit order	Attempt to enter a Market to limit order through a CCG with an incompatible execution instruction, e.g.: OrderType = K, Orig nMsg = O, ExecInst = m or o
20417	1	Type of price invalid for this phase	Attempt to enter through a legacy access point (CAP) an order whose execution instruction is not compatible with the current phase type: ▪ Either a market to limit order in call phase type, e.g. OrderType = K, Orig nMsg = N, and ExecInst = m ▪ Or a market on opening order in continuous phase type, e.g. OrderType = K, Orig nMsg = N, and ExecInst = o
20262	3	Must be MarketMaker	Attempt to enter a market maker order (RuI e80A = 6) on an instrument when no market making link exists between the issuing firm [OnBehal fOfCompl D field] and the instrument concerned [Symbol field].
20104	1	Bad ExpireTimeFlag, not a GTD	(see Forbidden Validity Field Combinations section)
20105	1	Bad ExpireTimeFlag, not a GTT	
20173	1	GTD needs ExpireTime	
20177	1	GTT needs ExpireTime	
20144	1	Dated/timed only on GTD/GTT orders	
20174	1	GTD needs ExpireTimeFlag D or T	
20176	1	GTT : invalid ExpireTime	
20171	1	GTD : invalid ExpireTime	
20178	1	GTT time must be > current time	
20377	3	Price fraction too long	
20389	3	Price too large	The number of digits in the integer part of price is too big as compared to the decimal count defined at the instrument level (e.g. greater than 9 – i PxScale). For example, if the decimal count is 3, the integer part of the price cannot exceed 6 digits (999999.999).
20380	3	Price invalid for tick	The price is not multiple of the price tick.
20405	3	No tick found	There is no defined price tick for the instrument.
20377	3	StopPx: Price fraction too long	The number of digits in the decimal part of the trigger price of a stop order is greater than the decimal count defined at the instrument level (i PxScale)
20389	3	StopPx: Price too large	The number of digits in the integer part of the trigger price of a stop order is too big as compared to the decimal count defined at the instrument level (e.g. greater than 9 – i PxScale). For example, if the decimal count is 3, the integer part of the trigger price cannot exceed 6 digits (999999.999).
20380	3	StopPx: Price invalid for tick	The trigger price of a stop order is not multiple of the price tick.
20109	3	Bad trigger price versus LTP/ACP	Attempt to enter a stop order whose trigger price is not better than the last traded price (or adjusted closing price if the instrument has not traded yet), e.g. OrderType = 3 or 4, StopPx lower than (Side = 1) / greater than (Side = 2) or equal to the current LTP/ACP
20378	3	Price must be better than Trigger price	Attempt to enter a stop limit order whose limit price is not better than its trigger price, e.g. OrderType = 4, Pri ce strictly lower than (Side = 1) / greater than (Side = 2) StopPx
20153	3	Discretion order forbidden	The discretion offset [Di scret i onOffset field] must always be null (0 or empty)
20141	1	Class closed	Attempt to enter an order on an instrument attached to a class in closed state.
20396	4	Symbol closed	Attempt to enter an order on an instrument in closed state.
20399	3	TAL phase – invalid price	Attempt to enter a priced order [OrderType = 2] during a Trading At Last phase at a price that differs from the last traded price, or to enter a priceless order [OrderType = 1 or K].
20401	3	TAL phase – no Stop order	Attempt to enter a stop order [OrderType = 3 or 4] during a Trading At Last phase.
20400	3	TAL phase – no Peg order	Attempt to enter a peg order [OrderType = P] during a Trading At Last phase.
20428	3	Rejected for collar	Order rejected for trade execution attempt outside collars (see UTP for Equities - Detailed Functional Specification for collars rejection cases).
20337	3	No shares available	Attempt to enter an Immediate-Or-Cancel or Fill-Or-Kill order, or an order with a non-null minimum quantity, when the book conditions does not allow satisfying that condition because there is no matchable quantity at all on the contra side. Examples: ▪ Entering an IOC or FOK order, or an order with a minimum quantity condition, when the contra side of the book is empty; ▪ Entering an IOC or FOK order, or an order with a minimum quantity condition, when order(s) at the contra side have price(s) inside collars but do not cross the entering order's price.
20335	3	No shares available (IOC)	Immediate-Or-Cancel order entry rejected because contra-side orders have price(s) outside collars.

Error Code	Reason	Text	Conditions
20334	3	No shares available (fok)	Fill-Or-Kill order entry rejected because there is not enough contra-side quantity that can match inside collars. Examples: <ul style="list-style-type: none"> Entry of a FOK order having a quantity Q (>1) with, at the other side, a quantity 1 whose price is inside collars and crosses the entering order's price, and a quantity Q-1 whose price is inside collars but does not cross the entering order's price. Entry of a FOK order having a quantity Q with, at the other side, a quantity Q whose price is crossing the entering order's price, but outside collars.
20336	3	No shares available (minQty)	Order entry with a minimum quantity condition rejected because there is not enough contra-side quantity that can match inside collars. Examples: <ul style="list-style-type: none"> Entry of an order having a minimum quantity of Q (>1) with, at the other side, a quantity 1 whose price is inside collars and crosses the entering order's price, a quantity Q-1 whose price is inside collars but does not cross the entering order's price. Entry of an order having a minimum quantity of Q with, at the other side, a quantity Q whose price crosses the entering order's price, but outside collars.
20135	1	Cannot cross through BBO	A cross order must be in the best limits range and collars range intersection.
20134	1	Cannot cross outside collar	<ul style="list-style-type: none"> If the order price is outside BBO (either within or outside collars), the error message is Cannot cross through BBO. If the order price is inside BBO but outside collars, the error message is Cannot cross outside collar.
20250	3	Mkt2Lim : Cannot calculate price	Attempt to enter a Market to Limit order (OrderType = K) in continuous phase with no counterpart order.
20225	3	Max amount reached - need confirmation	Attempt to enter an unconfirmed order on an equity whose amount (Price times OrderQty) is greater than the maximum amount for unconfirmed orders on equities defined at the class level. The order may be entered again with its confirmation indicator set.
20226	3	Max qty reached - need confirmation	Attempt to enter an unconfirmed order on a bond whose quantity (OrderQty) is greater than the maximum quantity for unconfirmed orders on bonds defined at the class level. The order may be entered again with its confirmation indicator set.
20404	1	technical error	<ul style="list-style-type: none"> Either attempt to enter an order from a legacy access point (CAP: Orig nMsg=N) with an existing OrderID (software malfunction). Or other technical problem.
20273	1	No ClOrdID	Attempt to enter an order with an empty ClOrdID mandatory identifier.
20142	3	ClOrdID already exists	Attempt to enter an order with the ClOrdID identifier of an order already existing in the central book.
20143	3	ClOrdID insert internal error	Internal error (e.g. ClOrdID table full)
20296	1	No IOC/FOK in call mode	(see Order Creation section)
20236	3	Minimum quantity forbidden in call mode	
20208	1	Invalid OrdType/TimeInForce combination	
20200	1	Invalid mkt phase for Cross	
20201	3	Invalid mkt phase for Peg	
20237	3	MinQty forbidden for this OrdType	
20227	3	MaxFloor forbidden for this OrdType	
20238	3	MinQty forbidden for this TimeInForce	
20228	3	MaxFloor forbidden for this TimeInForce	
20307	3	No NBBO for peg	
20420	1	Unsupported OrdType for Cross	Attempt to enter a cross order (Side = 8) with OrderType other than X.
20146	1	Cross needs Account type (Rule80A_2)	Attempt to enter a cross order without valuating the account type of the sell side (Rule80A_2 field). Note: if the account type of the buy side (Rule80A field) is not valuated, the rejection message is field (Rule80A) invalid (superficial control).
20429	1	Cancelled for LACP change	Raised for non triggered stop orders cancelled upon Adjusted Closing Price change by Market Operations
20430	1	Cancelled for LTP change	Raised for non triggered stop orders cancelled upon Last Traded Price change by Market Operations

2.2 CANCEL ORDER REQUEST (F)

Error Code	Reason	Text	Conditions
20397	1	System full	The in-memory storage (containing all orders, trades, etc. of the trading day) is full.
20141	0	Class closed	Attempt to cancel (an) order(s) on an instrument attached to a class in closed state.
20396	0	Symbol closed	Attempt to cancel/replace an order on an instrument in closed state.
20217	1	Invalid Symbol	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20247	1	Missing Symbol	Instrument [Symbol field] is empty.
20203	1	Invalid OnBehalfOfCompID	Firm [OnBehal fOfCompI D field] is not empty and refers to a non-existent firm.
20245	1	Missing OnBehalfOfCompID	Firm [OnBehal fOfCompI D field] is empty.
20344	0	Not same OnBehalfOfCompID (F1.15)	Firm [OnBehal fOfCompI D field] refers to a different firm.
20244	1	Missing ClOrdID	Order identifier [Cl OrdI D field] is empty.
20362	0	OrigClOrdID not found	
20246	1	Missing OrigClOrdID	(see Cancel/Replace & Cancellation section)
20358	0	OrderID (HON) not found	
20351	1	Order entry disabled for this class	Attempt to cancel an order on an instrument attached to a class whose [class] order rejection flag is set.
20353	1	Order entry disabled for this instrument	Attempt to cancel an order on an instrument whose [instrument] order rejection flag is set.
20354	1	Order entry disabled for this phase	Attempt to cancel an order during a market phase implemented with [phase] order rejection flag set.
20411	0	Too late to cancel	When order cancellation is requested for an order filled or already cancelled.
20185	1	Invalid Account on bulk cancel	Account [Symbol field] is not empty and refers to a non-existent account.
20217	1	Invalid Symbol	
20186	1	Invalid class	
20203	1	Invalid OnBehalfOfCompID	(see Order Creation section or the conditions for each of these messages)
20202	1	Invalid OnBehalfOfCompID on bulk cancel	
20243	1	Missing Class/Instrument on bulk cancel	

2.3 CANCEL/REPLACE ORDER REQUEST (G)

Error Code	Reason	Text	Conditions
20397	1	System full	The in-memory storage (containing all orders, trades, etc. of the trading day) is full.
20203	1	Invalid OnBehalfOfCompID	Firm [OnBehal fOfCompI D field] is not empty and refers to a non-existent firm.
20344	0	Not same OnBehalfOfCompID (F1.15)	OnBehal fOfCompI D = <Not same firm>
20217	1	Invalid Symbol	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20141	0	Class closed	Attempt to cancel/replace an order on an instrument attached to a class in closed state.
20396	0	Symbol closed	Attempt to cancel/replace an order on an instrument in closed state.
20362	0	OrigClOrdID not found	
20246	1	Missing OrigClOrdID	(see Cancel/Replace & Cancellation section)
20358	0	OrderID (HON) not found	
20359	0	OrderID not found	OrderID not found on a confirmation after rejection for collars (in this case, OrderID and OrigClOrdID are required).
11009	1	Class not authorized for this Firm	Attempt to cancel an order on an instrument by a firm not authorized for the class the instrument is attached to.

Error Code	Reason	Text	Conditions
19010	1	Class not authorized for this Firm	Attempt to cancel a buy order on an instrument by a firm not authorized to buy for the class the instrument is attached to.
19011	1	Class not authorized for this Firm	Attempt to cancel a sell order on an instrument by a firm not authorized to sell for the class the instrument is attached to.
20412	0	Too late to confirm	Attempt to confirm an order rejected for collars beyond the authorized confirmation delay.
20413	0	Too late to modify	Attempt to replace a filled or cancelled order.
20132	1	Cannot change side	Attempt to replace an order with a different side.
20262	1	Must be MarketMaker	Attempt to replace a market maker order (Rul e80A = 6) on an instrument when no market making link exists between the issuing firm [OnBehal fOfCompl D field] and the instrument concerned [Symbol field].
20417	1	Type of price invalid for this phase	Attempt to replace through a legacy access point (CAP) an order whose execution instruction is not compatible with the current phase type: <ul style="list-style-type: none"> ▪ Either a market to limit order in call phase type, e.g. OrderType = K, Ori gi nMsg = N, and ExecI nst = m ▪ Or a market on opening order in continuous phase type, e.g. OrderType = K, Ori gi nMsg = N, and ExecI nst = o
20195	1	Invalid ExecInst on order	Attempt to replace an order with an incompatible execution instruction, e.g.: <ul style="list-style-type: none"> ▪ ExecI nst = R (primary peg) for a non-pegged order [OrderType ≠ P], or ▪ ExecI nst = m (Market to limit) or o (Market on opening) for a different order type [OrderType ≠ K and P], or ▪ ExecI nst = X or Y for a non-cross order [Si de ≠ B].
20196	1	Invalid ExecInst on peg	Attempt to replace a peg order with an execution instruction other than primary peg: OrderType = P , PegDi fference = O , ExecI nst ≠ R .
20211	1	Invalid PegDifference, must be = 0	Attempt to replace a primary peg order with a non null peg difference: OrderType = P , ExecI nst = R , PegDi fference ≠ O .
20193	1	Invalid ExecInst on Mkt to Limit order	Attempt to replace a Market to limit order through a legacy access point (CAP) with an incompatible execution instruction, e.g.: OrderType = K , Ori gi nMsg = N , ExecI nst ≠ m and o
20131	1	Cannot Change Peg OrdType	Attempt to replace a peg order with a non-peg order or vice-versa.
20104	1	Bad ExpireTimeFlag, not a GTD	(see Cancel/Replace & Cancellation section for the conditions for each of these messages)
20105	1	Bad ExpireTimeFlag, not a GTT	
20173	1	GTD needs ExpireTime	
20177	1	GTT needs ExpireTime	
20144	1	Dated/timed only on GTD/GTT orders	
20174	1	GTD needs ExpireTimeFlag D or T	
20176	1	GTT : invalid ExpireTime	
20171	1	GTD : invalid ExpireTime	
20178	1	GTT time must be > current time	
20312	1	No order size	Attempt to replace an order created through a CCG without specifying the quantity. Note: this does not apply if replacing an order through a legacy access point (CAP) as the quantity is optional in that case (quantity unchanged if not specified).
20357	1	Order size should be multiple of LotSize	Order quantity [OrderQty field] not multiple of the instrument lot size.
20268	0	New size already filled	Attempt to replace an order with a new quantity smaller than the already filled quantity.
20379	1	Price needed	Attempt to replace a priced (limit or stop limit) order without price, e.g. OrderType = 2 or 4 , Pri ce empty.
20327	1	No price on market	Attempt to replace a priceless order (Market or Market to limit) with price field populated.
20377	3	Price fraction too long	The number of digits in the decimal part of price is greater than the decimal count defined at the instrument level (i PxSca l e)
20388	3	Price too large	The number of digits in the integer part of price is too big as compared to the decimal count defined at the instrument level (e.g. greater than 9 – i PxSca l e). For example, if the decimal count is 3, the integer part of the price cannot exceed 6 digits (999999.999).
20389	3		
20380	3	Price invalid for tick	The price is not multiple of the price tick.
20405	3	No tick found	There is no defined price tick for the instrument.
20377	3	StopPx: Price fraction too long	The number of digits in the decimal part of the trigger price of a stop order is greater than the decimal count defined at the instrument level (i PxSca l e)
20389	3	StopPx: Price too large	The number of digits in the integer part of the trigger price of a stop order is too big as compared to the decimal count defined at the instrument level (e.g. greater than 9 – i PxSca l e). For example, if the decimal count is 3, the integer part of the trigger price cannot exceed 6 digits (999999.999).

² The case OrderType = **P**, ExecI nst = **m** or **o** is covered by the (20196) **Invalid ExecInst on peg** control/message.

Error Code	Reason	Text	Conditions
20380	3	StopPx: Price invalid for tick	The trigger price of a stop order is not multiple of the price tick.
20168	3	StopPx: No tick found	No defined tick for the instrument.
20340	3	No stop price on stop	Attempt to replace a stop (limit or loss) order without trigger price, e.g. OrderType = 3 or 4 , StopPx empty.
20393	3	Stop price only on stop order	Attempt to replace a non stop order but specifying a trigger price, e.g. OrderType ≠ 3 and 4 , StopPx not empty.
20109	3	Bad trigger price versus LTP/ACP	Attempt to replace a stop order with a trigger price not better than the last traded price (or adjusted closing price if the instrument has not traded yet), e.g. OrderType = 3 or 4 , StopPx lower than (Side = 1) / greater than (Side = 2) or equal to the current LTP/ACP
20378	3	Price must be better than Trigger price	Attempt to replace a stop limit order with a limit price not better than its trigger price, e.g. OrderType = 4 , Price strictly lower than (Side = 1) / greater than (Side = 2) StopPx
20117	1	Can't change to Discretion	Attempt to replace a non-discretion order with a discretion order (DiscretionOffset field not null)
20250	3	Mkt2Lim : Cannot calculate price	Attempt to replace a Market to Limit order (OrderType = K) in continuous phase with no counterpart order.
20229	1	MaxFloor greater than OrderQty	Disclosed quantity [MaxFloor field] cannot be greater than order quantity [OrderQty field].
20233	1	MaxFloor under LotSize	Disclosed quantity [MaxFloor field] cannot be lower than the instrument lot size.
20232	1	MaxFloor should be multiple of x LotSize	Disclosed quantity [MaxFloor field] must be a multiple of the instrument lot size.
20116	1	Can't change Side	Attempt to replace an order with a different side.
20239	1	MinQty greater than OrderQty	Minimum quantity [MinQty field] cannot be greater than order quantity [OrderQty field].
20144	1	Confirmed price should be the same	An order rejected for collars is confirmed with a different price.
20145	1	Confirmed quantity should be the same	An order rejected for collars is confirmed with a different quantity from the one for which the order has been rejected (remaining quantity when rejected). Note: for an order whose origin is NSC, the confirmation must be done with the "remaining quantity value" in the Order quantity Field. For other orders, the confirmation must be done with the "original total order quantity value" in the Order quantity Field.
20225	1	Max amount reached - need confirmation	Attempt to enter an unconfirmed order on an equity whose amount (Price times OrderQty) is greater than the maximum amount for unconfirmed orders on equities defined at the class level. The order may be entered again with its confirmation indicator set.
20226	1	Max qty reached - need confirmation	Attempt to enter an unconfirmed order on a bond whose quantity (OrderQty) is greater than the maximum quantity for unconfirmed orders on bonds defined at the class level. The order may be entered again with its confirmation indicator set.
20273	1	No ClOrdID	Attempt to replace an order with an empty ClOrdID mandatory identifier.
20142	1	ClOrdID already exists	Attempt to replace an order with the ClOrdID identifier of an order already existing in the central book.
20143	1	ClOrdID insert internal error	Internal error (e.g. ClOrdID table full)
20404	1	Technical error	<ul style="list-style-type: none"> Either attempt to replace an order from a legacy access point (CAP: OriginMsg=N) with an existing OrderID (software malfunction). Or other technical problem.
20360	3	OrderQty invalid against Min/Max Qty	Order quantity [OrderQty field] greater than or equal to 100,000,000 .
20343	0	Not same ClOrdID (F11-F41)	C/R request with OriginMsg = 0 , OrderID value corresponding to an existing OrderID but OriginClOrdID value not corresponding to any existing ClOrdID.
20351	1	Order entry disabled for this class	Attempt to cancel an order on an instrument attached to a class whose [class] order rejection flag is set.
20354	1	Order entry disabled for this phase	Attempt to cancel an order during a market phase implemented with [phase] order rejection flag set.
20353	1	Order entry disabled for this instrument	Attempt to cancel an order on an instrument whose [instrument] order rejection flag is set.
20352	1	Order entry disabled for this firm	Attempt to cancel an order by a Firm whose [firm] order rejection flag set.
20428	3	Rejected for collar	Order rejected for trade execution attempt outside collars (see <i>UTP for Equities - Detailed Functional Specification</i> for collars rejection cases).
20337	3	No shares available	<p>Attempt to enter an Immediate-Or-Cancel or Fill-Or-Kill order, or an order with a non-null minimum quantity, when the book conditions does not allow satisfying that condition because there is no matchable quantity at all on the contra side.</p> <p>Examples:</p> <ul style="list-style-type: none"> Entering an IOC or FOK order, or an order with a minimum quantity condition, when the contra side of the book is empty; Entering an IOC or FOK order, or an order with a minimum quantity condition, when order(s) at the contra side have price(s) inside collars but do not cross the entering order's price.
20335	3	No shares available (IOC)	Immediate-Or-Cancel order entry rejected because contra-side orders have price(s) outside collars.

Error Code	Reason	Text	Conditions
20334	3	No shares available (fok)	Fill-Or-Kill order entry rejected because there is not enough contra-side quantity that can match inside collars. Examples: <ul style="list-style-type: none"> Entry of a FOK order having a quantity Q (>1) with, at the other side, a quantity 1 whose price is inside collars and crosses the entering order's price, and a quantity Q-1 whose price is inside collars but does not cross the entering order's price. Entry of a FOK order having a quantity Q with, at the other side, a quantity Q whose price is crossing the entering order's price, but outside collars.
20399	3	TAL phase – invalid price	Attempt to replace an order with a price during a Trading At Last phase that differs from the last traded price.
20401	3	TAL phase – no Stop order	Attempt to replace a stop order [OrderType = 3 or 4] during a Trading At Last phase.
20296	1	No IOC/FOK in call mode	(see Order Creation section for the conditions for each of these messages)
	1	Field (MinQty) invalid	
20228	3	MaxFloor forbidden for this TimeInForce	
20227	3	MaxFloor forbidden for this OrdType	
20208	1	Invalid OrdType/TimeInForce combination	
20201	3	Invalid Mkt phase for peg	
20132	1	Cannot change side	

2.4 PRICE INPUT REQUEST (I)

Error Code	Comments	Text	Conditions
20217		Invalid Symbol	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20431		Invalid sOnBehalfOfCompID	Firm [OnBehalfOfCompID field] is empty or refers to a non-existent firm.
11009		Class not authorized for this Firm	Attempt to enter a price on an instrument by a firm not authorized for the class the instrument is attached to.
19010		Class not authorized for this Firm	Attempt to enter a price on an instrument by a firm not authorized to buy for the class the instrument is attached to.
19011		Class not authorized for this Firm	Attempt to enter a price on an instrument by a firm not authorized to sell for the class the instrument is attached to.
20436		Invalid cPriceType	Price type empty or invalid.
20213	Price validity checks and associated errors (see also Price Input section) ->	Invalid Price	Price field is valued while it should not, or vice-versa.
20377		Price fraction too long	The number of digits in the decimal part of price is greater than the decimal count defined at the instrument level (iPxScale)
20389		Price too large	The number of digits in the integer part of price is too big as compared to the decimal count defined at the instrument level (e.g. greater than 9 – iPxScale). For example, if the decimal count is 3, the integer part of the price cannot exceed 6 digits (999999.999).
20380		Price invalid for tick	The price is not multiple of the price tick.
20405		No tick found	There is no defined price tick for the instrument.
20213		Invalid Price	(see Price Input section)
20432		Parameters does not allow this function	
20434		Cannot trade outside collar	
20433		Cannot trade through BBO	
20435		Cannot create Valuation trade	

3 SUPERFICIAL CHECKS ON REQUESTS

Error Code	Reason	Text	<msgID>
9016	1	field (Head) invalid	D, F, G
1070	1	field (SeqNum) invalid	D, F, G
9019	1	field (Symbol) invalid	D, F, G
1071	1	field (SenderCompID) invalid	D, F, G
1072	1	field (TargetCompID) invalid	D, F, G
1096	1	field (DeliverToCompID) invalid	D, F, G
1028	1	field (OnBehalfOfCompID) invalid	D, F, G
1097	1	field (OnBehalfOfLocationID) invalid	D, F, G
1098	1	field (OnBehalfOfSubID) invalid	D, F, G
1073	1	field (SenderSubID) invalid	D, F, G
1099	1	field (OrderID) invalid	F, G
9015	1	field (CfOrdID) invalid	D, F, G
9018	1	field (OrigCfOrdID) invalid	G
1074	1	field (ExecInst) invalid	D, G
9020	1	field (Side) invalid	D, F, G
9021	1	field (OrderQty) invalid	D, F, G
9022	1	field (OrdType) invalid	D, F, G
9023	1	field (Price) invalid	D, G
1027	1	field (MaxFloor) invalid	D, G
1075	1	field (DiscretionInst) invalid	D, G
1076	1	field (DiscretionOffset) invalid	D, G
9024	1	field (TimeInForce) invalid	D, G
1034	1	field (Rule80A) invalid	D, F, G
1077	1	field (PossResend) invalid	D
1035	1	field (Account) invalid	D, F, G
1078	1	field (SettleInstCode) invalid	D
1032	1	field (StopPx) invalid	D, G
1079	1	field (PegDifference) invalid	D, G
1080	1	field (TradingSessionID) invalid	D, G
1081	1	field (ExpireTimeFlag) invalid	D, G
2026	1	field (ExpireTime) invalid	D, G
1082	1	field (ProactiveDiscretionIndicator) invalid	D, G
1083	1	field (DispRange) invalid	D, G
9026	1	field (MinQty) invalid	D, G

Error Code	Reason	Text	<msgID>
1084	1	field (PartyID) invalid	D
1085	1	field (PartySubID) invalid	D
1086	1	field (AttributedQuote) invalid	D
1087	1	field (ProactivefLocked) invalid	D
1035	1	field (AccountID) invalid	D
1088	1	field (ExecBroker) invalid	D
1089	1	field (ProspectusDelivery) invalid	D
1090	1	field (ISO) invalid	D
1091	1	field (CorpActInst) invalid	D, G
1092	1	field (ExtendedExecInst) invalid	D
1093	1	field (ExtendedPNP) invalid	D
?????	1	field (ExternalTime) invalid	D, F, G
1095	1	field (OriginMsg) invalid	D, G
1029	1	field (TechOrig) invalid	D, F, G
1030	1	field (ICfmOm) invalid	D, G
1056	1	field (NSCFillerD) invalid	D
1056	1	field (NSCFillerF) invalid	F
1056	1	field (NSCFillerG) invalid	G
1100	1	field (SymbolMic) invalid	D, F, G
1011	1	field (filler1) invalid	D, F, G
1011	1	field (filler2) invalid	D, F, G
1055	1	field (ClearingFirm) invalid	D, G
1037	1	field (ClientID) invalid	D, G
1057	1	field (FreeText) invalid	D, G
1058	1	field (OpenClose) invalid	D, G
1059	1	field (ClearingHandlingType) invalid	D, G
1041	1	field (Rule80A_2) invalid	D
1042	1	field (Account_2) invalid	D
1060	1	field (ClearingFirm_2) invalid	D
1044	1	field (ClientID_2) invalid	D
1062	1	field (FreeText_2) invalid	D
1063	1	field (OpenClose_2) invalid	D
1064	1	field (ClearingHandlingType_2) invalid	D
3458	1	field(ClassShortName) invalid	F
1101	1	field(SubscriberID) invalid	F

4 ERRORS ON ATTRIBUTE COMBINATIONS

4.1 ORDER CREATION

		Limit		Market To Limit		Market Order		Stop Loss		Stop Limit		Peg		Cross	
		Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type
Immediate Or Cancel (IOC)	Standard qty	(1)		(1)		(1)		(7)	(7)	(7)	(7)	(7)	(7)	(8)	
	Minimum qty	(2)		(2)		(3)	(3)	(7)	(7)	(7)	(7)	(7)	(7)	(3)	(3)
	Disclosed qty	(6)	(6)	(5)	(5)	(5)	(5)	(7)	(7)	(7)	(7)	(7)	(7)	(5)	(5)
Fill Or Kill (FOK)	Standard qty	(1)		(1)		(1)		(7)	(7)	(7)	(7)	(7)	(7)	(8)	
	Minimum qty	(4)	(4)	(4)	(4)	(4)	(4)	(7)	(7)	(7)	(7)	(7)	(7)	(4)	(4)
	Disclosed qty	(6)	(6)	(5)	(5)	(5)	(5)	(7)	(7)	(7)	(7)	(7)	(7)	(5)	(5)
Day, GTD, GTC	Standard qty											(9)		(8)	
	Minimum qty	(2)		(2)		(3)	(3)	(3)	(3)	(3)	(3)	(3)	(3)	(3)	(3)
	Disclosed qty			(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)
Valid For Auction / Closing	Standard qty							(7)	(7)	(7)	(7)	(7)	(7)	(8)	
	Minimum qty	(4)	(4)	(4)	(4)	(3)	(3)	(7)	(7)	(7)	(7)	(7)	(7)	(3)	(3)
	Disclosed qty			(5)	(5)	(5)	(5)	(7)	(7)	(7)	(7)	(7)	(7)	(5)	(5)

- | | | |
|---|---|---|
| (1) No IOC/FOK in call mode | (4) MinQty forbidden for this TimeInForce | (7) Invalid OrdType/TimeInForce combination |
| (2) Minimum quantity forbidden in call mode | (5) MaxFloor forbidden for this OrdType | (8) Invalid mkt phase for Cross |
| (3) MinQty forbidden for this OrdType | (6) MaxFloor forbidden for this TimeInForce | (9) Invalid mkt phase for Peg |

4.2 ORDER MODIFICATION

		Limit		Market To Limit		Market		Stop Loss		Stop Limit		Peg		Cross	
		Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type	Call Type	Continuous Type
Immediate Or Cancel (IOC)	Standard qty	(1)		(1)		(1)		(5)	(5)	(5)	(5)	See Cannot Change Peg OrdType order modification rejection message for a modification from a non-peg order to a peg order. Else (modification of a Peg order), N/A as Peg orders are not allowed during Call phase type.	(5)	Modification to Cross rejected by superficial control (Field (ExecInst) invalid)	
	Minimum qty	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)		(2)		
	Disclosed qty	(4)	(4)	(3)	(3)	(3)	(3)	(5)	(5)	(5)	(5)		(5)		
Fill Or Kill (FOK)	Standard qty	(1)		(1)		(1)		(5)	(5)	(5)	(5)		(5)		
	Minimum qty	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)		(2)		
	Disclosed qty	(4)	(4)	(3)	(3)	(3)	(3)	(5)	(5)	(5)	(5)		(5)		
Day, GTD, GTC	Standard qty														
	Minimum qty	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)		(2)		
	Disclosed qty			(3)	(3)	(3)	(3)	(3)	(3)	(3)	(3)		(3)		
Valid For Auction / Closing	Standard qty							(5)	(5)	(5)	(5)	(5)			
	Minimum qty	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)			
	Disclosed qty			(3)	(3)	(3)	(3)	(5)	(5)	(5)	(5)	(5)			

(1) No IOC/FOK in call mode

(2) Field (MinQty) invalid

(3) MaxFloor forbidden for this OrdType

(4) MaxFloor forbidden for this TimeInForce

(5) Invalid OrdType/TimeInForce combination

4.3 FORBIDDEN VALIDITY FIELD COMBINATIONS

	TimeInForce value	ExpireTimeFlag value	ExpireTime value	Error message	
[TIF / ExpireTimeFlag / ExpireTime] combinations and associated error messages	= 6	= <empty>	= <whatever value>	GTD needs ExpireTimeFlag D or T	
		= D	= <empty>		GTD needs ExpireTime
			= <invalid date according to ExpireTime superficial control>		Field (ExpireTime) invalid
			= <invalid date, for example '9999'>		GTD: invalid ExpireTime
			= <valid date>		No error message whatever is the <valid date>. Indeed, if <valid date> is earlier than the current date, this date is taken into account but is for the next year.
		= T	= <empty>		GTT needs ExpireTime
	= <invalid time according to ExpireTime superficial control>			Field (ExpireTime) invalid	
	= <invalid time, for example '999999'>			GTT: invalid ExpireTime	
	≠ 6	= <empty>	= <not empty>	Dated/timed only on GTD/GTT orders	
		= D	= <whatever value>	Bad ExpireTimeFlag, not a GTD	
		= T	= <whatever value>	Bad ExpireTimeFlag, not a GTT	

4.4 BULK CANCELLATION

	SenderCompID value	Symbol value	ClassID value	Error message
Attributes combinations and associated error messages	= <empty>	= <empty>	= <empty>	Invalid OnBehalfOfCompID on bulk cancel
			= <not existing ClassID>	Invalid Class
			= <valid ClassID>	Invalid OnBehalfOfCompID on bulk cancel
		= <not existing Symbol>	= <whatever value>	Invalid Symbol
			= <empty>	Invalid OnBehalfOfCompID on bulk cancel
			= <not existing ClassID>	Invalid Class
	= <valid Symbol>	= <not existing ClassID>	Invalid Class	
		= <valid ClassID>	Invalid OnBehalfOfCompID on bulk cancel	
		= <not existing Firm>	= <whatever value>	Invalid OnBehalfOfCompID
		= <valid Firm>	= <empty>	Missing Class/Instrument on bulk cancel
		= <not existing ClassID>	Invalid Class	



		= <valid ClassID>	No error message: Bulk cancel OK
	= <not existing Symbol>	= <whatever value>	Invalid Symbol
		= <empty>	No error message: Bulk cancel OK
	= <valid Symbol>	= <not existing ClassID>	Invalid Class
		= <valid ClassID>	No error message: Bulk cancel OK

4.5 PRICE INPUT

PriceInputType check	Class Valuation Type check (in case PriceInputType = V)	Class Indicative Of Interest Type check (in case PriceInputType = A)	Firm Connection Type check (in case PriceInputType = R)	Price presence/validity check	Order entry allowed check	Price within collars check	Firm Indicative Price Input authorization check	Firm Market Maker check	Class phase check	ERROR MESSAGE
PriceInputType (field of PriceInput message) must have one of its possible values (V,A,R)	Class Valuation Type (Class parameter) must be F or R	Class IOI Type (Class parameter) must be F	Firm Connection Type (Firm parameter) must be Z	<p>Pricemust:</p> <ul style="list-style-type: none"> - Be valued in case [(PriceInputType=V & Class Valuation Type=F) or (PriceInputType=A & ClassAIType=F) or (PriceInputType=R & FirmConnectionType=Z)] - Not be valued in case PriceInputType=V & Class Valuation Type=R. <p>If valued, Price must be valid (refer to Price validity checks and associated errors)</p>	Order entry must be allowed for theClass (Class parameter) AND the Firm (Firm parameter) AND the Instrument (Instrument parameter)	Price (field of PriceInput message) must be within collars	Firm IPI authorization (Firm parameter) must be "ValuationTrades" (in case PriceInputType=V) or "AIP" (in case PriceInputType=A)	The Firm authorization (Firm parameter) must be defined as a Market Maker for the instrument	The current Class phase (Market parameter) must be Core or Closing Call	↓
X										Invalid cPriceType
√ (V)	X									Parameters do not allow this function
	√ (F)			X						For the different errors and their associated texts concerning the Price validity checks, refer to Price validity checks and associated errors
				√	X					Parameters do not allow this function
					√	X				Cannot trade outside collars
						√	X			Parameters do not allow this function



							√	X		Parameters do not allow this function
								√	X	Parameters do not allow this function
									√	No error message: request OK
	√(R)			X						For the different errors and their associated texts concerning the Price validity checks, refer to Price validity checks and associated errors
					X					Parameters do not allow this function
				√		X				Cannot trade outside collars
					√		X			Parameters do not allow this function
					√	√		X		Parameters do not allow this function
							√		X	Parameters do not allow this function
								√		No error message: request OK
		X		≠ <empty>						Parameters do not allow this function
				= <empty>						Invalid price
	√(A)			X						For the different errors and their associated texts concerning the Price validity checks, refer to Price validity checks and associated errors
		√(F)			X					Parameters do not allow this function
				√		X				Cannot trade outside collars
					√		X			Parameters do not allow this function
							√			No error message: request OK
			X							Parameters do not allow this function
			√	X						Invalid price
	√(R)			√	√					No error message: request OK

Legend

The 2 first lines give a list (refer to [Price Input Request \(I\)](#) section for the list of all Price Input checks performed) of successive checks performed when a Price Input request is received, with a title of the check in the 1st line and a check definition/description in the 2nd line.

√ (value)	The concerned check (see the 2 first lines of the same column) is OK. A value can also be indicated to be more specific about the case described.
X	The concerned check (see the 2 first lines of the same column) is wrong and implies an error, whose associated text is given in the last column of this line.

	This parameter is no more taken into account as the current case is already an ERROR case, whose appearance conditions are to be found in the previous column, in the same line, having a red cross (see also just above), and whose associated text is given in the last column of this line.
	This parameter is not taken into account in the current case (defined by the previous columns values of the same line).
No error message: request OK	No error text: the request is accepted in the current case.

4.6 CANCEL/REPLACE & CANCELLATION

OrderID value in request	OrigClOrdID value in request	Error message
= <empty>	= <empty>	Missing OrigClOrdID
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value>	OrigClOrdID not found
≠ <empty> AND ≠ <OrderID value of an order having 'O' as OrigMsg value> AND ≠ <OrderID value of an order having 'N' as OrigMsg value> AND having the <date+NSO> format	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value>	No error message: request accepted in this case, the order having the OrigClOrdID value of the request is cancelled or modified.
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value>	
≠ <empty> AND ≠ <OrderID value of an order having 'O' as OrigMsg value> AND ≠ <OrderID value of an order having 'N' as OrigMsg value> AND not having the <date+NSO> format	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value>	OrderID (HON) not found
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value>	Missing OrigClOrdID
≠ <empty> AND ≠ <OrderID value of an order having 'O' as OrigMsg value> AND ≠ <OrderID value of an order having 'N' as OrigMsg value> AND not having the <date+NSO> format	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value>	OrigClOrdID not found
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value>	No error message: request accepted in this case, the order having the OrigClOrdID value of the request is cancelled or modified.
≠ <empty> AND	= <empty>	No error message: request accepted in this case, the order having the OrderID

OrderID value in request	OrigClOrdID value in request	Error message
≠ <OrderID value of an order having 'O' as OrigMsg value> AND = <OrderID value of an order having 'N' as OrigMsg value>	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value>	<i>value of the request is cancelled or modified.</i>
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND = <OrigClOrdID value of an order having 'N' as OrigMsg value, but not the order having the OrderID value of the request>	
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value> AND = <OrigClOrdID value of an order having 'O' as OrigMsg value>	
≠ <empty> AND ≠ <OrderID value of an order having 'N' as OrigMsg value> AND = <OrderID value of an order having 'O' as OrigMsg value>	= <empty>	<i>Missing OrigClOrdID</i>
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value>	<i>OrigClOrdID not found</i>
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'O' as OrigMsg value> AND = <OrigClOrdID value of an order having 'N' as OrigMsg value>	
	≠ <empty> AND ≠ <OrigClOrdID value of an order having 'N' as OrigMsg value> AND = <OrigClOrdID value of an order having 'O' as OrigMsg value, but not the order having the OrderID value of the request>	<i>No error message: request accepted in this case, the order having the OrigClOrdID value of the request is cancelled or modified.</i>