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PREFACE

ABOUT THIS DOCUMENT

This document provides the list of errors that can be issued from the UTP Trading Engine upon reception of request messages and also the errors that are issued from TCS system.

ASSOCIATED DOCUMENTS

Please visit https://www.euronext.com/en/it-documentation/.

DOCUMENT AUDIENCE

This document should be read by the Business Team at Euronext and Member Firms. It is assumed that the reader understands the notions and concepts behind order and trade management by Euronext Trading engines and the sequence of message operations.

SUPPORT

- EUA environment: ctsg@euronext.com or +33 1 8514 8588.
- Production environment (cash markets): EMSEquities@euronext.com or +33 1 8514 8585.

HISTORY

The following lists only the most recent modification made to this version. For the Document History table, see the APPENDIX A:

VERSION	DATE	CHANGE DESCRIPTION
2.17	2 Nov 2017	• ***Error code 20360 updated in section New Order Request (D) or (e) and Cancel/Replace Order Request (G) for providing MiFID II compliant quantity checks***

For further information in relation to these modifications, please visit:

https://www.euronext.com/en/exchange-publications/cash/info-flashe

CONTENTS

1. PURPOSE

This document provides the list of errors that can be issued from the UTP Trading Engine upon reception of request messages and also the errors that are issued from TCS system. 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 Cash Markets - UTP-X Message Specifications* for the description of these UTP Trading Engine messages and their fields):

- Errors on New order request (message D or e): Execution Report message (message 8) sent back by the Trading Engine, with the error identified in the ErrorCode, Text and OrdRejReason 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 CxlRejReason 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.
- Errors on Bulk Quote (message S) related in Bulk Quote Acknowledgment (message 7) or Cancel Reject (message 9).
- Errors on Instrument situation changes which cannot be honored which are related in One Side Only Period Acknowledgment (message 6)
- Errors on Liquidity Provider Command (message J): 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) OR (e)

All the error message codes described here above are carried by the Execution Report Message (8) in response to a mistaken New Order Request (D) or (e)

Error Code	Reason	Dark / Lit order	Text	Conditions
20452	n/a	Dark / Lit	*STP not available for this order type*	Attempt to enter a Market to Limit order with with STPIndicator = 1 and Order Origin (Rule80A) corresponding to Liquidity Provider (6)
20451	n/a	Dark / Lit	*Rejected by STP*	Attempt to enter a cross order with STPIndicator = 1 and Order Origin (Rule80A) corresponding to Liquidity Provider (6)
20450	n/a	Dark / Lit	*STP not available for this Market Place*	Attempt to enter an order with STPIndicator = 1 on a market place where Self Trade Prevention facility is not available
20484	n/a	Dark / Lit	*Side must be bid*	Any attempt by a Client firm to enter a Sell order on the Primary Market segment
20485	n/a	Dark / Lit	*Side must be offer*	Any attempt by LP firm (with Origin = 6) to enter a Sell order on the Primary Market segment
20486	n/a	Dark / Lit	*Subscription period over*	Any attempt to enter an order on the Primary Market segment after the end of the subscription period.
20447	1	Dark / Lit	*RO origin forbidden for non-RMO members*	A non-RMO member attempts to enter an order with an RO origin.
20646	1	Dark / Lit	*RMF Service Interrupted*	Attempt to enter an order when Retail Matching Facility Service is interrupted
20647	1	Dark / Lit	*RMF Not available for this Market Place*	Attempt to enter an order on a Market Place where Retail Matching Facility is not available.
20203	1	Dark / Lit	*Invalid OnBehalfOfCompID*	Firm [OnBehalfOfCompID field] is not empty and refers to a non-existent firm.
20217	1	Dark / Lit	*Invalid Symbol*	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20397	1	Dark / Lit	*System full*	The in-memory storage (containing all orders, trades, etc. of the trading day) is full.
20351	1	Dark / Lit	*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	Dark / Lit	*Order entry disabled for this instrument*	Attempt to enter an order on an instrument whose [instrument] order rejection flag is set.
20354	1	Dark / Lit	*Order entry disabled for this phase*	Attempt to enter an order during a market phase implemented with [phase] order rejection flag set.
20352	1	Dark / Lit	*Order entry disabled for this firm*	Attempt to enter an order by a Firm whose [firm] order rejection flag set.
11009	1	Dark / Lit	*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	Dark / Lit	*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	Dark / Lit	*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	Dark / Lit	*Order Qty invalid against Min/Max Qty*	Order quantity [OrderQty field] must be strictly less than: ▪ 50,000,000 (for Equities & Bonds market segment – UTP RM)

Error Code	Reason	Dark / Lit order	Text	Conditions
				▪ 50,000,000 (for Structured Products market segment – UTP VW) Turnover must be greater than or equal to 10,000 Euros for Iceberg orders Disclosed quantity [MaxFloor field] is not allowed on Non Euro traded securities
20357	3	Dark / Lit	*Order size should be multiple of LotSize*	Order quantity [OrderQty field] not multiple of the instrument lot size.
20211	3	Lit	*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	Lit	*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	Dark / Lit	*No price on market*	Attempt to enter a priceless order (Market or Market to limit) with price field populated.
20379	3	Dark / Lit	*Price needed*	Attempt to enter a priced (limit or stop limit) order without price, e.g. OrderType = 2 or 4, Price empty.
20340	3	Lit	*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	Lit	*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	Dark / Lit	*MinQty should be multiple of Lot Size*	Minimum quantity [MinQty field] not multiple of the instrument lot size.
20239	3	Dark / Lit	*MinQty greater than Order Qty*	Minimum quantity [MinQty field] cannot be greater than order quantity [OrderQty field].
20229	3	Dark / Lit	*MaxFloor greater than Order Qty*	Disclosed quantity [MaxFloor field] cannot be greater than order quantity [OrderQty field].
20233	3	Dark / Lit	*MaxFloor under LotSize*	Disclosed quantity [MaxFloor field] cannot be lower than the instrument lot size.
20232	3	Dark / Lit	*MaxFloor should be multiple of x Lot Size*	Disclosed quantity [MaxFloor field] must be a multiple of the instrument lot size.
20293	1	Dark / Lit	*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	Dark / Lit	*Invalid ExecInst on order*	Attempt to enter an order with an incompatible execution instruction, e.g.: ▪ 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 P[1]], or ▪ ExecInst = X or Y for a non-cross order [Side ≠ 8].
20192	3	Dark / Lit	*Invalid ExecInst on cross*	Attempt to enter a cross order with an incompatible execution instruction, e.g. Side = 8 and ExecInst ≠ X.
20193	1	Lit	*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, OriginMsg = N, ExecInst ≠ m and o
20292	1	Lit	*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, OriginMsg = O, ExecInst = m or o
20417	1	Lit	*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:

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

Error Code	Reason	Dark / Lit order	Text	Conditions
				▪ Either a market to limit order in call phase type, e.g. OrderType = K, OriginMsg = N, and ExecInst = m ▪ Or a market on opening order in continuous phase type, e.g. OrderType = K, OriginMsg = N, and ExecInst = o
20262	3	Lit	*Must be Market Maker*	Attempt to enter a market maker order (Rule80A = 6) on an instrument when no market making link exists between the issuing firm [OnBehalfOfCompID field] and the instrument concerned [Symbol field].
20104	1	Dark / Lit	*Bad ExpireTimeFlag, not a GTD*	(see Forbidden Validity Field Combinations section)
20105	1	Lit	*Bad ExpireTimeFlag, not a GTT*	
20173	1	Dark / Lit	*GTD needs ExpireTime*	
20177	1	Lit	*GTT needs ExpireTime*	
20149	1	Dark / Lit	*Dated/timed only on GTD/GTT orders*	
20174	1	Dark / Lit	*GTD needs ExpireTimeFlag D or T*	
20176	1	Lit	*GTT : invalid ExpireTime*	
20171	1	Dark / Lit	*GTD : invalid ExpireTime*	
20178	1	Lit	*GTT time must be > current time*	
20377	3	Dark / Lit	*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	3	Dark / Lit	*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	3	Dark / Lit	*Price invalid for tick*	The price is not multiple of the price tick.
20405	3	Dark / Lit	*No tick found*	There is no defined price tick for the instrument.
20377	3	Lit	*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 (iPxScale)
20389	3	Lit	*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 – iPxScale). For example, if the decimal count is 3, the integer part of the trigger price cannot exceed 6 digits (999999.999).
20380	3	Lit	*StopPx: Price invalid for tick*	The trigger price of a stop order is not multiple of the price tick.
20109	3	Lit	*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	Lit	*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, Price strictly lower than (Side = 1) / greater than (Side = 2) StopPx
20153	3	Dark / Lit	*Discretion order forbidden*	The discretion offset [DiscretionOffset field] must always be null (0 or empty)

Error Code	Reason	Dark / Lit order	Text	Conditions
20141	1	Dark / Lit	*Class closed*	Attempt to enter an order on an instrument attached to a class in closed state.
20396	4	Dark / Lit	*Symbol closed*	Attempt to enter an order on an instrument in closed state.
20399	3	Dark / Lit	*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	Lit	*TAL phase – no Stop order*	Attempt to enter a stop order [OrderType = 3 or 4] during a Trading At Last phase.
20400	3	Dark / Lit	*TAL phase – no Peg order*	Attempt to enter a peg order [OrderType = P] during a Trading At Last phase.
20428	3	Dark / Lit	*Rejected for collar*	Order rejected for trade execution attempt outside collars (see *UTP for Equities - Detailed Functional Specification* for collars rejection cases).
20337	3	Dark / Lit	*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	Dark / Lit	*No shares available (IOC)*	Immediate-Or-Cancel order entry rejected because contra-side orders have price(s) outside collars.
20334	3	Lit	*No shares available (FOK)*	Fill-Or-Kill order entry rejected because there is not enough contra-side quantity that can match inside collars. Examples: ▪ 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	Dark / Lit	*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: ▪ 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	Dark / Lit	*Cannot cross through BBO*	A cross order must be in the best limits range and collars range intersection. ▪ 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*.
20134	1	Dark / Lit	*Cannot cross outside collar*	

Error Code	Reason	Dark / Lit order	Text	Conditions
20250	3	Lit	*Mkt2Lim : Cannot calculate price*	Attempt to enter a Market to Limit order (OrderType = K) in continuous phase with no counterpart order.
20625		Dark / Lit	*Max amount reached for order on Equities*	Order on an equity rejected because the order amount (Order Price times Order Qty) is greater than the maximum amount authorized for orders on equities (defined at the class level).
20626		Lit	*Max qty reached for order on Bonds*	Order on a bond rejected because the order quantity is greater than the maximum quantity authorized for orders on bonds (defined at the class level).
20225	3	Dark / Lit	*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	Dark / Lit	*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	Dark / Lit	*technical error*	▪ Either attempt to enter an order from a legacy access point (CAP: OriginMsg=N) with an existing OrderID (software malfunction). ▪ Or other technical problem.
20273	1	Dark / Lit	*No ClOrdID*	Attempt to enter an order with an empty ClOrdID mandatory identifier.
20142	3	Dark / Lit	*ClOrdID already exists*	Attempt to enter an order with the ClOrdID identifier of an order already existing in the central book.
20143	3	Dark / Lit	*ClOrdID insert internal error*	Internal error (e.g. ClOrdID table full)
20296	1	Dark / Lit	*No IOC/FOK in call mode*	(see Order Creation section)
20236	3	Lit	*Minimum quantity forbidden in call mode*	
20208	1	Dark / Lit	*Invalid OrdType/TimeInForce combination*	
20200	1	Dark / Lit	*Invalid mkt phase for Cross*	
20201	3	Lit	*Invalid mkt phase for Peg*	
20237	3	Dark / Lit	*MinQty forbidden for this OrdType*	
20227	3	Dark / Lit	*MaxFloor forbidden for this OrdType*	
20238	3	Dark / Lit	*MinQty forbidden for this TimeInForce*	
20228	3	Dark / Lit	*MaxFloor forbidden for this TimeInForce*	
20307	3	Dark / Lit	*No NBBO for peg*	Attempt to enter a peg order (OrderType = P, ExecInst = R) when there is no limit of its side.
20420	1	Dark / Lit	*Unsupported OrdType for Cross*	Attempt to enter a cross order (Side = 8) with OrderType other than X.
20146	1	Dark / Lit	*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).

Error Code	Reason	Dark / Lit order	Text	Conditions
20429	1	Lit	*Cancelled for LACP change*	Raised for non triggered stop orders cancelled upon Adjusted Closing Price change by Market Operations
20430	1	Lit	*Cancelled for LTP change*	Raised for non triggered stop orders cancelled upon Last Traded Price change by Market Operations
20506	3	Lit	*Bad trigger price versus Quote Price*	The buy (sell) stop on quote triggering price is lower than or equal to the LP Offer (greater than or equal to the LP Bid)
20507	3	Lit	*MinQty forbidden*	Order with Minimum Quantity are forbidden on Warrant New Market Model
21234	0	Lit	*Invalid mkt phase for this TIF*	(SmartPool) The specified Time In Force attribute is not authorized in the current market phase
21235	0	Lit	*Midpoint peg must have Peg type*	(SmartPool) Order with an execution instruction of Mid-point peg must also have an order type Peg
21236	0	Lit	*Type forbidden during this market phase*	(SmartPool) The specified order type cannot be entered during the current market phase
21237	0	Lit	*SmartPool : Maxfloor forbidden*	(SmartPool) Maxfloor (disclosed quantity) not authorized on this platform
21239	0	Lit	*Invalid firm type (GAZER BOX expected)*	Invalid firm type (GatherBox expected)
21240	0	Lit	*Min quantity must be >= MIQ*	(SmartPool) When specified, the order minimum quantity must be greater than or equal to the Minimum Instrument Quantity
21506	0	Lit	*SmartPool : MaxFloor forbidden*	(SmartPool) Disclosed quantity management not available in SmartPool
19012	0	Lit	*Firm not authorized for instr./acc. Type*	(SmartPool) The specified Firm has no authorization for this instrument (cleared by EuroCCP) and this account type
21242	0	Lit	*Mid Point pricetoo high*	(Lit to Dark routing) Dark book conditions have changed at the time a routable buy order is routed to SmartPool and the dark matching price is no more better than the lit one.
21243	0	Lit	*Mid Point pricetoo low*	(Lit to Dark routing) Dark book conditions have changed at the time a routable sell order is routed to SmartPool and the dark matching price is no more better than the lit one.
22048	1	Dark / Lit	*Cannot cross outside static collars*	The entered price of the cross is not within static collars
20181	1	Lit	*Intro Stock : Invalid OrdType*	On an introduction class, all orders provided by members must be “Market to limit”.
20182	1	Dark / Lit	*Intro Stock : MaxFloor forbidden*	On an introduction class, orders provided by members cannot have a floor defined.
20183	1	Dark / Lit	*Intro Stock : MinQty forbidden*	On an introduction class, orders provided by members cannot have a minimum quantity defined.
20184	1	Dark / Lit	*Intro Stock : side must be bid*	On an introduction class, all orders provided by members must be “bid” orders.
23000		Dark	LIS Waiver not applicable	Attempt to enter an order with a 'total amount' < to the 'minimum eligible amount' (DarkLISThreshold)
23001		Dark	Invalid OrdType/DarkInd. combination	This type of order is not eligible for the dark liquidity (when [DarkIndicator] = 1)
23002		Dark	Dark Service Interrupted	Attempt to enter an order when Dark Service is interrupted
23003		Dark / Lit	Invalid DarkInd./SweepOdr combination	Sweep Order functionality is only available for order not eligible for the Dark Liquidity (when [DarkIndicator] = 1)
23004		Dark	Invalid DarkInd./DefTrdReq combination	Deferred publication functionality is only available for order eligible for the Dark Liquidity (when [DarkIndicator] = 1)
23005		Dark	Invalid DarkInd./MinQtyType combination	[MinQtyType] option is only available for order eligible for the Dark Liquidity (when [DarkIndicator] = 1)
23006		Dark	Invalid DarkInd./DispOrdInt. combination	DisplayedOrderInteraction functionality is only available for order eligible for the Dark Liquidity (when [DarkIndicator] = 1)
23007		Dark	Invalid use of field UndisclosedExecInst	Use of field [UndisclosedExecInst] is invalid.

Error Code	Reason	Dark / Lit order	Text	Conditions
				[UndisclosedExecInst] is mandatory if [DarkIndicator] = 1 and the order is defined as iceberg (when [MaxFloor] ≠ 0) [UndisclosedExecInst] is forbidden if [DarkIndicator] = 0
23008		Dark	Invalid used of field UndisclosedPrice	Use of field [UndisclosedPrice] is invalid. [UndisclosedPrice] is mandatory if: [DarkIndicator] = 1 and [UndisclosedExecInst] ≠ M and the order is defined as iceberg (when [MaxFloor] ≠ 0) UndisclosedPrice is optional if: [DarkIndicator] = 1 and [UndisclosedExecInst] = M and the order is defined as iceberg (when [MaxFloor] != 0) [UndisclosedPrice] is forbidden if [DarkIndicator] = 0
23009		Dark	Invalid MaxFloor/DispQtyRdm. combination	[DisplayQtyRdm] is only available for order defined as Iceberg (when [MaxFloor] ≠ 0)
23010		Dark	Instrument not eligible for the dark	Instrument belongs to a class not eligible for the Dark service
23011		Dark	OrderQty invalid against DarkMinQuantity	Order quantity [OrderQty] cannot be lower than the Dark Minimum Quantity.
23012		Dark	MinQty mandatory if MinQtyType is MES	[MinQty field] is mandatory when the [MinQtyType] = MES (when [MinQtyType = 1])
23013		Dark	Invalid DarkInd./TimeInForce combination	see Order Creation section
23014		Dark	Invalid PegDifference for Dark order	Attempt to enter a market peg order with a null peg difference. Field [PegDifference] should be ≠ 0 if : ▪ [OrderType] = 'P' ▪ [ExecInst] or [UndisclosedExecInst] = 'P' or 'R'.
23016		Dark	*Account type* not eligible for the dark	Attempt to enter an order with account type = 'RLO' ([Rule80A] = '3')
23017		Dark	Dark Order price is outside dark collars	The entered price is not within dark collars. Dark order price is calculated by ([Price] or [UndisclosedPrice]) +/- [PegDifference]
23018		Dark	Invalid DispOrdInt/TimeInForce combinat.	Attempt to enter an hidden with a [TimeInForce] = '2' (VFA) or '7' (VFC) with a [DisplayedOrderInteraction] != '1' (Yes).

2.2 CANCEL ORDER REQUEST (F)

All the error message codes described here above are carried by the Cancel Reject Message (9) in response to a mistaken Cancel Order Request (F)

Error Code	Reason	Text	Conditions
20487	*n/a*	*Client order cancellation disabled.*	Any attempt to cancel orders on Primary Market instruments belonging to a class for which order cancellation is not authorized.
20447	1	*RO origin forbidden for non-RMO members*	A non-RMO member attempts to enter an order with an RO origin .
20646	1	*RMF Service Interrupted*	Attempt to enter an order when Retail Matching Facility Service is interrupted

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 [OnBehalfOfCompID field] is not empty and refers to a non-existent firm.
20245	1	*Missing OnBehalfOfCompID*	Firm [OnBehalfOfCompID field] is empty.
20344	0	*Not same OnBehalfOfCompID (F115)*	Firm [OnBehalfOfCompID field] refers to a different firm.
20244	1	*Missing ClOrdID*	Order identifier [ClOrdID field] is empty.
20362	0	*OrigClOrdID not found*	(see Cancel/Replace & Cancellation section)
20246	1	*Missing OrigClOrdID*	
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*	(see Order Creation section or the conditions for each of these messages)
20186	1	*Invalid class*	
20203	1	*Invalid OnBehalfOfCOmpID*	
20202	1	*Invalid OnBehalfOfCOmpID on bulk cancel*	
20243	1	*Missing Class/Instrument on bulk cancel*	
21238	0	*Cancel/Replace invalid on routed order*	Modifying a routed (IOC) order is not possible
21240	0	*Cannot change MinQty*	Modifying the minimum quantity of a partially matched order is forbidden

2.3 CANCEL/REPLACE ORDER REQUEST (G)

All the error message codes described here above are carried by the Cancel Reject Message (9) in response to a mistaken Cancel/Replace Order Request (G)

Error Code	Reason	Text	Conditions
20452	n/a	*STP not available for this order type*	Attempt to enter a Market to Limit order with with STPIndicator = 1 and Order Origin (Rule80A) corresponding to Liquidity Provider (6)
20451	n/a	*Rejected by STP*	Attempt to enter a cross order with STPIndicator = 1 and Order Origin (Rule80A) corresponding to Liquidity Provider (6)
20450	n/a	*STP not available for this Market Place*	Attempt to enter an order with STPIndicator = 1 on a market place where Self Trade Prevention facility is not available
29020	n/a	Field (side) invalid	Any attempt to modify a Buy order on an instrument attached to the Primary Market segment.
20447	1	*RO origin forbidden for non-RMO members*	A non-RMO member attempts to enter an order with an RO origin .
20397	1	*System full*	The in-memory storage (containing all orders, trades, etc. of the trading day) is full.
20203	1	*Invalid OnBehalfOfCompID*	Firm [OnBehalfOfCompID field] is not empty and refers to a non-existent firm.
20344	0	*Not same OnBehalfOfCompID (F115)*	OnBehalfOfCompID = <*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*	(see Cancel/Replace & Cancellation section)
20246	1	*Missing OrigClOrdID*	
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.
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 Market Maker*	Attempt to replace a market maker order (Rule80A = 6) on an instrument when no market making link exists between the issuing firm [OnBehalfOfCompID 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: ▪ Either a market to limit order in call phase type, e.g. OrderType = K, OriginMsg = N, and ExecInst = m ▪ Or a market on opening order in continuous phase type, e.g. OrderType = K, OriginMsg = N, and ExecInst = o

Error Code	Reason	Text	Conditions
20195	1	*Invalid ExecInst on order*	Attempt to replace an order with an incompatible execution instruction, e.g.: ▪ 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 P[2]], or ▪ ExecInst = X or Y for a non-cross order [Side ≠ 8].
20196	1	*Invalid ExecInst on peg*	Attempt to replace a peg order with an execution instruction other than primary peg: OrderType = P, PegDifference = 0, ExecInst ≠ R.
20211	1	*Invalid PegDifference, must be = 0*	Attempt to replace a primary peg order with a non null peg difference: OrderType = P, ExecInst = R, PegDifference ≠ 0.
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, OriginMsg = N, ExecInst ≠ 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*	
20149	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 Lot Size*	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, Price 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 (iPxScale)
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 – iPxScale). For example, if the decimal count is 3, the integer part of the price cannot exceed 6 digits (999999.999).
20389	3		

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

Error Code	Reason	Text	Conditions
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 (iPxScale)
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 – iPxScale). 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.
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 Lot Size*	Disclosed quantity [MaxFloor field] cannot be lower than the instrument lot size.
20232	1	*MaxFloor should be multiple of x Lot Size*	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.
20625		*Max amount reached for order on Equities*	Order on an equity rejected because the order amount (Order Price times Order Qty) is greater than the maximum amount authorized for orders on equities (defined at the class level).
20626		*Max qty reached for order on Bonds*	Order on a bond rejected because the order quantity is greater than the maximum quantity authorized for orders on bonds (defined at the class level).
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

Error Code	Reason	Text	Conditions
			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*	▪ 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] must be strictly less than: ▪ 50,000,000 (for Equities & Bonds market segment – UTP RM) ▪ 50,000,000 (for Structured Products market segment – UTP VW) Turnover must be greater than or equal to 10,000 Euros for Iceberg orders Disclosed quantity [MaxFloor field] is not allowed on Non Euro traded securities
20343	0	*Not same ClOrdID (F11-F41)*	C/R request with OriginMsg = O, OrderID value corresponding to an existing OrderID but OrigClOrdID 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 *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.
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: ▪ 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.

Error Code	Reason	Text	Conditions
			▪ 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***	
20506	1	*Bad trigger price versus Quote Price*	The buy (sell) stop on quote triggering price is lower than or equal to the LP Offer (greater than or equal to the LP Bid)
21235	0	*Midpoint peg must have Peg type*	(SmartPool) Order with an execution instruction of Mid-point peg must also have an order type Peg
21236	0	*Type forbidden during this market phase*	(SmartPool) The specified order type cannot be entered during the current market phase
21237	0	*Maxfloor forbidden on this market*	(SmartPool) Maxfloor (disclosed quantity) not authorized on this platform
21240	0	*Min quantity must be >= MIQ*	(SmartPool) When specified, the order minimum quantity must be greater than or equal to the Minimum Instrument Quantity
19012	0	*Firm not authorized for instr./acc. Type*	(SmartPool) The specified Firm has no authorization for this instrument (cleared by EuroCCP) and this account type
20488	3	*Too many collar breach attempts*	Rejection of order which has breached collars more than a configured number of times.
20181	1	*Intro Stock : Invalid OrdType*	On an introduction class, all orders provided by members must be "Market to limit".
20182	1	*Intro Stock : MaxFloor forbidden*	On an introduction class, orders provided by members cannot have a floor defined.
20183	1	*Intro Stock : MinQty forbidden*	On an introduction class, orders provided by members cannot have a minimum quantity defined.
20184	1	*Intro Stock : side must be bid*	On an introduction class, all orders provided by members must be "bid" orders.
23015		Update of dark order forbidden	Attempt to send a Cancel/Replace request on a Dark order.

2.4 PRICE INPUT REQUEST (I)

All the error message codes described here above are carried by the message Generic Response Message (y) in response to a mistaken Price Input Request (I).

Error Code	Reason	Text	Conditions
20217		*Invalid Symbol*	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20431		*Invalid OnBehalfOfCompID*	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 PriceType*	Price type empty or invalid.
20213	Price validity checks and associated errors (see also Price Input section) ->	*Invalid Price*	Price field is valuated 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*	
22059		*Cannot trade outside static collar*	When the price indicated in the Price Input Request is outside the static collars

2.5 BULK QUOTE (S)

All the error message codes described here below are carried by the Bulk Quote Ack message (7) in response to a mistaken Bulk Quote message (S).

Error Code	Reason	Text	Conditions
20447	1	*RO origin forbidden for non-RMO members*	A non-RMO member attempts to enter an order with an RO origin .

Error Code	Reason	Text	Conditions
11009		*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.
19010		*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		*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.
20141		*Class closed*	Attempt to enter an order on an instrument attached to a class in closed state.
20217		*Invalid Symbol*	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20351		*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		*Order entry disabled for this instrument*	Attempt to enter an order on an instrument whose [instrument] order rejection flag is set.
20354		*Order entry disabled for this phase*	Attempt to enter an order during a market phase implemented with [phase] order rejection flag set.
20357		*Order size should be multiple of LotSize*	Order quantity [OrderQty field] not multiple of the instrument lot size.
20360		*Order Qty invalid against Min/Max Qty*	Quote quantity [BidSize/OfferSize field] must be strictly less than: ▪ 50,000,000 (for Structured Products market segment – UTP VW)
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)
20379		*Price needed*	Attempt to enter a priced (limit or stop limit) order without price, e.g. OrderType = 2 or 4, Price empty.
20380		*Price invalid for tick*	The price is not multiple of the price tick.
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).
20396		*Symbol closed*	Attempt to enter an order on an instrument in closed state.
20405		*No tick found*	There is no defined price tick for the instrument.
20500		*LP Quotes Crossed*	The LP tries to send a Quote with Bid and Offer crossed.
20501		*Class Invalid*	The LP tries to send a Quote on an instrument which is not supposed to receive Quotes.
20502		*Quote Side conflicting w/Inst. Situation*	The LP tries to send a Bid (Offer) Quote on an instrument in a Offer (Bid) Only Situation.
20505		*Firm is not a Liquidity Provider*	A Member Firm tries to send a Quote on an instrument not animated by this given Firm.
20512		*Duplicated Symbol*	When an Isin code is duplicated in a Bulk Quote, the whole is rejected.
30000*		*Unable to route*	* When the first Isin code met in a Bulk Quote message is wrong, the CCG is not able to route the B message onto the appropriate Trading Unit. This error code is sent by CCG and carried in the J message and is not issued by message 7.
20513		*Invalid Offer quote price in Offer Only situation*	In Offer Only situation, when the LP tries to make an Offer with a price greater than "minimum tick number"* "instrument tick size".
20537		*RFE model switched*	Order received with an 'RFEIndicator' that will switch the RFE model to apply.

All the error message codes described here below are carried by the Cancel Reject message (9) in response to a mistaken Bulk Quote message (S)

Error Code	Reason	Text	Conditions
20508		*Invalid Quote size*	The LP tries to send a Bulk Quote message whose number of expressed quotes is bigger than 150
20509		*Maximum Quote size overtaken*	The LP tries to send a Bulk Quote message whose "NoQuoteEntries" field is bigger than 150
20510		*Invalid number of quotes*	The LP tries to send a Bulk Quote message whose number of expressed quotes do not match the field "NoQuoteEntries"

2.6 ONE SIDE ONLY PERIOD (P)

All the error message codes described here below are carried by the One Side Only Period Ack message (6) in response to a mistaken One Side Only Period message (P).

Error Code	Reason	Text	Conditions
20503		*Instrument Situation unchanged*	The LP or the Market Control tries to set an Instrument Situation already existing.
20504		*LP Quotes must be cancelled first*	The LP or the Market Control tries to switch in Bid/Offer Only Situation with a Quote still in the book

2.7 LIQUIDITY PROVIDER COMMAND (J)

All the error message codes described here below are carried by the message Generic Response Message (y) in response to a mistaken Liquidity Provider Command message (J).

Error Code	Reason	Text	Conditions
11009		*Class not authorized for this Firm*	Attempt to send a LP Command (J) on an instrument by a firm not authorized to send orders for the class the instrument is attached to.
19010		*Class not authorized for this Firm*	Attempt to send a LP Command (J) on an instrument by a firm not authorized to send buy orders for the class the instrument is attached to.
19011		*Class not authorized for this Firm*	Attempt to send a LP Command (J) on an instrument by a firm not authorized to send buy orders for the class the instrument is attached to.
20140		*Class closed or early monitoring*	A Member Firm tries to send a LP Command (J) on an instrument belonging to a Class which is a Closed (End Of Day) state.
20351		*Order entry disabled for this class*	Attempt to send a LP Command (J) on an instrument attached to a class whose [class] order rejection flag is set.
20352		*Order entry disabled for this firm*	Attempt to send a LP Command (J) by a Firm whose [firm] order rejection flag set.
20354		*Order entry disable for this phase*	A Member Firm tries to send a LP Command (J) on an instrument belonging to a Class which is in a monitoring state or a Closed (Start Of

Error Code	Reason	Text	Conditions
			Day) state.
20502		*Quote Side conflicting w/Inst. Situation*	The LP tries to send a private One Side Only Period (P) message on an instrument in a PAKO period.
20505		*Firm is not a Liquidity Provider*	A Member Firm tries to send a LP Command (J) on an instrument not animated by this given Firm.
20520		*Instrument ineligible to KIBI/KOBI/TAKO*	The instrument doesn't belong to a Leverage or Investment Class OR it doesn't have any trading barriers.
20521		*Instrument already Knocked-In*	A Member Firm tries to send a LP Command (J) to Knock-In an instrument which has already been Knocked-In.
20522		*Instrument already Knocked-Out*	A Member Firm tries to send a LP Command (J) to Knock-Out an instrument which has already been Knocked-Out.
20523		*Instrument KO not allowed for the Issuer*	The instrument is configured with a KOBI indicator set to "No" indicating that the issuer is not allowed to Knock-Out the instrument.
20524		*Instrument already in TAKO period*	A Member Firm tries to send a LP Command (J) to Knock-Out an instrument which is already in PAKO period.
20525		*Instrument is not Knocked-Out*	A Member Firm tries to send a LP Command (J) to move in a PAKO period an instrument which is not Knocked-Out.
20526		*Instrument not authorized for TAKO*	A Member Firm tries to send a LP Command (J) to move in a PAKO period an instrument which is configured without any PAKO period.
20527		*Class must have at least 4 decimals*	A Member Firm tries to send a LP Command (J) to move in a PAKO period an instrument belonging to a Class not configured with 4 decimals.
20528		*Invalid LP Action Code*	A Member Firm tries to send a LP Command (J) with an invalid action code (different from 1, 2 or 3).
20529		*TAKO: only Sell Market Order accepted*	During the PAKO period a Member Firm tries to submit an order which is not a Sell Market Order.
20530		*TAKO: only LP Bid Quotes accepted*	During the PAKO period a Liquidity Provider tries to submit a Sell Quote.
20531		*KIBI KO: instrument must be Reg-Halted*	A Member Firm tries to send a LP Command (J) to Knock-In an instrument which is not regulatory halted.
20533		*KIBI/KOBI/TAKO KO: inst. is Tech-Halted*	A Member Firm tries to send a LP Command (J) on an instrument which is technically halted.
20534		*KIBI KO: underlying is Reg-Halted*	A Member Firm tries to send a LP Command (J) to Knock-In an instrument which underlying is regulatory halted.

2.8 REQUEST FOR SIZE (R)

Error Code	Reason	Text	Conditions
11009		Class not authorized for this Firm	Attempt to enter a Request For Size message on an instrument by a firm not authorized for the class the instrument is attached to.
20217		Invalid Symbol	Instrument [Symbol field] is not empty and refers to a non-existent instrument.
20357		Order size should be multiple of LotSize	Order quantity [OrderQty field] not multiple of the instrument lot size.
20601		RFS is not authorized for this instr category	RFS on instrument having minimum quantity equal to 0
20602		RFS Qty is too low	RFS Qty must be superior to the minimum quantity for RFS set up in Matrix
21236		Type forbidden during this market phase	Continuous trading mode including TAL only

Error Code	Reason	Text	Conditions
20600		RFS not available for this Market Place	The Request For Size is on an instrument whose market place is BDL (Bourse de Luxembourg)
20420		Unsupported OrdType for Cross	Attempt to enter a RFS with side corresponding to cross (side = 8)
20431		Invalid OnBehalfOfCompID	Firm [OnBehalfOfCompID field] is empty or refers to a non-existent firm.
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.
20354	1	Order entry disabled for this phase	Attempt to enter an order during a market phase implemented with [phase] order rejection flag set.
20353	1	Order entry disabled for this instrument	Attempt to enter an order on an instrument whose [instrument] order rejection flag is set.
20352	1	Order entry disabled for this firm	Attempt to enter an order by a Firm whose [firm] order rejection flag set.

3. TCS ERROR CODES

Error Code	Text	Comments
100	THE TCS APPLICATION IS UNAVAILABLE	The TCS application is closed. Contact your CTS help desk.
101	THE FUNCTION IS FORBIDDEN	The trading member is not authorised for this TCS function. Contact market operations to carry out this function or to authorise the trading member.
102	PROVIDE A TCS TRADE NUMBER	
103	THE TCS TRADE NUMBER DOES NOT EXIST	
104	THE FUNCTION CODE IS INCORRECT	
105	THE DECLARATION IS FORBIDDEN DURING THE SESSION	
106	THE TCS TRADE NUMBER IS NOT CURRENT	The TCS trade number does not exist. Click on 'GO' to see the list of declarations.
107	DECLARATION CANCELLATION REQUESTED FOR DECLARATION THAT HAS ALREADY BEEN CANCELED	The declaration has already been cancelled. Check the TCS trade number to be cancelled and the trade status in the list of declarations.
108	DECLARATION REJECTION REQUESTED FOR DECLARATION THAT HAS ALREADY BEEN CANCELED	The declaration has already been cancelled. Check the trade status in the list of declarations.
109	DECLARATION CANCELLATION REQUESTED FOR DECLARATION THAT HAS ALREADY MATCHED	
110	DECLARATION REJECTION REQUESTED FOR DECLARATION THAT HAS ALREADY BEEN MATCHED	The declaration has already matched. Check the TCS trade number and the trade status in the list of declarations. Cancel the trade if necessary.
120	THE INSTRUMENT IS INVALID	
121	THE INSTRUMENT IS FORBIDDEN	TCS does not recognise the instrument or the instrument is forbidden in TCS. Check the instrument validity.
122	THE TRADING MODE IS NOT VALID	
123	THE INSTRUMENT IS NOT ELIGIBLE FOR DEFERRED SETTLEMENT	
124	THE BROAD INSTRUMENT CATEGORY ID IS NOT VALID	The characteristics of the instrument are not correct. Contact market operations.
125	THE INSTRUMENT IS RESERVED OR SUSPENDED	The declaration record is incorrect. Verify the type of transaction and the price check.
126	THE INSTRUMENT TYPE ID IS NOT VALID	
127	THE INSTRUMENT TYPE VWAP IS FORBIDDEN	
128	DERIVATED VALUE TYPE FORBIDDEN	
129	THE INSTRUMENT IS NOT A FUND	
130	THE SIDE IS INVALID	

Error Code	Text	Comments
131	THE SIDE IS NOT AUTHORISED	
132	THE SIDE IS NOT A CROSS TRADE FOR THIS TRANSACTION TYPE CODE	The side of the declaration is invalid. Check the side of the declaration and the type of transaction.
133	INVALID INITIATOR SIDE	
140	THE BUYING MEMBER IS NOT VALID	
141	THE DECLARING MEMBER IS FORBIDDEN	
142	THE DECLARING MEMBER IS NOT A MEMBER	
143	THE SELLING MEMBER IS NOT VALID	
144	THE SELLING MEMBER IS FORBIDDEN	The trading member is not authorised to enter declarations in TCS. Authorise the declaring member using the 'Authorise Trading Member' or 'Authorise Trading Member for a Given Group' commands.
145	THE DECLARING MEMBER IS THE *UNKNOWN* TRADING MEMBER	The declaring member is the *unknown* trading member. Make the unknown trading member the counterparty if you want to enter a declaration involving this member.
146	PROVIDE TRADING MEMBER ID IN THE MESSAGE HEADER	
147	THE DECLARING MEMBER IS NOT VALID	
148	THE TRADING MEMBER IS DIFFERENT FROM THE ORIGINAL TRADING MEMBER	The trading member is neither the declaring member nor the counterparty. Check the TCS trade number.
149	PROVIDE SELLING MEMBER ID	
150	PROVIDE BUYING MEMBER ID	The ID of the buying member or of the selling member is missing. Provide a declaring member ID.
151	THE TRADING MEMBER IS NOT DEFINED FOR THIS GROUP	
152	THE DECLARING MEMBER IS FORBIDDEN FOR THIS GROUP	
153	BUYER IS EQUAL TO SELLER	
154	BUYER AND SELLER ARE DIFFERENT	
155	INVALID BUYER	
156	INVALID SELLER	
157	INVALID BUYER PRINCIPAL	
158	INVALID SELLER PRINCIPAL	
159	"SELLER" AND "BUYER" PRINCIPAL ARE EQUAL	
160	THE COUNTERPARTY IS NOT VALID.	The counterparty member is not valid.

Error Code	Text	Comments
		Check the side of the declaration and whether the member exists.
161	THE COUNTERPARTY IS FORBIDDEN	The counterparty member is not authorised to enter declarations in TCS. Authorise the trading member using the 'Authorise Trading Member' command (Intervention button).
162	THE COUNTERPARTY IS NOT *UNKNOWN*	The counterparty member is not the *unknown* trading member. Check the transaction type and the *counterparty* member.
163	THE COUNTERPARTY ON THE BUY SIDE IS DIFFERENT FROM ORIGINAL COUNTERPARTY	
164	THE COUNTERPARTY ON THE SELL SIDE IS DIFFERENT FROM ORIGINAL COUNTERPARTY	
165	THE BUYING MEMBER AND SELLING MEMBER MUST BE IDENTICAL	
166	THE BUYING MEMBER AND SELLING MEMBER MUST BE DIFFERENT	The buying member and the selling member are not valid for the side of the declaration. Check the side of the declaration.
167	THE COUNTERPARTY IS FORBIDDEN FOR THIS GROUP	
170	THE PRINCIPAL ON BUY SIDE IS NOT VALID	
171	THERE IS NO LINK BETWEEN DECLARING MEMBER AND PRINCIPAL ON BUY SIDE	There is no trading member/principal link.
172	THE PRINCIPAL ON BUY SIDE IS FORBIDDEN	
173	THE PRINCIPAL ON SELL SIDE IS NOT VALID	
174	THERE IS NO LINK BETWEEN DECLARING MEMBER AND PRINCIPAL ON SELL SIDE	
175	THE PRINCIPAL ON SELL SIDE IS FORBIDDEN	The principal on the buy side or the principal on the sell side is not valid or is forbidden.
180	NOT ONE OF THE PERMITTED VALUES FOR THE ORIGIN	
190	NOT ONE OF THE PERMITTED VALUES FOR CLEARING MODE	
200	NOT ONE OF THE PERMITTED VALUES FOR THE SETTLEMENT	
201	THE SETTLEMENT IS FORBIDDEN FOR THIS TRANSACTION TYPE	The settlement indicator is not valid for the type of transaction that was provided. Check the type of transaction.
202	THE SETTLEMENT IS NOT VALID	- Name change operation must be settled. - Trades involving an ISP non Euronext member cannot be settled. Check the settlement indicator
203	THE SETTLEMENT PERIOD IS NOT NUMERIC	The settlement period is not valid.

Error Code	Text	Comments
		Check the settlement period.
210	THE TRANSACTION TYPE CODE IS NOT VALID FOR THIS MARKET	
212	THE CODE FOR TRANSACTION TYPE IS FORBIDDEN FOR BONDS	
213	THE CODE FOR TRANSACTION TYPE IS NOT VALID	The transaction type is not valid. Check the transaction type.
214	THE CODE FOR TRANSACTION TYPE IS FORBIDDEN	
215	THIS INSTRUMENT IS NOT ELIGIBLE FOR VWAP MARKET TRANSACTIONS	
216	THE CODE FOR TRANSACTION TYPE IS NOT VALID FOR VWAP INSTRUMENT	
217	THE REFERENCE PRICE OF VWAP EGAL ZERO	
218	THE CODE FOR TRANSACTION TYPE IS NOT ALLOWED WITH THE INSTRUMENT STATE	
219	INVALID NATURE FOR THE TRADING VENUE	
220	QUANTITY x PRICE < MINIMUM AUTHORISED AMOUNT FOR BONDS	
221	QUANTITY x PRICE < PERCENTAGE OF CAPITAL AMOUNT	
222	QUANTITY x PRICE < MINIMUM PERMITTED AMOUNT FOR SHARES	
223	QUANTITE*PRIX < AU POURCENTAGE CAPITAUX ET MONTANT MINIMUM ACTION	
224	QUANTITY x PRICE < WEB LIMIT	A check is triggered for the maximum quantity permitted for a web transaction. Check the characteristics of the instrument and the transaction type that was entered
225	THE QUANTITY IS NOT VALID	The quantity is not valid. Check the quantity that was entered. It must be numeric and cannot be 0. It must be a multiple of the instrument lot size.
226	INVALID QUANTITY	
227	INVALID LOT SIZE QUANTITY	
230	THE PRICE IS NOT NUMERIC	
231	THE PRICE IS NOT ZERO	The price that was entered is not correct for this transaction type (deferred settlement (SRD). Check the transaction type. For a deferred settlement transaction, the price must be 0.
232	PRICE > DAY'S HIGH	

Error Code	Text	Comments
233	PRICE < DAY'S LOW	
234	PRICE EXCEEDS SPREAD	
235	THE IFT PRICE CODE IS NOT VALID	
236	PRICE > AUTHORISED MAXIMUM	A price check is triggered. Check the characteristics of the instrument and the transaction type.
237	PRICE EQUAL TO ZERO	Check the declaration price. It must be numeric and cannot be 0.
238	INCORRECT VWAP PRICE – REFERENCE PRICE FOR THIS PERIOD IS ------,---	The price entered for a VWAP declaration is incorrect or not filled. This message provides the reference VWAP price for a defined period.
239	THE MARKET VWAP REFERENCE PRICE IS NOT AVAILABLE	There is no transaction on the instrument for the specified period of computation
240	THE GROUP IS FORBIDDEN	The group to which the instrument belongs is forbidden. Authorise the group using the 'Authorise Group' command (intervention button).
241	PROVIDE THE FINANCIAL MARKET ID FOR THE GROUP	
242	PROVIDE THE TRADING MODE FOR THE GROUP	
250	THE FINANCIAL MARKET IS NOT VALID	
251	THE FINANCIAL MARKET IS FORBIDDEN	
252	THE FINANCIAL MARKET IS CLOSED	
260	THE PERCENTAGE IS NOT NUMERIC	
261	NOT ONE OF THE PERMITTED VALUES FOR THE PERCENTAGE	
262	THE IFT CODE FOR THE PERCENTAGE IS NOT VALID	
263	THE PERCENTAGE IS NOT VALID	
264	THE PERCENTAGE FORBIDDEN FOR THIS SIDE OF THE DECLARATION	
265	FORBIDDEN PERCENTAGE	
270	INCORRECT GUARANTEE TYPE	
280	THE FORMAT IS NOT VALID	
281	THE FUNCTION IS NOT VALID FOR THE DECLARATION STATUS	
282	THE FUNCTION IS NOT VALID FOR THE TRADE STATUS	
283	THE FORMAT OF THE DECLARATION MESSAGE IS NOT VALID	
284	THE ENTRY IS NOT VALID	
290	NOT ONE OF THE PERMITTED VALUES FOR THE ORIGIN	

Error Code	Text	Comments
291	NOT ONE OF THE PERMITTED VALUES FOR THE ORIGIN THAT WAS ENTERED	The value entered is not one of the permitted values for the field specified. Check the permitted values for the field.
292	THE ACCOUNT NUMBER IS NOT VALID	The account number is not valid. Check the account number.
310	TIME SPECIFIED AS START BOUNDARY FOR VWAP COMPUTATION IS NOT VALID	The time specified is lower than the opening hour for the instrument group.
311	TIME SPECIFIED AS END BOUNDARY FOR VWAP COMPUTATION IS NOT VALID	The time specified is greater than the closing hour for the instrument group.
312	INVALID TIME RANGE FOR VWAP COMPUTATION (START > END)	
313	TIME SPECIFIED FOR VWAP COMPUTATION SHORTER THAN MINIMUM REQUESTED	The time period used for the VWAP computation must abide a minimal duration
315	INVALID TIME FORMAT	
400	NO LTP ON THE CENTRAL MARKET	LTP: Last Trade Price
801	NAV+/- ENTRY IS SUPERIOR TO FIXING TIME	
802	NO LINK BETWEEN THE MEMBER AND THE FUND	
803	THE COUNTERPARTY IS NOT A FUND AGENT	
804	THE TYPE OF MEMBER IS INVALID FOR THIS TYPE OF OPERATION	
805	INVALID CASH AMOUNT	
806	TRADE REJECTED DUE TO INVALID QUANTITY	
807	FUNCTION IS NOT VALID FOR THIS PRODUCT	
808	INVALID COUNTERPART ORIGIN	
809	NAV FORBIDDEN DURING THE FIXING	
810	INVALID PRICE FOR TRADE PUBLICATION	
811	INVALID QUANTITY FOR TRADE PUBLICATION	
812	INVALID TRADING DAY FOR TRADE PUBLICATION	
813	TRADE ID ALREADY EXISTS	
814	THE TRADE ID IS MANDATORY	
815	TRADING VENUE IS INVALID	
816	PRICE NOTATION IS INVALID	
853	ESES CODE IS EMPTY	Contact market operations

Error Code	Text	Comments
855	FUNDSETTLE PARTICIPANT CODE IS EMPTY	Contact market operations
858	SETTLEMENT AGENT CODE IS EMPTY	Contact market operations
900	INVALID NATURE OF OPERATION FOR A FOREIGN VALUE	
901	INVALID QUANTITY NOTATION	
902	INVALID PRICE NOTATION	
950	INVALID PRICE MULTIPLIER	
951	INVALID OTHER FACTORS INDICATOR	
952	THE BY-PASS INDICATOR FOR THE CONTROLS IS INVALID	
953	THE DEFERRED INDICATOR IS INVALID	
954	THE TRADING DATE IS INVALID	
955	THE TRADING TIME IS INVALID	
956	THE PRINCIPAL IS INVALID	
957	THE PRINCIPAL COUNTERPART IS INVALID	
958	THE SIDE IS INVALID	
959	FMP INCOMPATIBLE MIFID (>0)	
960	MEMBER CANNOT CANCEL DECLARATION DURING CONFIRMATION PERIOD	
961	NATURE OPERATION IS UNAVAILABLE	
962	THE SETTLEMENT IS FORBIDDEN FOR THIS GROUP	
963	VALUE IS FORBIDDEN FOR REPORTING	
964	ID CLIENT INVALID FOR DECLARANT	
965	TYPE ID CLIENT INVALID FOR DECLARANT	
966	ID CLIENT INVALID FOR COUNTERPART	
967	TYPE ID CLIENT INVALID FOR COUNTERPART	
968	INVALID DATE FORMAT	
969	SIGN FOR SETTLEMENT CONTROL INCORRECT	
970	NO SETTLEMENT SYSTEM FOR THIS MEMBER	
999	UNKNOWN ERROR CODE	

4. SUPERFICIAL CHECKS ON REQUESTS

Error Code	Reason	Text	<msgID>
1027	1	*field (MaxFloor) invalid*	D, e, G
1028	1	*field (OnBehalfOfCompID) invalid*	D, e, F, G
1029	1	*field (TechOrig) invalid*	D, e, F, G
1030	1	*field (ICfmOm) invalid*	D, e, G, S
1032	1	*field (StopPx) invalid*	D, e, G
1034	1	*field (Rule80A) invalid*	D, e, F, G
1035	1	*field (Account) invalid*	D, e, F, G
1036	1	*field (AccountID) invalid*	D, e
1037	1	*field (ClientId) invalid*	D, e, G
1041	1	*field (Rule80A_2) invalid*	D, e
1042	1	*field (Account_2) invalid*	D, e
1044	1	*field (ClientId_2) invalid*	D, e
1055	1	*field (ClearingFirm) invalid*	D, e, G
1056	1	*field (NSCFillerD) invalid*	D, e
1056	1	*field (NSCFillerF) invalid*	F, e
1056	1	*field (NSCFillerG) invalid*	G
1057	1	*field (FreeText) invalid*	D, e, G
1058	1	*field (OpenClose) invalid*	D, e, G
1059	1	*field (ClearingHandlingType) invalid*	D, e, G
1060	1	*field (ClearingFirm_2) invalid*	D, e
1062	1	*field (FreeText_2) invalid*	D, e
1063	1	*field (OpenClose_2) invalid*	D, e
1064	1	*field (ClearingHandlingType_2) invalid*	D, e
1070	1	*field (SeqNum) invalid*	D, e, F, G
1071	1	*field (SenderCompID) invalid*	D, e, F, G
1072	1	*field (TargetCompID) invalid*	D, e, F, G
1073	1	*field (SenderSubID) invalid*	D, e, F, G

Error Code	Reason	Text	<msgID>
1074	1	*field (ExecInst) invalid*	D, e, G
1075	1	*field (DiscretionInst) invalid*	D, e, G
1076	1	*field (DiscretionOffset) invalid*	D, e, G
1077	1	*field (PossResend) invalid*	D, e
1078	1	*field (SettleInstCode) invalid*	D, e
1079	1	*field (PegDifference) invalid*	D, e, G
1080	1	*field (TradingSessionID) invalid*	D, e, G
1081	1	*field (ExpireTimeFlag) invalid*	D, e, G
1082	1	*field (ProactiveDiscretionIndicator) invalid*	D, e, G
1083	1	*field (DispRange) invalid*	D, e, G
1084	1	*field (PartyID) invalid*	D, e
1085	1	*field (PartySubID) invalid*	D, e
1086	1	*field (AttributedQuote) invalid*	D, e
1087	1	*field (ProactiveIfLocked) invalid*	D, e
1088	1	*field (ExecBroker) invalid*	D, e
1089	1	*field (ProspectusDelivery) invalid*	D, e
1090	1	*field (ISO) invalid*	D, e
1091	1	*field (CorpActInst) invalid*	D, e, G
1092	1	*field (ExtendedExecInst) invalid*	D, e
1093	1	*field (ExtendedPNP) invalid*	D, e
1095	1	*field (OriginMsg) invalid*	D, e, G
1096	1	*field (DeliverToCompID) invalid*	D, e, F, G
1097	1	*field (OnBehalfOfLocationID) invalid*	D, e, F, G
1098	1	*field (OnBehalfOfSubID) invalid*	D, e, F, G
1099	1	*field (OrderID) invalid*	F, G
1100	1	*field (SymbolMic) invalid*	D, e, F, G
1101	1	*field(SubscriberID) invalid*	F
1102	1	*Field(NoQuoteSets) invalid*	S
1103	1	*Field(NoticeOfInterest) invalid*	D, e, G

Error Code	Reason	Text	<msgID>
1104	1	*Field(STPIndicator) invalid*	D, e
1105	1	*Field (CancelGatewayDcnx) invalid*	D, e, G, S
1011	1	*field (filler1) invalid*	D, e, F, G
1011	1	*field (filler2) invalid*	D, e, F, G
2026	1	*field (ExpireTime) invalid*	D, e, G
3458	1	*field(ClassShortName) invalid*	F
9015	1	*field (ClOrdID) invalid*	D, e, F, G
9016	1	*field (Head) invalid*	D, e, F, G
9018	1	*field (OrigClOrdID) invalid*	G
9019	1	*field (Symbol) invalid*	D, e, F, G
9020	1	*field (Side) invalid*	D, e, F, G
9021	1	*field (OrderQty) invalid*	D, e, F, G
9022	1	*field (OrdType) invalid*	D, e, F, G
9023	1	*field (Price) invalid*	D, e, G
9024	1	*field (TimeInForce) invalid*	D, e, G
9026	1	*field (MinQty) invalid*	D, e, G
9027	1	field (DarkIndicator) invalid	e
9028	1	field (DefTradReq) invalid	e
9029	1	field (MinQtyType) invalid	e
9030	1	field (UndisclosedPrice) invalid	e
9031	1	field (UndisclosedExecInst) invalid	e
9032	1	field (DisplayQtyRdm) invalid	e
9033	1	field (DisplayedOrderInteract.) invalid	e
9034	1	field (SweepOrder) invalid	e

5. ERRORS ON ATTRIBUTE COMBINATIONS

Caution: the SmartPool and the Warrant market model may have combinations rules that slightly differ from those described in this section. Please refer to UTP-W or UTP-SP Detailed Specifications for dedicated order authorizations.

5.1 ORDER CREATION

5.1.1 Lit

		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*

5.1.2 Dark

		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)	*(10)*	(1)	(10)	(7)	(7)	(7)	(7)	(7)	(7)	(8)	
	Minimum qty	(2)		(2)	*(10)*	(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)	*(10)*	(1)	*(10)*	(1)	(10)	(7)	(7)	(7)	(7)	(7)	(7)	(8)	(10)
	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			*(10)*	*(10)*	(10)	(10)	(10)	(10)	(10)	(10)	(11)		(8)	
	Minimum qty	(12)		(2)	*(10)*	(3)	(3)	(3)	(3)	(3)	(3)	(11)		(3)	(3)
	Disclosed qty			(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)
Valid For Auction / Closing	Standard qty			*(10)*	*(10)*	(10)	(10)	(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	(6)	(6)	(5)	(5)	(5)	(5)	(7)	(7)	(7)	(7)	(7)	(7)	(5)	(5)

(1) No IOC/FOK in call mode	*(5) MaxFloor forbidden for this OrdType*	*(9) Invalid mkt phase for Peg*
(2) Minimum quantity forbidden in call mode	*(6) MaxFloor forbidden for this TimeInForce*	*(10) Invalid OrdType/DarkInd. Combination*
(3) MinQty forbidden for this OrdType	*(7) Invalid OrdType/TimeInForce combination*	*(11) Not rejected but parked during Call phase*
(4) MinQty forbidden for this TimeInForce	*(8) Invalid mkt phase for Cross*	*(12) Not rejected but MinQty ignored during Call Phase*

5.2 ORDER MODIFICATION

5.2.1 Lit

		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)*		

	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*

(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

5.2.2 Dark

Order modification is forbidden for dark orders.

5.3 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*
			= <valid time>, with this <valid time> earlier than the current time	*GTT time must be > current time*

	≠ 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*

5.4 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*
		= <valid Symbol>	= *<empty>*	*Invalid OnBehalfOfCompID on bulk cancel*
			= <not existing ClassID>	*Invalid Class*
			= <valid ClassID>	*Invalid OnBehalfOfCompID on bulk cancel*
	= <not existing Firm>	= *<whatever value>*	= *<whatever value>*	*Invalid OnBehalfOfCompID*
	= <valid Firm>	= *<empty>*	= *<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*
		= <valid Symbol>	= *<empty>*	No error message: Bulk cancel OK
			= <not existing ClassID>	*Invalid Class*
			= <valid ClassID>	No error message: Bulk cancel OK

5.5 PRICE INPUT

PriceInput Type check	Class Valuation Type check (in case PriceInput Type = V)	Class Indicative Of Interest Type check (in case PriceInput Type = A)	Firm Connection Type check (in case PriceInput Type = 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	Pricemust: - Be valuated in case [(PriceInputType=V & Class Valuation Type=F) or (PriceInputType=A & ClassAIPType=F) or (PriceInputType=R & FirmConnectionType=Z)] - Not be valuated in case PriceInputType=V & Class Valuation Type=R. If valuated, Price must be valid (refer to **Price validity checks**)	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 PriceType*
√ (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**
				√	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**
				√	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
√ (A)		X		≠ <empty>						*Parameters do not allow this function*
				= <empty>						*Invalid price*
		√ (F)		X						For the different errors and their associated texts concerning the Price validity checks, refer to **Price validity checks**
				√	X					*Parameters do not allow this function*
					√	X				*Cannot trade outside collars*
						√	X			*Parameters do not allow this function*
							√			No error message: request OK
√ (R)			X							*Parameters do not allow this function*
			√	X						*Invalid price*

		√	√		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.

5.6 CANCEL/REPLACE & CANCELLATION

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

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

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

APPENDIX A: REVIEW LOG, DOCUMENT HISTORY, SIGN-OFF

REVIEW LOG

DOCUMENT NAME	Euronext Cash Regulated Markets
PROJECT NAME	UTP & TCS Error List
LOCATION	
VERSION	2.17

DOCUMENT HISTORY

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.17	2 Nov 2017	TCH, BA team, Euronext IT	- *Error code 20360 updated in section New Order Request (D) or (e) and Cancel/Replace Order Request (G) for providing MiFID II compliant quantity checks*
2.16	23 Nov 2016	BSA, BA team, Euronext IT	- *Added error code 20537 in section Bulk Quote (S).* - *Error code 1030 updated in section Superficial Checks on Requests: Message 'S' added to the list of messages concerned*
2.15	30 Aug. 2016	BSA, BA team, Euronext IT	- *Section 5.1.2 'order creation dark' updated: MaxFloor is now forbidden during call phase for a dark limit order.*
2.14	12 Jul. 2016	BSA, BA team, Euronext IT	- *Added error codes 23000, 23001, 23002, 23003, 23004, 23005, 23006, 23007, 23008, 23009, 23010, 23011, 23012, 23013, 23014, 23016, 23017,23018 in section New Order Request (D) or (e).* - *Added error code 23015 in section Cancel/Replace (G).* - *Added error codes 9027, 9028, 9029, 9030, 9031, 9032, 9033, 9034 in section Superficial Checks on Requests* - *Order Creation section updated with Dark order information* - *Order Modification section updated with Dark order information*
2.13	11 Mar. 2016	BSA, BA team, Euronext IT	- *Added error codes 853, 855 and 858 in section TCS Error Codes*
2.12	10 Mar. 2016	BSA, BA team, Euronext IT	- *Disclaimer and preface information updated*
2.11	09 Mar. 2016	BSA, BA team, Euronext IT	- Global Rebranding
2.10	1 Dec. 2014	VPO, BA Team, Euronext IT	- *Added error codes 20181, 20182, 20183 and 20184 in sections New Order Request (D) and Cancel/Replace Order Request (G).*
2.9	2 Sep. 14	TCH, BA Team, Euronext IT	- *Added error codes 20534 to message Liquidity Provider Command (J).*
2.8	26 Jun. 14	PCH, BA Team, Euronext IT	- *Added error codes 20351, 20352, 20353 ,20354 to message Request For Size (r).*
2.7	26 May 14	PCH, BA Team, Euronext IT	- *Added new message Request For Size (r) and its relative new error codes: 20600, 20601 and 20602.* - *Removed trading engine NAE from error list specifications.* - *Added new error codes 20488: "Too many collar breach attempts"*

2.6	31 Mar. 14	PCH, BA Team, Euronext IT	- *Added error codes 20450, 20451 in sections* New Order Request (D) *and* Cancel/Replace Order Request (G)*.* - *Modified text of surface check error code 1104 to Field (STPIndicator) Invalid.*
2.5	27 Mar. 14	TCH, BA Team, Euronext IT	- *Renaming of **TAKO** (Trading After Knock-Out) service as **PAKO** (Payment After Knock-Out) service throughout the document.* - *Modification of the issuing condition of error message 20360.*
2.4	7 Mar. 14	TCH, BA Team, Euronext IT	- *Correction of error message 20360 in in section* New Order Request (D)*,* Cancel/Replace Order Request (G) *and* Bulk Quote (S)*.*
2.3	9 Jan. 14	TCH, BA Team, Euronext IT	- *Correction of error message 20527 in in section* Liquidity Provider Command (J) - *Replacement of the following error codes:* *"Max amount reached for order on Equities" 20625 instead of 20525* *"Max qty reached for order on Bonds" 20626 instead of 20526*
2.2	27 Nov. 13	TCH, BA Team, Euronext IT	- *Addition of the following error messages in the sections* New Order Request (D) *and* Cancel/Replace Order Request (G) *for additional order entry checks:* *20525: "Max amount reached for order on Equities"* *20526: "Max qty reached for order on Bonds"*
2.1	19 Nov. 13	TCH, BA Team, Euronext IT	- *Addition of the following error messages in the section* Liquidity Provider Command (J) *for the KIBI/KOBI/TAKO initiatives.* *11009, 19010, 19011, 20140, 20351, 20352, 20531 and 20533.*
1.8	5 Apr. 13	Euronext IT	*Added the following error messages for the Primary Market segment:* *20484: "side must be bid"* *20485: "side must be offer"* *29020: "field (Side) invalid"* *20486: "subscription period over"* *20487: "client orders cancellation disabled"* *Removed the following error messages for the Primary Market segment* *20485:"order cancellation forbidden"* *20486: "order cancel/replace forbidden"* *20487: "subscription period over"*
1.7	15 Mar. 13	Euronext IT	*Added the following error messages for the Primary Market segment:* *20485:"order cancellation forbidden"* *20486: "order cancel/replace forbidden"* *20487: "subscription period over"*
1.6	6 Sep. 12	Euronext IT	*Addition of TCS error messages* *Addition of error message 20646 : RMF Service Interrupted* *Addition of error message 20647 : RMF Not available for this Market Place* *Addition of error message 20447 : RO origin forbidden for non-RO members*

1.5	25 May 10	Euronext IT	***Add error message 20443 : Passive Order cannot cross opposite side*** ***Add error message 22048 : Cannot Cross outside static collar*** ***Add error message 22059 : Cannot trade outside static collar*** ***Add a new error message 20513 : Invalid Offer quote price in Offer Only situation*** ***Modify the disclaimer*** ***Reorganization of the different chapters***
1.4	11 Mar. 10	Euronext IT	***Correction: the error code which corresponds to the label "Dated/timed only on GTD/GTT orders" is 20149 instead of 20144.*** ***Add a new message in Superficial Checks on Request dedicated to CCG disconnection : 1105 "Field CancelGatewayDcnx invalid"*** ***Update the matrix in chapter 3 "Superficial Checks on Requests".***
1.3	9 Feb. 10	Euronext IT	***20389, 20377, 20380, 20405, 20217, 20379, 20357, 20360, 20141, 20396, 20351, 20343, 20354, 19010, 19011, 11009, 20512 and 30000 error code are listed in*** Message 7
1.2	12 Jan. 10	Euronext IT	***Added UTP-W Error message dedicated to Bulk Quote :*** 20508 "Invalid quote size" 20509 "Maximum quote size overtaken" 20510 "Invalid number of quotes" *20501 message changed from "LP Quotes not allowed on this instrument" to "Invalid Class"*
1.01	16 Dec. 2009	Euronext IT	***Added 21242 & 21243 (Lit do dark routing upon order entry).***
1.0	11 Dec. 2009	Euronext IT	***Added SmartPool codes*** ***Status set to deliverable.***
0.9	7 Sep. 2009	Euronext IT	***Added new error messages dedicated to UTP-W*** 20500 "LP Quotes crossed" 20501 "LP Quotes not allowed on this instrument" 20502 "Quote Side conflicting w/ Inst. Situation" 20503 "Instrument Situation unchanged" 20504 "LP Quotes must be cancelled first" 20505 "Firm is not a Liquidity Provider" 20506 "Bad trigger price versus Quote Price" 20507 "MinQty Forbidden" Change disclaimer. Change Logo and label. Change name of the document to "UTP for Cash Markets". ***Added SmartPool specific error messages.***
0.8	1 Jun. 2009	Euronext IT	***Removed "field (ExternalTime) invalid" error message as this ExternalTime field is never checked.***
0.7	12 May 2009	Euronext IT	Added an associated code (see "Error Code" column in tables) to each error listed in this document. Some rewording.
0.6	20 Feb. 2009	Euronext IT	Price Input table updated: "Cannot trade through BBO" error message removed, correction for "Parameter do not allow this function". Price Input table updated: Type / Price / External parameters combinations. Conditions for "No shares available", "No shares available (IOC)", "No shares available (FOK)", "No shares available (minQty)" error texts updated in New Order Request (D) and Cancel Order Request (F).

0.5	18 Dec. 2008	Euronext IT	Superficial Checks on Requests section corrected. Errors on Attribute Combinations - Order Modification section corrected: Price, Validity & Quantity qualifier compatibility. New table Cancel/Replace & Cancellation added. Added: new error message "OrderID not found" on C/R request in the case of confirmation after Collar rejection. Document layout reformatted.
0.4	5 Nov. 2008	Euronext IT	Enriched initial version, after new analysis done on an extract from code of all error messages (extract done the October 10th).