CAT Reporting Technical Specifications for Plan Participants Addendum

07/11/2025

Version 1.0.0-r2

Contents

Preface

The Securities and Exchange Commission (SEC) approved Rule 613 under the Securities Exchange Act of 1934, which requires national securities exchanges and national securities associations (collectively, the Participants) to submit a national market system plan to create, implement, and maintain a consolidated audit trail (CAT NMS Plan) that would capture customer and order event information for orders in NMS Securities and OTC Equity Securities (Eligible Securities), across all markets, from the time of order inception through routing, cancellation, modification, execution, and allocation. The SEC approved the CAT NMS Plan on November 15, 2016.

In accordance with SEC Rule 613, the CAT NMS Plan requires a Central Repository that will comprehensively track orders throughout their lifecycle and identify the Participants and Industry Members handling them, as well as the account holders and authorized traders for any account that originates an order (Customers [1]). Specific data elements will be submitted to the Central Repository by Participants, Industry Members, and CAT Reporting Agents. CAT Reporting Agents may be third-party firms reporting on behalf of other entities, or may be outside parties that are not required to submit data to the CAT, but from which the CAT may receive data per the CAT NMS Plan, such as the Securities Information Processors (SIPs).

The CAT NMS Plan also requires the selection of an entity as the Plan Processor to be responsible for performing the processing functions required by Rule 613 and the Plan. The Operating Committee of Consolidated Audit Trail, LLC, a governing body composed of representatives of the Participants, oversees the operation of the CAT. The duties of the Operating Committee are further described in Article IV of the CAT NMS Plan.

Refer to SEC Rule 613, available at: https://www.sec.gov/rules/final/2012/34-67457.pdf for more details. Refer also to CAT NMS Plan, available at: https://www.catnmsplan.com/wp-content/uploads/2018/02/34-79318-exhibit-a.pdf.

[1] Customers are defined in SEC Rule 613(j)(3) as: (i) the account holder(s) of the account at a registered broker-dealer originating the order; and (ii) any person from whom the broker-dealer is authorized to accept trading instructions for such account, if different from the account holder(s).

Table 1: Summary of Document Revisions

Version	Date	Author	Description
1.0.0	4/14/2025	FINRA CAT	*Initial Draft: Creation of Participants Addendum and other Spec Updates:* • Updated and added AIQ values Z,E,P,,X,C, R,r, s and 0-5 for NSDQ, BX, PSX. • Added *rejectReason* values 336-338 for NYSE • Updated description for *rejectReason* 332 for NYSE • Added *handlingInstructions* MPPing, RPISeek, RMidPing for NYSE • Added *cancelReason* values PEARLEQ_0135-0139 for MIAX PEARLEQ. • Added *rejectReason* values PEARLEQ_ORR_0090-0094 for MIAX PEARLEQ. • Added *rejectReason* values SPHR_ERR_4529-4530 for MIAX SPHR. • Added *liquidityCode* values 58-73 for NASDAQ-ISE. • Added CrossType value 12 for NASDAQ-ISE. • Added *handlingInstruction* isFlex for NASDAQ-ISE. • Added *orderAttributes* AuctionDuration for NASDAQ-ISE. • Added TradeSource values 19-22 for NADAQ-ISE. • Added *rejectReasons* 1524-1527 for NASDAQ-ISE. • Added CMCSessions values A,D,L and S for CBOE BZX. • Updated NYSE Chicago descriptions to NYSE Texas and clarified when corresponding values were retired
1.0.0-r1	6/2/2025	FINRA CAT	• Updated *cancelReason*, *rejectReason* and TradeSource values across NASDAQ option exchanges • Incorporated minor typographical and formatting errors throughout the document.
1.0.0-r2	7/11/2025	FINRA CAT	• Added *handlingInstructions* values PegO, RML, RMO, RP and RSV for 24X • Added *orderAttributes* values R, RDM, RRT, RPF, SBH and STP 0-4 for 24X • Added *rejectReason* values 1001-1003, 1006, 1018-1023, 1027, 1099-1183, 2001, 2003, 2006, 2018, 2099-2133, 3000-3011 for 24X • Added *cancelReason* values 0-1, 4-21 for 24X

1. Introduction

This specification represents the requirements for reporting Plan Participant specific values.

This document is an Addendum to the CAT Reporting Technical Specifications for Plan Participants, which includes the requirements for reporting Plan Participant data to CAT along with supporting definitions.

Data Dictionary

Custom Data Dictionary values provided to FINRA CAT by the Plan Participants are represented in this '***CAT Reporting Technical Specifications for Plan Participants Addendum***'. Values are defined in terms of data type, related message types, description, and allowed values. It should also be noted that Custom Data Dictionary values were previously in *Appendix F* of the '***CAT Reporting Technical Specification for Plan Participants***'.

For standard Data Dictionary values that are appliable to all Plan Participants, please refer to '***CAT Reporting Technical Specifications for Plan Participants***' most recent version that has been released as of the date document being reviewed.

A B **C** **D** **E** F G **H** I J K **L** M **N** **O** P Q **R** S **T** U V W X Y Z

Field Name	Data Type	Description
cancelReason	Choice	*Event(s): Order Canceled Event, Quote Cancel Event, Options Order Canceled Event* Expresses the cancellation reason for a quote or order with one of the below accepted values. Additional values may be added by request. **Allowed Values: 24X** **0** Other - This order was canceled for some other reason not listed. **1** UserRequestedCancel - The client sent a OrderCancelRequest or OrderMassCancelRequest for this order **4** EndOfTrading - The order was sent with the DAY time in force set, and the DAY trading session completed. **5** LimitUpLimitDown - The price of the order fell outside market LULD bands, and the re-pricing modifier was not specified on the order. **6** Halted - The market on the order's security was halted. **7** ExchangeSupervisory - Operational or supervisory actions taken by 24X resulted in the cancellation of this order. **8** OrderExpired - The order was sent with an expiration time and had the "good for time" time in force set, and the supplied expiration time passed. **9** LockOrCrossBook - The order was not externally routable, and market conditions would have resulted in this order crossing or locking the order book **10** SelfTradePrevention - This or another associated order's specified self trade prevention behavior triggered the cancellation of this order. **11** InsufficientQuotes - The order was cancelled because there are insufficient quotes on the book for the symbol. **12** NonCompliantPrice - The order was cancelled because the price in the order was non-compliant. **13** ParticipantDisconnect - The participant directed that their orders should be canceled when the trading system detects a disconnection, and the participant disconnected. **14** OrderNotBookable – The Order is not of bookable type (this may include market orders, IOC, FOK, etc) **15** TradeProtectionLimits - The price of the order fell outside market trade protection limits rule, and the re- pricing modifier was not specified on the order. **16** UnableToRoute – The Order was canceled because it was externally routable but could not be routed. **17** FirmDisabled – The order was cancelled because the firm was disabled. **18** MPIDDisabled – The order was cancelled because the MPID was disabled. **19** AccountDisabled – The order was cancelled because the Account was disabled. **20** NotionalExposureRiskBreached – The order was cancelled because a Notional Exposure Risk Rule was breached. **21** InvalidClOrdId **Allowed Values: Cboe Legacy (C1) Only** *active 3/29/2019 - 10/4/2019* **NOTHING_DONE** **USER**

Field Name	Data Type	Description
cancelReason *(continued)*		**SYSTEM** **LOST_CONNECTION** **INSUFFICIENT_QUANTITY** **SPECIAL_ADJUSTMENT** **QRM_REMOVED** **INSUFFICIENT_QUANTITY_BUY_SIDE** **INSUFFICIENT_QUANTITY_SELL_SIDE** **WASH_TRADE_PREVENTION** **QUOTE_UPDATE_CONTROL** **FAILOVER** **QUOTE_IN_TRIGGER** **INVALID_SESSION_ID** **SAL_IN_PROGRESS** **CROSS_IN_PROGRESS** **INVALID_NBBO** **NOT_WITHIN_NBBO** **TRADE_THROUGH_CBOE** **INSUFFICIENT_CUSTOMER_ORDER_QUANTITY** **INSUFFICIENT_CROSS_ORDER_SIZE** **INSUFFICIENT_CROSS_ORDER_DOLLAR_AMOUNT** **SELL_SHORT_RULE_VIOLATION** **CANCEL_ON_RSS** **CALL_BID_EXCEEDS_UNDERLYING_PRICE** **PUT_BID_EXCEEDS_STRIKE_PRICE** **LIMIT/EXECUTION_PRICE_WOULD_BE_DEBIT** **LIMIT/EXECUTION_PRICE_EXCEEDS_MAX_VALUE** **NO_USER_ACTIVITY** **BROKER_OPTION** **CANCEL_PENDING** **CROWD_TRADE** **DUPLICATE_ORDER** **EXCHANGE_CLOSED** **GATE_VIOLATION** **INVALID_ACCOUNT** **INVALID_AUTOEX_VALUE** **INVALID_CMTA** **INVALID_FIRM** **INVALID_ORIGIN_TYPE** **INVALID_POSITION_EFFECT** **INVALID_PRICE** **INVALID_PRODUCT** **INVALID_PRODUCT_TYPE** **INVALID_QUANTITY** **INVALID_SIDE** **INVALID_SUBACCOUNT** **INVALID_TIME_IN_FORCE** **INVALID_USER**

Field Name	Data Type	Description
cancelReason ***(continued)***		**LATE_PRINT** **NOT_FIRM** **MISSING_EXEC_INFO** **NO_MATCHING_ORDER** **NON_BLOCK_TRADE** **NOT_NBBO** **COMM_DELAYS** **ORIGINAL_ORDER_REJECTED** **OTHER** **PROCESSING_PROBLEMS** **PRODUCT_HALTED** **PRODUCT_IN_ROTATION** **STALE_EXECUTION** **STALE_ORDER** **ORDER_TOO_LATE** **TRADE_BUSTED** **TRADE_REJECTED** **ORDER_TIMEOUT** **REJECTED_LINKAGE_TRADE** **SATISFACTION_ORD_REJ_OTHER** **UNKNOWN_ORDER** **INVALD_EXCHANGE** **TRANSACTION_FAILED** **NOT_ACCEPTED** **SUSPENDED** **AWAY_EXCHANGE_CANCEL** **LINKAGE_CONDITIONAL_FIELD_MISSING** **LINKAGE_EXCHANGE_UNAVAILABLE** **LINKAGE_INVALID_MESSAGE** **LINKAGE_INVALID_DESTINATION** **LINKAGE_INVALID_PRODUCT** **LINKAGE_SESSION_REJECT** **Allowed Values: CBOE** **Admin** — Admin **CloseOnly** — Options only - attempt to open a position when a series is in a "close only" status **Consent** — Both parties agreed to break trade **DefaultRiskNotSet** — Options only - risk configuration is incomplete **Duplicate** — Duplicate **Erroneous** — Clearly erroneous **Expired** — GTC orders **FailedToQuote** — Could not reflect on SUMO **FloorError** **NoGlobalLiquidity** — Ran out of liquidity to execute against **Halted** — Halted **IncorrectDataCenter** — Tried to send order to DR site

Field Name	Data Type	Description	
cancelReason *(continued)*		**TooLate**	Too late to cancel
		OrderRateThreshold	Exceeded order rate threshold
		LockOrCross	Order would lock or cross NBBO
		MaxSizeExceeded	Exceeded client specific maximum order size
		NoLiquidity	Ran out of liquidity to execute against
		OrderUnknown	Supplied order id doesn't match a known order
		Pending	Can't modify an order that is routed away
		WaitingForTape	Waiting for first trade before allowing executions
		RouteUnavailable	Route unavailable
		QuoteUnavailable	Quote unavailable
		Short	short price violation
		TradeThrough	order would have caused a trade-through violation
		User	user requested
		WouldWash	Execution would Wash Trade
		WouldRemove	AddLiquidityOnly order would have removed liquidity
		Symbol	symbol not supported
		Other	unforeseen reason
		BulkOrder	Cancel due to BulkOrder (BOE)
		OrdersDisallowed	order entry disallowed
		MassCancelSingleAck	mass cancel with single ack option
		RiskMgmtFirmLevel	Risk Management Trigger Hit at "Firm" Level
		NoOddLotIPOs	On IPO day opening print must be at least as large as a round lot - No odd lots
		MarketAccessLimit	(US) Market Access Risk limit exceeded in router
		MaxOpenOrdersExceeded	exceeded maximum open orders permitted
		MismatchedRemainder	remainder on incoming request does not match remainder in our system
		Reload	restatement for reserve reload
		RiskMgmtSymbolLevel	Risk Management Trigger Hit at "Symbol/OSI" Level
		RiskMgmtGroupLevel	Risk Management Trigger Hit at "Group" Level
		LimitUpDown	LU/LD (e.g., tried to rest through the LU/LD bands)
		WouldRemoveUnSlide	AddLiquidityOnly order tried to unslide but would have resulted in removing liquidity
		MarketCrossed	Crossed Market Protection
		InReplay	message received during replay
		Persist	GTC order done for today (will get restated next trading day)
		SessionEnd	canceled automatically at end of regular or extended trading session based on customer send coding
		ClearingFailure	Trade Failed to Clear
		GroupLevelRiskManagement	Risk Management Trigger Hit at “Group” Level

Field Name	Data Type	Description
cancelReason ***(continued)***		**Allowed Values: BOX** **TraderCanceled** **Eliminated** **EliminatedOutOfLimits** **EliminatedDueToUnpricedLeg** **CancelledBySupervisor** **CancelPending** **EliminatedByCircuitBreaker** **EliminatedOnDisconnection** **EliminatedByMarketControl** **EliminatedDueToTradingRestriction** **EliminatedDueToTradeLimitExceeded** **EliminatedDueToTradeActivityLimitExceeded** **EliminatedDueToMaximumNbTriggersLimitExceeded** **EliminatedDueToDrillThroughProtection** **EliminatedDueToMMProtection** **Allowed Values: LTSE** **0** Other - This order was canceled for some other reason not listed. **1** UserRequestedCancel - The client sent a OrderCancelRequest or OrderMassCancelRequest for this order **4** EndOfTrading - The order was sent with the DAY time in force set, and the DAY trading session completed. **5** LimitUpLimitDown - The price of the order fell outside market LULD bands, and the re-pricing modifier was not specified on the order. **6** Halted - The market on the order's security was halted. **7** ExchangeSupervisory - Operational or supervisory actions taken by MEMX resulted in the cancellation of this order. **8** OrderExpired - The order was sent with an expiration time and had the "good for time" time in force set, and the supplied expiration time passed. **9** LockOrCrossBook - The order was not externally routable, and market conditions would have resulted in this order crossing or locking the order book **10** SelfTradePrevention - This or another associated order's specified self trade prevention behavior triggered the cancellation of this order. **11** InsufficientQuotes - The order was cancelled because there are insufficient quotes on the book for the symbol. **12** NonCompliantPrice - The order was cancelled because the price in the order was non-compliant. **13** ParticipantDisconnect - The participant directed that their orders should be canceled when the trading system detects a disconnection, and the participant disconnected. **14** OrderNotBookable – The Order is not of bookable type (this may include market orders, IOC, FOK, etc) **15** TradeProtectionLimits - The price of the order fell outside market trade protection limits rule, and the re- pricing modifier was not specified on the order. **16** UnableToRoute – The Order was canceled because it was externally routable but could not be routed. **17** FirmDisabled – The order was cancelled because the firm was

Field Name	Data Type	Description
cancelReason ***(continued)***		disabled. **18** MPIDDisabled – The order was cancelled because the MPID was disabled. **19** AccountDisabled – The order was cancelled because the Account was disabled. **20** NotionalExposureRiskBreached – The order was cancelled because a Notional Exposure Risk Rule was breached. **21** InvalidClOrdId **Allowed Values: MEMX** **0** Other - This order was canceled for some other reason not listed. **1** UserRequestedCancel - The client sent a OrderCancelRequest or OrderMassCancelRequest for this order **4** EndOfTrading - The order was sent with the DAY time in force set, and the DAY trading session completed. **5** LimitUpLimitDown - The price of the order fell outside market LULD bands, and the re-pricing modifier was not specified on the order. **6** Halted - The market on the order's security was halted. **7** ExchangeSupervisory - Operational or supervisory actions taken by MEMX resulted in the cancellation of this order. **8** OrderExpired - The order was sent with an expiration time and had the "good for time" time in force set, and the supplied expiration time passed. **9** LockOrCrossBook - The order was not externally routable, and market conditions would have resulted in this order crossing or locking the order book **10** SelfTradePrevention - This or another associated order's specified self trade prevention behavior triggered the cancellation of this order. **11** InsufficientQuotes - The order was cancelled because there are insufficient quotes on the book for the symbol. **12** NonCompliantPrice - The order was cancelled because the price in the order was non-compliant. **13** ParticipantDisconnect - The participant directed that their orders should be canceled when the trading system detects a disconnection, and the participant disconnected. **14** OrderNotBookable – The Order is not of bookable type (this may include market orders, IOC, FOK, etc) **15** TradeProtectionLimits - The price of the order fell outside market trade protection limits rule, and the re- pricing modifier was not specified on the order. **16** UnableToRoute – The Order was canceled because it was externally routable but could not be routed. **17** FirmDisabled – The order was cancelled because the firm was disabled. **18** MPIDDisabled – The order was cancelled because the MPID was disabled. **19** AccountDisabled – The order was cancelled because the Account was disabled. **20** NotionalExposureRiskBreached – The order was cancelled because a Notional Exposure Risk Rule was breached. **21** InvalidClOrdId

Field Name	Data Type	Description
cancelReason *(continued)*		**Allowed Values: MIAX** **MIAMI_0004** UserCanceled **MIAMI_0005** HelpDeskCanceled **MIAMI_0006** WdCanceled **MIAMI_0007** CrossSameMpidCanceled **MIAMI_0009** OversizedAuctionCanceled **MIAMI_0010** ReintroduceCanceled **MIAMI_0018** TimeInForceCanceled **MIAMI_0019** NonTradeableCanceled **MIAMI_0020** CanceledOnClosing **MIAMI_0021** ProductHalted **MIAMI_0022** UserPurged **MIAMI_0023** MpidDeleted **MIAMI_0024** MpidPermissionDeleted **MIAMI_0025** RiskPurged **MIAMI_0026** SystemPurged **MIAMI_0027** InternalPurged **MIAMI_0029** GtcSpinCanceled **MIAMI_0030** LuldCanceled **MIAMI_0031** RpmBlockedMpidCanceled **MIAMI_0032** ComplexTradingSuspendedForCloudCanceled **MIAMI_0033** ComplexFeatureDisabledForUnderlyingCanceled **MIAMI_0034** ComplexStrategyNonTradeableCanceled **MIAMI_0035** ComplexStrategyLegWithWideMbboCanceled **MIAMI_0036** ComplexStrategyLegWithPrimeAuctionCanceled **MIAMI_0037** ComplexStrategyLegWithRouteTimerCanceled **MIAMI_0038** ComplexStrategyLegWithLiqRefreshTimerCanceled **MIAMI_0039** ComplexIneligiblePriceCanceled **MIAMI_0040** ComplexStrategyAuctionInProgressCanceled **MIAMI_0041** ComplexOrderExhaustedDcMbboAfterEndOfComplexTimeCanceled **MIAMI_0042** ComplexStrategyPreOpenCanceled **MIAMI_0045** ComplexCollarPriceProtectionCanceled **MIAMI_0046** DerivedOrderFeatureDisableCanceled **MIAMI_0047** DerivedOrderStrategyNotFreeTradingCanceled **MIAMI_0048** DerivedOrderStrategyTopChangeCanceled **MIAMI_0049** DerivedOrderStrategyTopLockCanceled **MIAMI_0050** DerivedOrderReplaceCanceled **MIAMI_0051** DerivedOrderWorseSameSideMbboCanceled **MIAMI_0052** DerivedOrderLeanMbboWorseAbboCanceled **MIAMI_0053** DerivedOrderLeanMbboChangeCanceled **MIAMI_0054** DerivedOrderComponentNotFreeTradingCanceled **MIAMI_0055** DerivedOrderWideMarketCanceled **MIAMI_0056** DerivedOrderSystemIssueCanceled **MIAMI_0057** DerivedOrderTraded **MIAMI_0058** SspCanceled **MIAMI_0059** ComplexStrategyLegWithLiqExposureTimerCanceled **MIAMI_0060** MpppCanceled

Field Name	Data Type	Description
cancelReason ***(continued)***		**MIAMI_0061** ComplexManagedProtectionOverrideCanceled **MIAMI_0062** ComplexMiaxStrategyPriceProtectionAssigned **MIAMI_0064** SellMarketOrderInZeroBidWideNbboCanceled **MIAMI_0065** QuoteReplaceRejectRestingQuoteCanceled **Allowed Values: MIAX - Pearl** **PEARL_0004** UserCanceled **PEARL_0005** HelpDeskCanceled **PEARL_0007** CrossSameMpidCanceled **PEARL_0012** RoutedToAwayMarket **PEARL_0018** TimeInForceCanceled **PEARL_0019** NonTradeableCanceled **PEARL_0021** ProductHalted **PEARL_0029** GtcSpinCanceled **PEARL_0030** LuldCanceled **PEARL_0031** RpmBlockedMpidCanceled **PEARL_0032** PriceProtectionCanceled **PEARL_0033** UserPurged **PEARL_0034** SystemPurged **PEARL_0035** PostOnlyLockingManagedCanceled **PEARL_0036** IrpAssigned **PEARL_0037** SspCanceled **PEARL_0038** MpppCanceled **PEARL_0039** AutoReplaceOrderCanceledDueToRepaceReject **Allowed Values: MIAX - PEARLEQ Equities** **PEARLEQ_0001** UserMeo **PEARLEQ_0002** UserFoi **PEARLEQ_0003** UserPurgePort **PEARLEQ_0004** HelpDesk **PEARLEQ_0005** MFP **PEARLEQ_0006** ACOD **PEARLEQ_0007** ACOSF **PEARLEQ_0008** CRM **PEARLEQ_0009** OrderExpired **PEARLEQ_0010** PostOnlyCancelSymbolNotTrading **PEARLEQ_0011** ACOCR **PEARLEQ_0012** CrmNetNotional **PEARLEQ_0013** MinQtyCancelSymbolNotTrading **PEARLEQ_0014** PacMassCancel **PEARLEQ_0015** PacBlacklist **PEARLEQ_0016** CrmOpenOrderGrossNotional **PEARLEQ_0017** CrmOpenOrderNetNotional **PEARLEQ_0018** RpmOrderRate **PEARLEQ_0019** PurgeGroupUserPurgePort **PEARLEQ_0020** PurgeGroupMFP **PEARLEQ_0021** CrmTradeAndOpenOrderGrossNotional

Field Name	Data Type	Description
cancelReason ***(continued)***		**PEARLEQ_0022** CrmTradeAndOpenOrderNetNotional **PEARLEQ_0023** WDFXDACOD **PEARLEQ_0024** WDFXDACOSF **PEARLEQ_0025** WDOFXDACOD **PEARLEQ_0026** WDOFXDACOSF **PEARLEQ_0027** SingleOrderMFPUI **PEARLEQ_0028** SingleOrderHelpDesk **PEARLEQ_0100** SelfTradeProtection **PEARLEQ_0101** TimeInForce **PEARLEQ_0102** PostOnlyLockingCrossingMbbo **PEARLEQ_0103** TradingCollarProtection **PEARLEQ_0104** RePriceFrequencyNoPriceSliding **PEARLEQ_0105** RePriceFrequencyOnce **PEARLEQ_0106** RePriceFrequencyOnceButCancelIfCrossedAtEntry **PEARLEQ_0107** IsoSellShortRegShoLockCrossNbbo **PEARLEQ_0108** LimitOrderPriceProtection **PEARLEQ_0109** RouteToPrimaryListingMarketRejected **PEARLEQ_0110** UnexpectedCancelByPrimaryListingMarket **PEARLEQ_0111** RoutedOrderTimeOut **PEARLEQ_0112** PacUnsolicitedBlacklist **PEARLEQ_0113** PacMarketOrderDuringTrading **PEARLEQ_0114** PacOrderReturnedDuringPacBlacklist **PEARLEQ_0115** PLEAcceptedCancelOfRejectedReplace **PEARLEQ_0116** ReplaceDuringPacBlacklist **PEARLEQ_0117** PacOrderReturnedAfterPacOrderAcceptEndTime **PEARLEQ_0118** PeggedOrderInvalidAdjustedReferencePrice **PEARLEQ_0119** ReplaceViolatesMarketImpactCollar **PEARLEQ_0120** SelfTradeProtectionCancelNewest **PEARLEQ_0121** SelfTradeProtectionCancelOldest **PEARLEQ_0122** SelfTradeProtectionCancelBoth **PEARLEQ_0123** SelfTradeProtectionDecrementAndCancel **PEARLEQ_0126** NotNbboSetter **PEARLEQ_0127** MassCancelMFPUI **PEARLEQ_0128** MassCancelMFPAPI **PEARLEQ_0129** MassCancelHelpDesk **PEARLEQ_0130** MassCancelUserPurgePort **PEARLEQ_0131** MassCancelPurgeGroupUserPurgePort **PEARLEQ_0132** MassCancelPurgeGroupMFPUI **PEARLEQ_0133** MassCancelPurgeGroupHelpDesk **PEARLEQ_0134** MassCancelPurgeGroupMFPAPI **PEARLEQ_0135** ASP **PEARLEQ_0136** OrderExpiredEndOfRegularSession **PEARLEQ_0137** EarlyTradingSessionRestriction **PEARLEQ_0138** LateTradingSessionRestriction **PEARLEQ_0139** NotNbboSetterWithSize **PEARLEQ_9002** ReserveDisplayPartUpdateReason_Execution **PEARLEQ_9003** ReserveDisplayPartUpdateReason_Update

Field Name	Data Type	Description
cancelReason *(continued)*		**Allowed Values: MIAX - EMLD** **EMLD_0004** UserCanceled **EMLD_0005** HelpDeskCanceled **EMLD_0006** WdCanceled **EMLD_0007** CrossSameMpidCanceled **EMLD_0009** OversizedAuctionCanceled **EMLD_0010** ReintroduceCanceled **EMLD_0018** TimeInForceCanceled **EMLD_0019** NonTradeableCanceled **EMLD_0020** CanceledOnClosing **EMLD_0021** ProductHalted **EMLD_0022** UserPurged **EMLD_0023** MpidDeleted **EMLD_0024** MpidPermissionDeleted **EMLD_0025** RiskPurged **EMLD_0026** SystemPurged **EMLD_0027** InternalPurged **EMLD_0029** GtcSpinCanceled **EMLD_0030** LuldCanceled **EMLD_0031** RpmBlockedMpidCanceled **EMLD_0032** ComplexTradingSuspendedForCloudCanceled **EMLD_0033** ComplexFeatureDisabledForUnderlyingCanceled **EMLD_0034** ComplexStrategyNonTradableCanceled **EMLD_0035** ComplexStrategyLegWithWideMbboCanceled **EMLD_0036** ComplexStrategyLegWithPrimeAuctionCanceled **EMLD_0039** ComplexIneligiblePriceCanceled **EMLD_0040** ComplexStrategyAuctionInProgressCanceled **EMLD_0041** ComplexOrderExhaustedDcMbboAfterEndOfComplexTimeCanceled **EMLD_0042** ComplexStrategyPreOpenCanceled **EMLD_0045** ComplexCollarPriceProtectionCanceled **EMLD_0046** DerivedOrderFeatureDisableCanceled **EMLD_0047** DerivedOrderStrategyNotFreeTradingCanceled **EMLD_0048** DerivedOrderStrategyTopChangeCanceled **EMLD_0049** DerivedOrderStrategyTopLockCanceled **EMLD_0050** DerivedOrderReplaceCanceled **EMLD_0051** DerivedOrderWorseSameSideMbboCanceled **EMLD_0052** DerivedOrderLeanMbboWorseAbboCanceled **EMLD_0053** DerivedOrderLeanMbboChangeCanceled **EMLD_0054** DerivedOrderComponentNotFreeTradingCanceled **EMLD_0055** DerivedOrderWideMarketCanceled **EMLD_0056** DerivedOrderSystemIssueCanceled **EMLD_0057** DerivedOrderTraded **EMLD_0058** SspCanceled **EMLD_0059** ComplexStrategyLegWithLiqExposureTimerCanceled **EMLD_0060** PostOnlyLockingManagedCanceled **EMLD_0061** ComplexManagedProtectionOverrideCanceled

Field Name	Data Type	Description
cancelReason ***(continued)***		**EMLD_0062** ComplexMiaxStrategyPriceProtectionAssigned **EMLD_0063** MpppCanceled **EMLD_0064** SellMarketOrderInZeroBidWideNbboCanceled **EMLD_0065** QuoteReplaceRejectRestingQuoteCanceled **Allowed Values: MIAX - SPHR** **SPHR_0004** UserCanceled **SPHR_0005** HelpDeskCanceled **SPHR_0007** CrossSameMpidCanceled **SPHR_0012** RoutedToAwayMarket **SPHR_0018** TimeInForceCanceled **SPHR_0029** GtcSpinCanceled **SPHR_0030** LuldCanceled **SPHR_0031** RpmBlockedMpidCanceled **SPHR_0032** PriceProtectionCanceled **SPHR_0033** UserPurged **SPHR_0034** SystemPurged **SPHR_0035** PostOnlyLockingManagedCanceled **SPHR_0036** IrpAssigned **SPHR_0037** SspCanceled **SPHR_0038** MpppCanceled **SPHR_0041** ComplexStrategyLegWithWideMbboCanceled **SPHR_0042** ComplexStrategyPreOpenCanceled **SPHR_0043** IncomingComplexOrderFinishedTradingOnArrival **SPHR_0044** ComplexCollarPriceAssigned **SPHR_0061** ComplexManagedProtectionOverrideCanceled **SPHR_0062** ComplexMiaxStrategyPriceProtectionAssigned **SPHR_0063** AutoReplaceOrderCanceledDueToRepaceReject **Allowed Values: CHX** (Legacy as of 11/2019) **A001_02A** New SNAP Order Reject - Order Terms are not valid for SNAP **A001_02B** New SNAP Order Reject - Invalid market condition **A001_07** Cancel Order, SNAP auction end **A001_11** SNAP Auction - Cancel of Satisfy/Route Order **A001_13** SNAP Auction - Reject of Satisfy/Route Order **A001_15** Cancel Order on SNAP Auction - Resting **U400_01** order reject-invalid content **U400_04** order reject-invalid trading session **U400_05** order reject-invalid market state **U400_06** order reject-invalid market conditions **U400_07** order message cannot be parsed **U400_08** order from PMM not is registered stock **U400_09** order from PMM did not include position **U400_10** order from PMM with position/side discrepancy **U400_11** IOC Order Reject-No PM LS **U400_14** Market IOC orders not allowed during extended sessions **U400_17** New AOO reject

Field Name	Data Type	Description	
cancelReason *(continued)*		**U415_01**	ME DAS Order Cancel on Restart
		U430_01	satisfy cross reject-not regular-way settlement
		U430_02	satisfy cross reject-short sale test failure
		U430_03	satisfy cross reject-NBBO trade through
		U430_04	satisfy cross reject-insufficient satisfy volume available
		U430_05	satisfy cross reject-outside crossed NBBO
		U430_06	satisfy cross reject-crossed market
		U431_01	yield cross reject-not regular-way settlement
		U431_02	yield cross reject-short sale test failure
		U431_03	yield cross reject-NBBO trade through
		U431_04	yield cross reject-unwilling to yield appropriate side
		U431_05	yield cross reject-outside crossed NBBO
		U431_06	yield cross reject-crossed market
		U432_01	cross reject-too late for cash settlement
		U432_02	cross reject-short sale test failure
		U432_03	cross reject-NBBO trade through
		U432_04	cross reject-outside crossed NBBO
		U432_05	cross reject-crossed market
		U432_06	cross reject-CHX trade through
		U432_07	cross reject-CHX lock-insufficient size out
		U432_09	Cross Reject - Price is outside the band
		U432_10	For cross order rejected price at trade-at
		U433_01	order reject-outside crossed market NBBO
		U433_02	order reject-crossed market
		U433_03	order cancel-unable to display remaining volume
		U433_04	FOK/IOC Cancel-No Match Opportunity
		U436_01	midpoint cross reject-market crossed
		U436_02	midpoint cross reject-market halted
		U437_01	order cancel-TIF expired
		U441_01A	reject incoming order-NBBO trade through
		U441_01B	cancel resting undisplayed order-NBBO trade through
		U441_02	Post Only Cancel
		U441_03	Quote Only
		U441_05	order was canceled because received reject message from away market
		U441_06	SSH Violation
		U441_07	New incoming order get canceled because of order’s limit price cross price band (reserved, un-displayed order)
		U441_08	Resting order get canceled because of order’s limit price cross price band (reserved, un-displayed order)
		U441_09	Order was canceled because of stale order.
		U450_01	cancel order activity
		U450_03	cancel reject-order not found
		U451_01	cancel change reject-market halted
		U451_02	cancel change-cancel original order
		U451_06	cancel change reject-order not open
		U451_08	cancel change reject-order not found

Field Name	Data Type	Description
cancelReason *(continued)*		**U451_11** Reject cancel replace to MKT of DAY order **U480_02** order canceled on halt **U482_02** close time expiration-cancel order activity **U482_05** manual close-cancel order activity **U482_06** Order gets canceled because of trading pause. **U485_05** Manual Open-Cancel Opening Crosses **U485_06** Primary Quote Open-Cancel Opening Crosses **U490_02** open timer expiration-cancel opening cross order activity **U491_02** firm disconnect-cancel order activity **U495_01** ME DAS Order Cancel on Disconnect **U496_01** ME DAS Order Cancel on DAS Instruction **U497_01** Manual Unsolicited Order Cancel **U498_01** Unsolicited cancel because of MTP Cancel Incoming (N) **U498_02** Unsolicited cancel because of MTP Cancel Resting (O) **U498_03** Unsolicited cancel of the incoming order because of MTP Cancel Both (B) **U498_04** Unsolicited cancel of the resting order because of MTP Cancel Both (B) **U499_01** Unsolicited Cancel or Reject because Kill Switch Flag is ON **U499_02** Unsolicited cancel because of Kill Switch Cancel Request **U900_03** ME receives an Order Cancel from ORS **U900_05** ME receives an Order Reject from ORS **U900_06** ME receives an internal Order Reject from ORS **Allowed Values: IEX** **AdminCancel** Order was administratively canceled **ExceededMaxSnapshots** Cancel sent by router when orders are not filled within time constraint **IexOrderCollar** Order cannot be executed outside of collar boundaries **InvalidBookPrice** Order cannot be validly priced **InvalidOrderQty** Invalid quantity for market maker peg order **MPIDDisabled** **OrderExceedsLimit** Order canceled because of constraints on IEX router **OrderSizeLessThanMinQty** Order with Minimum Quantity can no longer be satisfied **RouterConstraint** Routable Order cannot be routed outside of collar boundaries **SelfTradePrevention** Order Canceled by SelfTradePrevention **UnmatchedIneligibleToRest** Unmatched order, ineligible to rest on IEX **PostOnlyCancelled** Post only order cancelled, not subject to display-price sliding **Allowed Values: Nasdaq - PHLX, NOM** **1** AUTOPURGE **2** POD **3** FIRM **4** REASSIGN

Field Name	Data Type	Description	
cancelReason *(continued)*		**5**	HALT
		6	AIQ
		7	MANUPURGE
		8	OPENPURGE
		9	REPRICE
		10	SUSPEND
		11	LIQUIDITY TAKER
		12	RAPID FIRE VOL
		13	ZAP DELETE
		14	KILLSWITCH AUTO
		15	KILLSWITCH CMD LINE
		16	KILLSWITCH TRADEINFO
		17	notPermitted
		18	badStopPrice
		19	systemClosed
		20	invalidDisplay
		21	invalidType
		22	invalidFirm
		23	invalidClearing
		24	halt
		25	invalidTime
		26	invalidCross
		27	invalidMpid
		28	invalidMinSize
		29	alreadyOpened
		30	restrictedSymbol
		31	closeCross
		32	invalidSymbol
		33	testmode
		34	invalidPrice
		35	tiedToStockNotAllowed
		36	invalidSize
		37	limitTooDeep
		38	featureNotSupported
		39	systemError
		40	invalidAttribute
		41	suspend
		42	notFreeTrading
		43	nbboTooWide
		44	changeContractsNoOrder
		45	changeContractsInvalid
		46	reentry
		47	killswitch_reentry
		48	postOnlyReprice
		49	undLULD
		50	invalidPreOpenloc
		51	userCancel

Field Name	Data Type	Description
cancelReason ***(continued)***		**52** ioc **53** timeout **54** unsolictedOutReentry **55** routeRequest **56** staleOrder **57** sppLimit **58** auctionInProgress **59** engineCancel **60** tooLateToAct **61** noAuction **62** invalidTIF **63** aonNotAllowed **64** bboCross **65** purge **66** orderExpired **67** aiq **68** cnbboLimit **69** noBbo **70** mktOrder **71** treasuryOptionsNotAllowed **72** openingCancel **73** executionNotPossible **74** badCapacity **75** optionNotOpen **76** openDelay **77** liquidityTaker **78** killSwitch **79** adminCancel **80** systemCancel **81** brokerOption **82** invalidCrossSurrender **83** cod **84** eodCancel 85 missingClearingAccount 86 invalidStrategy 87 undReentry 88 invalidSelfReplenishVolume **OTHER** OTHER **Allowed Values: Nasdaq – ISE, MRX, GEMX, NOBO** *in addition to values defined above* **1** AUTOPURGE **2** POD **3** FIRM **4** REASSIGN **5** HALT **6** AIQ

Field Name	Data Type	Description
cancelReason ***(continued)***		**7** MANUPURGE **8** OPENPURGE **9** REPRICE **10** SUSPEND **11** LIQIUDITY_TAKER **12** RAPID_FIRE_VOL **13** ZAP_DELETE **14** KILLSWITCH_AUTO **15** KILLSWITCH_CMD_LINE **16** KILLSWITCH_TRADEINFO **1017** KILLSWITCH_USER **1018** notPermitted **1019** badStopPrice **1020** systemClosed **1021** invalidDisplay **1022** invalidType **1023** invalidFirm **1024** invalidClearing **1025** halt **1026** invalidTime **1027** invalidCross **1028** invalidMpid **1029** invalidMinSize **1030** alreadyOpened **1031** restrictedSymbol **1032** closeCross **1033** invalidSymbol **1034** testmode **1035** invalidPrice **1036** tiedToStockNotAllowed **1037** invalidSize **1038** limitTooDeep **1039** featureNotSupported **1040** systemError **1041** invalidAttribute **1042** suspend **1043** notFreeTrading **1044** nbboTooWide **1045** changeContractsNoOrder **1046** changeContractsInvalid **1047** reentry **1048** killswitchReentry **1049** postOnlyReprice **1050** undLULD **1051** invalidPreOpenIoc **1052** userCancel **1053** ioc

Field Name	Data Type	Description
cancelReason ***(continued)***		**1054** timeout **1055** unsolictedOutReentry **1056** routeRequest **1057** staleOrder **1058** sppLimit **1059** auctionInProgress **1060** engineCancel **1061** tooLateToAct **1062** noAuction **1063** invalidTIF **1064** aonNotAllowed **1065** bboCross **1066** purge **1067** orderExpired **1068** aiq **1069** cnbboLimit **1070** noBbo **1071** mktOrder **1072** treasuryOptionNotAllowed **1073** openingCancel **1074** executionNotPossible **1075** invalidCapacity **1076** optionNotOpen **1077** openDelay **1078** liquidityTaker **1079** killswitchPurge **1080** adminCancel **1081** systemCancel **1082** brokerOption **1083** invalidSide **1084** invalidSpread **1085** invalidAuctionType **1086** invalidFormat **1087** frozen **1088** requestPending **1089** cancelUp **1090** cancelDown **1091** postOnlyTaker **1092** invalidState **1093** tooManyAuctions **1094** invalidAuctionParams **1095** rejectedReplace **1096** massCancel **1097** invalidReprice **1098** price **1099** size **1100** nbboLimit

Field Name	Data Type	Description
cancelReason ***(continued)***		**1101** impliedExec **1102** tooManyImplieds **1103** complexInstrExists **1104** exceededMaxComplexInstr **1105** firmExceededMaxComplexInstr **1106** invalidPtaContracts **1107** invalidMatchId **1108** invalidTradeId **1109** invalidCrossId **1110** invalidClientId **1111** dnttNotAllowed **1112** instrumentClosed **1113** atrLimitReached **1114** invalidISO **1115** invalidStepupPrice **1116** threeTickLimitReached **1117** pending **1118** pennyNbboRestriction **1119** invalidDntt **1120** invalidInstrType **1121** invalidOrderType **1122** invalidALO **1123** invalidFlashInst **1124** invalidPrefParty **1125** invalidReserveInfo **1126** invalidPersist **1127** invalidShortSaleInd **1128** invalidProduct **1129** invalidScope **1130** invalidOpenClose **1131** invalidToken **1132** invalidKillAction **1133** invalidLegCount **1134** invalidLegType **1135** invalidLegRatio **1136** invalidCrossType **1137** prefNotAllowed **1138** orderNotFound **1139** actionNotAllowed **1140** instrumentState **1141** qccNotAllowed **1142** qccWithStockNetPriceNotAllowed **1143** qccWithMultiOptLegNotAllowed **1144** invalidDestination **1145** maxRoutesAttempted **1146** destinationNotAvailable **1147** minQtyNotSatisfied

Field Name	Data Type	Description
cancelReason ***(continued)***		**1148** sorRespTimeout **1149** invalidAllocSplits **1150** qccWithStockPriceNotAllowed **1151** tooManyStockTradeAttempts **1152** notTob **1153** cod **1154** poolExhausted **1155** eodCancel **1156** unAuthorizedGiveup **1157** invalidTriggerId **1158** invalidAccount **1159** invalidAccountNoKill **1160** invalidAccountFirm **1161** beforeGtc **1162** afterNothingDone **1163** invalidRoutingStrategy **1164** invalidTargetFirm **1165** time **1166** minReserveOrderNotFullfilled **1167** closingCancel **1168** portRateBreached **1169** invalidTraderId **1170** stopOrderMissingPreviousTradePrice **1171** stopPriceOnlyAllowedForStopOrder **1172** firmSuspended **1173** traderSuspended **1174** portSuspended **1175** invalidInvestmentDecision **1176** invalidExecutionDecision **1177** invalidDea **1178** invalidPartyRoleQualifier **1179** instrumentExpired **1180** invalidBrokerPct **1181** invalidExecutionSourceCode **1182** prmGroupBlocked **1183** prmLimitsMissing **1184** prmGroupProductBlocked **1185** prmMaxOrderVolume **1186** prmMaxOrderValue **1188** maxOrderValue **1189** invalidPrmGroup **1190** prmProductOpenOrderVol **1191** prmProductOpenDelta **1192** prmProductOpenVega **1193** prmProductTradedVol **1194** prmProductTradedDelta **1195** prmProductTradedVega **1196** prmProductTotalVol **1197** prmProductTotalDelta **1198** prmProductTotalVega **1199** firmExceededMaxQuoteRequest **1200** circuitBreaker **1201** quoteRequestInProgress **1202** invalidEvent **1203** invalidMatchEventId **1205** invalidRfaInstruction **1206** rfaInstructionWithRfaId **1207** tobRepriced

Field Name	Data Type	Description
cancelReason ***(continued)***		**1208** invalidPrmLimit **1209** invalidPrmActionBlock **1210** prmGroupUnblocked **1211** prmProductUnblocked **1212** missingClearingAccount **1213** free_10001 **1214** orej_system_error **1215** orej_duplicate_order_id **1216** orej_invalid_time_for_acceptance **1217** orej_not_open_for_trading **1218** orej_unacceptable_volume **1219** orej_invalid_auction_response_attribute **1220** orej_limit_too_far_below_bid **1221** orej_limit_too_far_above_ask **1222** orej_giveup_override_not_allowed **1223** orej_aon_replace_not_allowed **1224** orej_opg_after_opening **1225** orej_off_floor_acct_not_allowed **1226** orej_invalid_volume **1227** orej_mkt_is_invalid **1228** orej_fok_is_invalid **1229** orej_auction_response_not_allowed **1230** orej_post_only_reprice **1231** free_10019 **1232** free_10020 **1233** free_10021 **1234** orej_invalid_limit_price **1235** orej_invalid_stop_price **1236** orej_buy_stop_lteq_bid **1237** orej_sell_stop_gteq_ask **1238** free_10026 **1239** orej_mm_must_be_limit **1240** orej_firm_must_be_limit **1241** orej_bd_must_be_limit **1242** free_10030 **1243** orej_aon_not_allowed_for_mm **1244** orej_aon_not_allowed_for_firm **1245** orej_aon_not_allowed_for_bd **1246** free_10034 **1247** free_10035 **1248** free_10036 **1249** free_10037 **1250** free_10038 **1251** orej_missing_account_id **1252** free_10040 **1253** free_10041 **1254** orej_restricted_option **1255** orej_invalid_open_close **1256** orej_mm_only **1257** orej_must_be_straight_cancel **1258** orej_target_not_found **1259** orej_target_cancel_pending **1260** orej_target_filled **1261** orej_target_cancelled **1262** free_10050 **1263** orej_target_not_open **1264** free_10052 **1265** orej_cancel_buy_sell_mismatch **1266** orej_cancel_symbol_mismatch **1267** orej_repl_symbol_mismatch

Field Name	Data Type	Description
cancelReason ***(continued)***		**1268** orej_cancel_volume_mismatch **1269** orej_cancel_price_mismatch **1270** orej_cancel_origin_mismatch **1271** orej_cancel_mm_mismatch **1272** free_10060 **1273** free_10061 **1274** free_10062 **1275** orej_cancel_bad_leaves_volume **1276** free_10064 **1277** orej_missing_mm_badge **1278** free_10066 **1279** free_10067 **1280** orej_mm_badge_not_allowed **1281** free_10069 **1282** orej_broker_option **1283** orej_stale_order **1284** orej_listed_routing_only **1285** orej_in_trading_halt **1286** free_10074 **1287** free_10075 **1288** orej_unknown_clearing_firm **1289** orej_mar_too_many_routes **1290** orej_mar_duplicate_order **1291** orej_mar_exch_direct_not_allowed **1292** orej_mar_exch_direct_cust_only **1293** orej_luld **1294** orej_suspend **1295** orej_killswitch **1296** orej_liquidity_taker **1297** free_10085 **1298** free_10086 **1299** free_10087 **1300** free_10088 **1301** orej_tltc **1302** free_10090 **1303** orej_purge **1304** free_10092 **1305** orej_aiq **1306** orej_reentry_required **1307** orej_nbbo_too_wide **1308** orej_invalid_msg_type **1309** orej_required_tag_missing **1310** free_10098 **1311** free_10099 **1312** free_10100 **1313** orej_invalid_firm **1314** orej_invalid_cross_surrender **1315** orej_invalid_br_seqno **1316** orej_invalid_side **1317** orej_invalid_kind **1318** orej_off_floor_req_exch **1319** orej_off_floor_req_multacc **1320** orej_invalid_multacc **1321** orej_off_floor_req_multiacc **1322** orej_invalid_strike_price **1323** orej_invalid_order_type **1324** orej_invalid_cust_firm **1325** free_10113 **1326** orej_invalid_send_time **1327** orej_invalid_tif

Field Name	Data Type	Description
cancelReason *(continued)*		**1328** free_10116 **1329** orej_invalid_aon **1330** orej_iso_aon_is_invalid **1331** orej_opg_co_not_allowed **1332** orej_opg_iso_not_allowed **1333** orej_invalid_qualifier **1334** free_10122 **1335** orej_invalid_orig_mkt **1336** orej_invalid_option_symbol **1337** orej_cancel_cmta_mismatch **1338** orej_cancel_supp_mismatch **1339** orej_cancel_crosstype_mismatch **1340** orej_cancel_openclose_mismatch **1341** orej_cancel_execbroker_mismatch **1342** orej_cancel_fbnum_mismatch **1343** orej_supp_id_too_long **1344** orej_invalid_mm_badge **1345** free_10133 **1346** free_10134 **1347** free_10135 **1348** free_10136 **1349** free_10137 **1350** free_10138 **1351** free_10139 **1352** free_10140 **1353** orej_invalid_strategy **1354** orej_invalid_leg_ratio **1355** orej_duplicate_leg_ref_id **1356** orej_invalid_num_legs **1357** free_10145 **1358** orej_invalid_non_conforming_ratio **1359** orej_price_violates_spp_limit **1360** orej_feature_not_supported **1361** free_10149 **1362** orej_open_delay **1363** orej_preopen_ioc **1364** orej_iso_must_be_limit **1365** orej_invalid_security_type **1366** free_10154 **1367** orej_invalid_cl_order_id **1368** orej_invalid_orig_cl_order_id **1369** orej_invalid_ifi **1370** orej_invalid_exec_inst **1371** orej_invalid_route_inst **1372** orej_iso_opg_is_invalid **1373** orej_poss_dup **1374** free_10162 **1375** free_10163 **1376** orej_invalid_exp **1377** orej_invalid_leg_ref_id **1378** orej_cancel_clearing_mismatch **1379** orej_iso_not_allowed **1380** orej_invalid_handling_inst **1381** orej_opg_stop_limit_not_allowed **1382** orej_auction_eligibility_mismatch **1383** orej_cannot_change_stop_class **1384** orej_exp_day_invalid **1385** orej_invalid_prin_agency **1386** orej_invalid_stock_leg **1387** orej_auction_in_progress

Field Name	Data Type	Description
cancelReason ***(continued)***		**1388** orej_invalid_nwt_price **1389** orej_invalid_auction_id **1390** orej_invalid_cross_specs **1391** orej_straight_cxl_not_allowed **1392** orej_cxl_replace_not_allowed **1393** orej_invalid_num_orders **1394** orej_order_ids_same **1395** orej_must_improve_price **1396** orej_msg_too_late_to_process **1397** orej_no_auction **1398** orej_nbbo_crossed **1399** orej_attribute_mismatch **1400** orej_symbol_not_open **1401** orej_exch_direct_must_be_limit **1402** orej_invalid_max_floor **1403** orej_invalid_min_quantity **1404** orej_invalid_underlying **1405** orej_invalid_risk_request **1406** orej_wait_iso_not_allowed **1407** orej_opg_aon_not_allowed **1408** orej_buy_market_order **1409** orej_bbo_invalid **1410** free_10198 **1411** orej_reserve_not_allowed **1412** orej_postonly_not_allowed **1413** orej_invalid_floor_brk **1414** orej_invalid_priv_ref **1415** orej_invalid_effective_time **1416** orej_invalid_good_til_date **1417** orej_invalid_cross_client_order_id **1418** orej_invalid_num_sides **1419** orej_invalid_display_when **1420** orej_invalid_price_prot_scope **1421** orej_invalid_auction_inst **1422** orej_invalid_stepup_price **1423** orej_invalid_stepup_price_type **1424** orej_invalid_spec_order_type **1425** orej_invalid_exposure **1426** orej_invalid_broker_pct **1427** orej_invalid_price_delta **1428** orej_must_be_limit **1429** orej_must_be_routable **1430** orej_must_persist **1431** orej_must_be_aon **1432** orej_opg_stop_not_allowed **1433** orej_reserve_modification_invalid **1434** orej_invalid_entitlement_req_id **1435** orej_invalid_no_party_entitlements **1436** orej_invalid_list_update_action **1437** orej_invalid_no_party_details **1438** orej_invalid_party_detail_id **1439** orej_invalid_party_detail_role **1440** orej_invalid_id_source **1441** orej_invalid_security_id **1442** orej_invalid_alloc_id **1443** orej_invalid_alloc_trans_type **1444** orej_invalid_trade_date **1445** orej_invalid_no_allocs **1446** orej_invalid_alloc_shares **1447** orej_invalid_no_execs

Field Name	Data Type	Description
cancelReason *(continued)*		**1448** orej_invalid_exec_id **1449** orej_exec_broker_required **1450** orej_invalid_shares **1451** orej_invalid_display_range **1452** orej_postonly_replace **1453** orej_invalid_maturity_date **1454** orej_invalid_security_exchange **1455** orej_too_many_auctions **1456** orej_mar_cust_limit_qty **1457** orej_mar_cust_limit_notional **1458** orej_mar_cust_limit_agg_qty **1459** orej_mar_cust_limit_agg_notional **1460** orej_invalid_match_id **1461** orej_invalid_pta_account **1462** orej_invalid_pta_contracts **1463** orej_invalid_client_id **1464** orej_preferencing_not_allowed **1465** orej_invalid_stock_leg_giveup **1466** orej_invalid_contra_side_short_sell **1467** orej_pta_not_allowed **1468** orej_qcc_invalid_stock_ratio **1469** orej_cancel_strategy_mismatch **1470** orej_destination_not_available **1471** orej_invalid_underlying_price **1472** orej_invalid_underlying_qty **1473** orej_invalid_rfp_id **1474** orej_invalid_root_parties **1475** away_status_New **1476** away_status_PartiallyFilled **1477** away_status_Filled **1478** away_status_Done **1479** away_status_Canceled **1480** away_status_Replaced **1481** away_status_PendingCancel **1482** away_status_Stopped **1483** away_status_Rejected **1484** away_status_Suspended **1485** away_status_PendingNew **1486** away_status_Calculated **1487** away_status_Expired **1488** away_status_Accepted **1489** away_status_PendingReplace **1490** away_status_Restated **1491** away_status_Trade **1492** away_status_TradeCancel **1493** away_status_TradeCorrect **1494** alloc_status_Accepted **1495** alloc_status_BlockLevelReject **1496** alloc_status_PartialAccept **1497** alloc_status_NotYetProcessed **1498** invalidTimeOfAgreement **1499** invalidTradeReportId **1500** invalidTradeReportRefId **1501** invalidAgencyCross **1502** invalidHandlingInstr **1503** invalidEqualLeg **1504** invalidMinBlockTradeSize **1505** invalidDeferralThreshold **1506** invalidTradePublishIndicator **1507** invalidMaximumTradeReportSize

Field Name	Data Type	Description
cancelReason ***(continued)***		**1508** invalidTradeType **1509** flexInstrExists **1510** invalidCircuitBreakerId **1511** invalidPriceProtectionTableCode **1512** invalidStrikePrice **1513** invalidExpirationDate 1514 REJ_NO_ERROR 1515 REJ_OPEN_ORDER_VALUE 1516 REJ_OPEN_ORDER_TOTAL_VALUE 1517 REJ_TRADE_VALUE 1518 REJ_TRADE_TOTAL_VALUE 1519 REJ_ORDER_RATE 1520 REJ_REPEATED_ORDER_GEN 1521 invalidStrategy 1522 undReentry 1523 invalidSelfReplenishVolume 1524 invalidAuctionDuration 1525 invalidLegPrice 1526 orej_invalid_alloc_instruction 1527 systemNotAvailable OTHER OTHER **Allowed Values: MEMXOP** **0** Other - This order was canceled for some other reason not listed. **1** UserRequestedCancel - The client sent a OrderCancelRequest or OrderMassCancelRequest for this order. **5** ExecutionPriceCollar - The price of the order fell outside execution price collar bands. **6** Halted - The market on the order's security was halted. **7** ExchangeSupervisory - Operational or supervisory actions taken by MEMXOP resulted in the cancellation of this order. **8** OrderExpired - The order was sent with an expiration time and had the "good for time" time in force set, and the supplied expiration time passed. **10** MatchTradePrevention - This or another associated order's specified self trade prevention behavior triggered the cancellation of this order. **13** ParticipantDisconnect - The participant directed that their orders should be canceled when the trading system detects a disconnection, and the participant disconnected. **14** OrderNotBookable – The Order is not of bookable type (this may include market orders, IOC, FOK, etc). **17** FirmDisabled – The order was cancelled because the firm was disabled. **18** EFIDDisabled – The order was cancelled because the EFID was disabled. **19** AccountDisabled – The order was cancelled because the Account was disabled. **Allowed Values: Nasdaq Equities – NSDQ, PSX, BX** **1** User requested cancel. Sent in response to a Cancel Order Message or a Replace Order Message **2** Immediate or Cancel order.

Field Name	Data Type	Description
		3 Timeout. The Time In Force for this order has expired **4** Supervisory. **5** This order cannot be executed because of a regulatory restriction **6** Self-Match Prevention. **7** System cancel. **8** Cross-canceled. Non-bookable cross orders that did not execute in the cross. **9** Order canceled due to insufficient quantity **10** This order cannot be executed because of Market Collars **11** Halted. The on-open order was canceled because the symbol remained halted after the opening cross-completed. **13** Closed. Any DAY order that was received after the closing cross is complete in a given symbol will receive this cancel reason. **15** Administrative cancel **16** Post Only Cancel. This Post Only order was canceled because it would have been price slid for NMS. **17** Post Only Cancel. This Post Only order was canceled because it would have been price slid due to a contra side displayed order on the book **18** Direct Listing with Capital Raise amt exceeded **19** Open Protection **20** Discretion **21** Cross Supervisory **22** Managed Orders **23** Cancel On Disconnect **24** User Modified **25** Oddlot **26** User Replaced **27** User Split **28** System Downtick **29** Market Collar **30** Late Cancel **31** Quality Cancel **32** Forced Cancel **33** Reject Cancel **ADMIN** for an administrative cancel **FEATURE** in the service of a customer-requested feature **OTHER** OTHER
capacity	Choice	*Event(s): Order Accepted Event, Order Route Event, Order Modified Event, Order Trade Event, Order Fill Event, Order Modify Route Event, Order Restatement Event* Specifies the capacity of a given order or side of a trade. **Allowed Values: NYSE Equities** **ErrorAccount**
definedMMDEData	Name Value Pairs	*Event(s): Market Maker Dictionary Entry (MMDE)* A list of key/value pairs, providing machine parseable exchange specific regulatory context data for the Equity Market Maker.

Field Name	Data Type	Description
		Allowed Values: Nasdaq Equities – NSDQ, PSX, BX **MMSTATE** Market Maker Status for Intraday Changes. Value must be one of the following **O** Open **C** Closed **W** Withdrawn **E** Excused Withdrawn **S** Suspended **D** Deleted **N** None **Allowed Values: IEX** **MMRegistrationEvent** Registration event codes for intraday Market Maker status changes. When provided, it must be one of the following values (e.g. MMRegistrationEvent=S): **A** Accidental Termination **B** Reinstate Accidental **E** Reinstate Regulatory **R** Reinstate Excused **S** Start of Day **T** Reinstate Voluntary **V** Voluntary Termination **W** Excused Withdrawal **X** Regulatory Termination
definedNoteData **definedNoteData (*continued*)**	Name Value Pairs	*Event(s): Note (NOTE)* A list of key/value pairs, providing machine parseable data for the notation. The attributes must be defined in this specification. **Allowed Values: Cboe Legacy (C1) Only** *active 3/29/2019 - 10/4/2019* **SubNoteType** Requires a Choice value (e.g SubNoteType=XXX) where XXX must be one of the following choices. **SELECTED** PAR Order Select Time and NBBO at the time **RECEIVED** PAR Order Received Time and NBBO at the time **TRADED** PAR Order Trade Time and NBBO at the time **REPRESENT** PAR Order represent time and NBBO at the time **UID** A unique number assigned by the originating system to identify the row in SBT_ORDER_HIST. The value must be Unsigned (e.g. UID=12345). **RemQty** Quantity remaining after the fill. The value must be Unsigned (e.g., RemQty=700). **RouteSrc** The source of the route as a text field (Text<40>) of workstation name, PAR broker, etc (e.g., RouteSrc=ABC123). **RouteDest** The destination of the route as a text field (Text<40>) of

Field Name	Data Type	Description	
definedNoteData (*continued*)			workstation name, PAR broker, etc (e.g., RouteSrc=ABC123).
		RouteSrcType	The location type where the order is routed from. The value is one of the following integer values (e.g., RouteSrcType=3): **0** Unspecified **1** CMI **3** TE **4** PAR **5** BOOTH_OMT **6** CROWD_OMT **7** HELP_DESK_OMT **8** OHS **9** LINKAGE **10** DISPLAY **11** Broker Dealer (Stock orders derived from CPS Cross) **12** Broker Dealer (Stock Orders derived from CPS Market Order Split)
		RouteDestType	The location type where the order is routed to. The value is one of the same as described in RouteSrcType.
		RouteRes	Indicates the reason for the route. The value is one of the integer values (e.g., RouteRes=7) from the following list: **1** VOLUME_CHECK **2** AUTO_EXECUTION **3** DIRECT_ROUTE **4** ALTERNATE_ROUTE **5** DISCRETIONARY_OR_NH_ORDER **6** ALL_ROUTING_ATTEMPT_FAILED For reroute attempts: **7** HAL_REROUTING **8** REROUTING_TO_SENDER **9** REROUTING_TO_DEFAULT_OMT **10** LINKAGE_ROUTE For PAR print requests: **11** PAR_PRINT_ORDER_INTRA_DAY **12** PAR_PRINT_ORDER_END_OF_DAY **13** PAR_PRINT_CANCEL **14** PAR_PRINT_CANCEL_REPLACE For PAR order reroute TA and TB: **15** MANUAL_REROUTE_ORDER_TA **16** MANUAL_REROUTE_ORDER_TB **17** MANUAL_REROUTE_ORDER_BOOK **18** MANUAL_REROUTE_ORDER_AUCTION **19** CANCEL_FOLLOW_ORDER For PAR order and fill timeouts:

Field Name	Data Type	Description	
			20 MANUAL_ORDER_TIMEOUT **21** MANUAL_ORDER_FILL_TIMEOUT **22** CABINET_ORDER **23** SIMPLE_FILL_REJECT **24** COMPLEX_FILL_REJECT **25** CANCEL_REQUEST_ON_RSS **26** NBBO_REJECT **27** TRADE_NOTIFICATION_BUNDLE_TIMEOUT **28** TRADE_NOTIFICATION_ACK_TIMEOUT **29** TRADE_NOTIFICATION_REJECT **30** FILL_REPORT_DROP_COPY **31** CANCEL_REPORT_DROP_COPY **32** PREMIUM_EXCEEDS_REASONABILITY **33** VOLUME_DEVIATION_CHECK_FAILED_ALL_LEVELS **34** VOLUME_DEVIATION_CHECK_PASSED_LEVEL_1 **35** VOLUME_DEVIATION_CHECK_PASSED_LEVEL_2 **36** VOLUME_DEVIATION_CHECK_PASSED_LEVEL_3 **37** CANCEL_REQUEST_ON_FALLBACK **38** TOO_MANY_ROUTES **39** PRODUCT_STATE_ROUTE **40** VOLUME_MAINTENANCE_MISMATCH **41** FORCED_LOGOFF_PAR **42** MANUAL_REROUTE_ORDER_SR **46** MANUAL_REROUTE_ORDER_FR **302** LINKAGE_STALE_EXECUTION
definedNoteData (*continued*)		**BBOBP**	BBO bid price; the value is of type Price.
		BBOBS	BBO bid size; the value is of type Unsigned.
		BBOAP	BBO ask price; the value is of type Price.
		BBOAS	BBO ask size; the value is of type Unsigned.
		NBBOBP	NBBO bid price; the value is of type Price.
		NBBOBV	NBBO bid exchange volume; the value is of type Unsigned.
		NBBOAP	NBBO ask price; the value is of type Price.
		NBBOAV	NBBO ask exchange volume; the value is of type Unsigned.
		DSMBP	Derived Spread Market bid price; the value is of type Price
		DSMBS	Derived Spread Market bid size; the value is of type Unsigned
		DSMAP	Derived Spread Market ask price; the value is of type Price
		DSMAS	Derived Spread Market: The (Integer)
		BBP	Book bid price; the value is of type Price.
		BBS	Book bid size; the value is of type Unsigned.
		BAP	Book ask price; he value is of type Price.
		BAS	Book ask size; the value is of type Unsigned.
		AuctionType	The type of auction; the value is one of the following integers **0** Auction Unspecified **1** AUCTION_INTERNALIZATION (AIM/Complex AIM)

<table>
<tr><th>Field Name</th><th>Data Type</th><th>Description</th></tr>
<tr><td>definedNoteData
(continued)</td><td></td><td>
<table>
<tr><td>2</td><td>AUCTION_STRATEGY</td></tr>
<tr><td>3</td><td>AUCTION_REGULAR_SINGLE</td></tr>
<tr><td>4</td><td>AUCTION_HAL</td></tr>
<tr><td>5</td><td>AUCTION_SAL</td></tr>
<tr><td>8</td><td>AUCTION_DAIM (for Directed AIM)</td></tr>
<tr><td>-4</td><td>AUCTION_HALO</td></tr>
<tr><td>-8</td><td>AUCTION_NEW_HAL</td></tr>
</table>
<table>
<tr><td>AucTradeQty</td><td>auction trade quantity; the value will be Unsigned</td></tr>
<tr><td>AucEarlyTerm</td><td>indicates if an auction ended early; the value is Boolean (true or false)</td></tr>
<tr><td>AuctionID</td><td>Optional field of type UNSIGNED</td></tr>
<tr><td>ActTime</td><td>The actual time at which activity happened on PAR or ME; the value will be Timestamp</td></tr>
</table>
Allowed Values: Cboe Options
active 10/7/2019 – present
<table>
<tr><td>BBOBP</td><td>BBO bid price; the value is of type Price.</td></tr>
<tr><td>BBOBS</td><td>BBO bid size; the value is of type Unsigned.</td></tr>
<tr><td>BBOAP</td><td>BBO ask price; the value is of type Price.</td></tr>
<tr><td>BBOAS</td><td>BBO ask size; the value is of type Unsigned.</td></tr>
<tr><td>NBBOBP</td><td>NBBO bid price; the value is of type Price.</td></tr>
<tr><td>NBBOBV</td><td>NBBO bid exchange volume; the value is of type Unsigned.</td></tr>
<tr><td>NBBOAP</td><td>NBBO ask price; the value is of type Price.</td></tr>
<tr><td>NBBOAV</td><td>NBBO ask exchange volume; the value is of type Unsigned.</td></tr>
<tr><td>BBP</td><td>Book bid price; the value is of type Price.</td></tr>
<tr><td>BBS</td><td>Book bid size; the value is of type Unsigned.</td></tr>
<tr><td>BAP</td><td>Book ask price; he value is of type Price.</td></tr>
<tr><td>BAS</td><td>Book ask size; the value is of type Unsigned.</td></tr>
<tr><td>SubNoteType</td><td>Requires a Choice value (e.g SubNoteType=XXX) where XXX must be one of the following choices.
<table>
<tr><td>SELECTED</td><td>PAR Order Select Time and NBBO at the time</td></tr>
<tr><td>RECEIVED</td><td>PAR Order Received Time and NBBO at the time</td></tr>
<tr><td>TRADED</td><td>PAR Order Trade Time and NBBO at the time</td></tr>
<tr><td>REPRESENT</td><td>PAR Order represent time and NBBO at the time</td></tr>
</table></td></tr>
<tr><td>UID</td><td>A unique number assigned by the originating system to identify the row in SBT_ORDER_HIST. The value must be Unsigned (e.g. UID=12345).</td></tr>
<tr><td>RouteDest</td><td>The destination of the route as a text field (Text<40>) of workstation name, PAR broker, etc (e.g., RouteSrc=ABC123).</td></tr>
</table>
Allowed Values: NYSE Options
Cabinet
FLEX
FLEXPCT
</td></tr>
</table>

Field Name	Data Type	Description
		FloorTrade **FloorTradeNamesLater** **FloorTradeNamesLaterAllocation** **Allowed Values: NYSE Equities** **AucPrc** Price on the auction request (AucPrc=<price value>) **DMM** Designated Market Maker (DMM=<MPID>) **Allowed Values: BOX** **ST** Requires a choice from the following list: **InOrderBook** **Executed** **Exposed** **ToOla** **Directed** **CancelPending** **Eliminated** **TraderCancelled** **EliminatedOutOfLimit** **EliminatedByCircuitBreaker** **EliminatedOnDisconnection** **EliminatedByMarketControl** **EliminatedDueToUnpricedLeg** **EliminatedDueToTradingRestriction** **CancelledBySupervisor** **Received** **EliminatedDueToTradeLimitExceeded** **EliminatedDueToTradeActivityLimitExceeded** **EliminatedDueToMaximumNbTriggersLimitExceeded** **EliminatedDueToDrillThroughProtection**
exchOriginCode	Choice	*Event(s): Simple Option Order Accepted Event, Complex Option Order Accepted Event, Option Order Modified Event, Internal Complex Option Route Event, Option Trade Event, Options Order Restatement Event, Post Trade Allocation Event* Exchange-specific codes that specify the origin of an order. CAT will map all of these exchange-defined codes to either C - Customer, F - Firm, or M - Market Maker internally. Only the exchange specific codes as defined below need to be included in this field. Below are the accepted values for each exchange, with their description, and their mapping to C, F, or M in CAT in parentheses. Note that some values are marked as "C/M," C/M will map to customer unless an order has mktMkrSubAccount, when it will map to M. **Allowed Values: Cboe Legacy (C1)** *active 3/29/2019 – 10/4/2019* **B** Broker Dealer (C) **C** Customer (C) **D** Customer Floor Broker Workstation (C)

Field Name	Data Type	Description
exchOriginCode ***(continued)***		**E** Customer Internal (C) **F** Firm (F) **H** Firm Internal (F) **I** In Crowd Market Maker (M) **J** Firm Floor Broker Workstation (F) **K** Broker Dealer Floor Broker Workstation (C) **L** B/Ds that are billed as 'Firm' but clear in the 'C' range at OCC (C) **M** Market Maker (M) **N** Away Market Maker (M) **R** Broker Dealer Internal (C) **U** MM from FBW (C/M) **W** Broker Dealer Floor Broker Workstation (C/M) **X** Customer BD (C/M) **Z** N,Y from FBW (C/M) **Allowed Values: NYSE Options** **C** Customer (C) **F** Firm (F) **BD** Broker Dealer (C/M) **M** Market Maker (M) **P** Professional Customer (C) **Allowed Values: Cboe** **B** Broker Dealer (C) **C** Customer (C) **F** Firm (F) **J** Joint Back Office (F) **L** Non TPH Affilliate (C) **M** Market Maker (M) **N** NonRegMarketMaker (M) **U** ProCustomer (C) **Allowed Values: BOX** **6** Public Customer (C) **7** Broker Dealer (F) **8** Market Maker (M) **W** Broker Customer (C) **X** Away Affiliated Market Maker (M) **T** Professional Customer **Y** Away Broker or Floor Broker (F) **Z** Away Market Maker or Floor Market Maker (M) **V** Away Broker Customer or Floor Broker Customer (C) **Allowed Values: MEMXOP** **1** Customer (C) **2** Professional Customer (C) **3** Broker Dealer (F)

Field Name	Data Type	Description
exchOriginCode ***(continued)***		**4** Broker Dealer Customer (C) **5** Firm (F) **6** Market Maker (M) **7** Away Market Maker (M) **Allowed Values: MIAX** **1** Market Maker (M) **2** Away MM (M) **3** Broker Dealer (F) **4** Firm (F) **5** Pri Customer (C) **6** Non Pri Customer (C) **Allowed Values: MIAX Pearl** **1** Market Maker (M) **2** Away MM (M) **3** Broker Dealer (F) **4** Firm (F) **5** Pri Customer (C) **6** Non Pri Customer (C) **Allowed Values: MIAX Emerald** **1** Market Maker (M) **2** Away MM (M) **3** Broker Dealer (F) **4** Firm (F) **5** Pri Customer (C) **6** Non Pri Customer (C) **Allowed Values: MIAX SPHR** **1** Market Maker (M) **2** Away MM (M) **3** Broker Dealer (F) **4** Firm (F) **5** Pri Customer (C) **6** Non Pri Customer (C)
exchOriginCode ***(continued)***		**Allowed Values: NASDAQ Options - NOBO, PHLX, NOM, ISE, GEMX, MRX** **1** Customer (C) **2** Firm (F) **3** Floor MM (M) **4** Off Floor MM (M) **5** Broker Dealer (C) **6** Professional Customer (C) **7** Proprietary Customer (C) **8** Retail Customer (C)

Field Name	Data Type	Description
		9 JBO (F) **10** Broker Dealer Firm (F)
executionCodes	Name / Value Pairs	*Event(s): Order Trade Event, Order Fill Event, Trade Correction Event, Option Trade Event, Stock Leg Fill Event, Options Trade Correction Event* Codes that provide a way to augment executions with specific information about the execution. The Execution Codes field has the same formatting as Order Handling Instructions, where zero or more codes can be entered to provide additional execution information, like where a trade may have been executed on the floor. Each code is separated by a single pipe symbol (ASCII decimal 124, hex 7C). Codes which require a value will include that value immediately after the code Field Name and a single equal sign (ASCII decimal 61, hex 3D). All instructions that apply to the order are to be included. **Allowed Values Cboe Legacy (C1)** *active 3/29/2019 – 10/4/2019* **TradeType** This code requires a choice value (e.g., TradeType=N) where N is a value from the following list: **B** Blocktrade **R** Regular Trade **F** Intermarket Sweep **L** No Print Linkage Trade **M** Manual Trade **P** Par Trade **X** Cross Product Leg Trade **S** Cross Product Cross Trade **I** Cross Product AIM Cross Trade **H** Handheld Trade **Q** Par to Market Maker Trade **1** Regular trade reversal **2** No Print Linkage Trade Reversal **3** No Print Linkage Trade Manual **T** Two-Day Trade **TradeSource** This code requires a choice value (e.g., TradeSource=PAR) where the value is one of the three following choices: **PAR** **System** **Manual** **FirmTradeRptTime** Shows the Firm Trade Report Time (applies to Block trade and manual trades, time the firm/market maker reports the floor trade), requires a timestamp (e.g., FirmTradeRptTime=20170108T023000.123456789). Note that the timestamp must be in the CAT timestamp format described in section 1.5 of the tech specs **FirmTradeTime** Shows the Firm Trade Time - applies to manual trades - Market Makers have an option to specify when they did the trade on the floor. Requires a timestamp (e.g., FirmTradeTime=20170108T023000.123456789). Note that the timestamp must be in the CAT timestamp format described in section 1.5 of the tech specs

Field Name	Data Type	Description
executionCodes *(continued)*		**TradeRptTime** Shows the Tape Report Time (when the system reports to OPRA i.e. when the GUI user hits the send button) applies to manual and block trades only. Requires a timestamp. (e.g., TradeRptTime=20170108T023000.123456789). Note that the timestamp must be in the CAT timestamp format described in section 1.5 of the tech specs **EndorseTime** (Floor only) In the case of a Names Later transaction, $TIME is the time this execution was endorsed by this side. If not specified, assume to be equal to FirmTradeRptTime.(e.g.EndoreTime= 111500.123456789.)This timestamp must be in the CAT time format described in section 1.5 of the tech specs **NamesLater** (Floor only) If present, this specifies that this side is reporting Names Later. EndorseTime will differ from FirmTradeRptTime. (e.g. NamesLater=Y) **BBOBP** CBOE BBO Bid Price at the time of the trade. Requires a price value. (e.g., BBOBP=12.25) **BBOBS** CBOE BBO Bid Size at the time of the trade. Requires an integer value. (e.g., BBOBS=400) **BBOAP** CBOE BBO ask price at the time of the trade. Requires a price value. (e.g., BBOAP=12.50) **BBOAS** CBOE BBO ask size at the time of the trade. Requires an integer value. (e.g., BBOAS=200) **BDATE** Shows the business date. Requires a date value expressed as YYYYMMDD (e.g., BDATE=20170112). **FloorActivityType** Types of Floor Execution; Choice fields: **Unspecified** **TradeWithAllExecution** **TradeWithBookExecution** **SwapExecution** **COAExecution** **InCrowdExecution** **RepresentedInCrowd** **TradeInitiatedInCrowd** **TradeEndorsement** **Allowed Values: Cboe** **DACClosePrice** Closing price for the underlying. Accepts a price value expressed as ##.#### (e.g. 12.3456). **DeltaRefPrice** The value of the underlying as known by the submitter of the order. Accepts a price value expressed as XX.XXXX (e.g. 12.3456). **DeltaValue** The multiplier applied to the difference between the referencePrice and the closing price of the option's underlying value (specified per leg in the case of a complex order). Accepts a value from -1.0000 to 1.0000. **FirmTradeRptTime** Shows the Firm Trade Report Time (applies to Block trade and manual trades, time the firm/market maker reports the floor trade), requires a timestamp (e.g., FirmTradeRptTime=20170108T023000.123456789). Note that the timestamp must be in the CAT timestamp format described in section 1.5 of the tech specs

Field Name	Data Type	Description
executionCodes ***(continued)***		**INTLIQ** Liquidity classification internal to Cboe. Requires a choice value (e.g., INTLIQ=X) from the following list: **A** added **R** removed **X** routed **B** both order washed/removed some liquidity then got booked **D** externally removed **c** conditionally added **C** auction **Q** options wait order **P** RemovedPending **SUBLIQ** Cboeinternal subliquidity indicator. This is filled in on executions once the code offering the best price to the member is selected. Requires a choice value (e.g., SUBLIQ=N) from the following list: **A** halt auction **b** AIM – Automated Improvement Mechanism **B** SUM (Options only – step up auctions mechanism) **c** Cboe Market Close **C** close auction **D** dark book **E** retail price improvement (BYX Equities: Retail Order vs. Retail Price Improving Order) **f** Floor Order **G** SetterNoSize **h** halt queued **H** hidden **I** hidden improved **J** joiner **k** BrokerPreferencing **K** hidden reserve (hidden portion of a reserve order) **m** hidden midpoint (US Equities: Hidden midpoint execution) **M** MiddayCross **n** CLNK **N** normal **O** open auction **o** open queued **P** IPO auction **p** Periodic Auction (applicable for Cboe-BYX only) **q** QCC (Options only - Qualified Contingent Cross) **R** bolt route **r** Persisted (GTC restatement) **s** SAM Auction **S** setter **T** dark Book IOC **u** ClosingCross

Field Name	Data Type	Description
executionCodes *(continued)*		**U** Turner **v** ClosingCrossBrokerPref **V** visible improved **x** Multilateral Compression Trade of Proprietary Product **y** Related Futures Cross (RFC) **z** Position Compression Cross (PCC) **TradeRptTime** — Shows the Tape Report Time (when the system reports to OPRA i.e. when the GUI user hits the send button) applies to manual and block trades only. Requires a timestamp. (e.g., TradeRptTime=20170108T023000.123456789). Note that the timestamp must be in the CAT timestamp format described in section 1.5 of the tech specs **Allowed Values: BOX** **FLEX** — Event is associated to a FLEX Option **TT** — Indicates when the trade was done. Requires a choice value from the following list: **Opening** **MarketOperation** **ContinuousTrading** **GuaranteedAuction** **SolicitationAuction** **FacilitationAuction** **ExecutedAway** **FloorTrade** **STI** — Indicates the trade type. Requires a choice value from the following list: **RegularTrade** **As-of-Trade** **Block Trade** **Late Trade** **Hidden Trade** **Price Volume Adjustment** **Exchange For Risk** **Basis Swap** **IsoInbound** **GdoTradeThrough** **PipSweep** **USContingent** **Pip** **Crossed** **FloorTrade** **SID** — Indicate the Strategy id. Value associated will be blank or will contain the Strategy Identification in the format of Text(10). **SOT** — Indicates the strategy order type. Requires a choice value from the following list: **IMPROVE**

Field Name	Data Type	Description
executionCodes *(continued)*		**INITO** **MBF** **EXPOSED** **CROSS** **CONTINGENT** **STID** Indicate the Strategy Trade Id. Value associated will be blank or will contain the Strategy Identification **STT** Indicates the strategy trade type. Requires a choice value from the following list: **Opening** **MarketOperation** **ContinuousTrading** **GuaranteedAuction** **SolicitationAuction** **FacilitationAuction** **ExecutedAway** **FloorTrade** **SV** Indicate the Strategy Verb. Value associated will be blank or will contain B (for Buy), S (for Sell). Note: allowed values included “Sell” or “Buy” as part of back processing only for trade dates 3/29/19 to 6/21/19. They were active between the processing dates of 7/26/19 to 8/30/19. **Allowed Values: MIAX** **AUC** Indicates an auction. Requires one of the values from the following list: **1** Opening **2** Reopening **3** Closing **4** Routing **5** LiquidityRefresh **6** PairedPrime **7** CustomerCrossPrime **8** QualifiedContingentCrossPrime **9** LiquidityExposure **C** ImmediateUncrossing **I** IIPOpening **L** CLEP **P** RIPReEvalutionCross **R** RIPReEvalution **U** URIPAuctionOnArrival **Y** IIPOpeningCross **Allowed Values: MIAX Emerald** **AUC** Indicates an auction. Requires one of the values from the following list: **1** Opening **2** Reopening **3** Closing **6** PairedPrime **7** CustomerCrossPrime

Field Name	Data Type	Description
executionCodes *(continued)*		**8** QualifiedContingentCrossPrime **C** ImmediateUncrossing **I** IIPOpening **L** CLEP **P** RIPReEvalutionCross **R** RIPReEvalution **U** URIPAuctionOnArrival **Y** IIPOpeningCross **Allowed Values: CHX** (Legacy as of 11/2019) **TradeType** Name value pair, which requires value to be one of the following choices from the following list: **CSP** CSS entered correspondent trades **AWA** Away Market Executions **CHX** ECHX Trade **MAN** Manual **DRP** Drop copy away market execution **NAM** Recovery required **RCV** Recovery of NAME/NAME trade **AWE** Away sent electronically thru CHX systems **AWM** Away sent manually thru CHX systems **RPT** Allocation report **AWF** Away market trades cleared by CHX **VEN** Away market clearing flip - non-ORS **AAW** IB Alternative Away Market Execution **AOR** ORS Away market clearing flip **RPS** Riskless Principal Second Component Trade **SNAP** Sub-second Non-displayed Auction Process (SNAP) Trade **executionID** For OrderFill, this is the execution ID received from the routing vendor. The value is of type Text<40> **executionMarket** For OrderFill - requires a choice value from the following list: **XCHI** NYSE Texas **XNYS** New York Stock Exchange **XASE** NYSE American **ARCX** NYSE ARCA **XBOS** Boston Stock Exchange **XPHL** Philadelphia Stock Exchange **XCIS** NYSE National **XADF** FINRA ADF **XCBO** Chicago Board Options Exchange **XNAS** NASDAQ Stock Exchange **BATS** Cboe BZXStock Exchange **BATY** Cboe BYZ - Exchange, Inc. **EDGA** Cboe EDGA **EDGX** Cboe EDGX **IEXG** Investors Exchange

Field Name	Data Type	Description
executionCodes *(continued)*		**Allowed Values: NYSE Options** **Cabinet** **COA** — Auction Type **Complex** **CUBE Auction** — Part of back processing only for trade dates 3/29/19 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19. . **CUBEAuction** **Flex** **Man** **Open Auction** — Part of back processing only for trade dates 3/29/19 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19. **OpenAuction** **Allowed Values: NYSE Equities** **CROSS** **Allowed Values: IEX** **A** — Member adds liquidity against a Retail Liquidity Provider order **C** — Closing Auction on IEX **B** — Tape B Security **D** — Execution of displayed Continuous Book interest in a cross or auction **H** — Halt Auction Opening on IEX **I** — Continuous Trade on IEX **K** — Discretionary Peg, Fixed Midpoint Peg, Midpoint Peg, or Primary Peg order removes displayed liquidity (Tape B) **L** — Traded with Displayed Liquidity **M** — Added **O** — Opening Auction on IEX **P** — IPO Auction Opening on IEX **Q** — Removes liquidity during a crumbling quote **R** — Retail order removes liquidity **S** — Self Trade on IEX **T** — Removed **X** — Opening Match on IEX **Y** — Post only order executes on entry **W** — Resting order removes against Post Only order **Allowed Values: NASDAQ ISE, GEMX, MRX, NOBO** **liquidityCode** — Name value pair, requires one of the following values from the following list: **0** None **1** Maker **2** Taker **4** Response

Field Name	Data Type	Description
executionCodes *(continued)*		**5** Hidden **6** OpeningRotation **7** Cross **8** FlashedOrder **9** FlashResponse **10** RoutedOut **11** TradeReport **12** ComboMakerAgainstCombo **13** ComboTakerAgainstCombo **14** ComboResponseAgainstCombo **15** ComboHiddenAgainstCombo **16** ComboOpeningRotation **17** ComboCross **18** ComboTakerAgainstRegular **19** RegularMakerAgainstCombo **20** ComboTakerAgainstIO **21** RegularTakerAgainstIO **22** IOMakerAgainstCombo **23** IOMakerAgainstRegular **24** RegularMakerAgainstIOParticipant **25** IOParticipantTakerAgainstRegular **26** BrokenPriceImprovement **27** BrokenFacilitation **28** BrokenSolicitation **29** ComboBrokenPriceImprovement **30** ComboBrokenFacilitation **31** ComboBrokenSolicitation **32** Block **33** BlockResponse **34** DirectedResponse **35** Facilitation **36** FacilitationResponse **37** PriceImprovement **38** PriceimprovementResponse **39** Solicitation **40** SolicitationResponse **41** QualifiedContingentCross **42** CustomerToCustomer **43** ComboFacilitation **44** ComboFacilitationResponse **45** ComboPriceImprovement **46** ComboPriceImprovementResponse **47** ComboSolicitation **48** ComboSolicitationResponse **49** ComboQualifiedContingentCross **50** ComboCustomerToCustomer **51** SweepRoutedOut

Field Name	Data Type	Description
executionCodes ***(continued)***		**52** SweepTradeReport **53** ComboTakerAgainstRegularThruNbbo **54** ComboTakerAgainstIOThruNbbo **55** SimpleExposureOrderInitiatorUponReceipt **56** SimpleExposureOrderInitiator **57** SimpleExposureOrderResponder **OTHER** Other **BuyMatchId** Unsigned value **SellMatchId** Unsigned value **AuctionId** Unsigned value **TradeSource** Name value pair, requires one of the following values from the following list: **0** AUTO_EXECUTION **1** OPENING **2** FLASH **3** EXPOSURE **4** BLOCK **5** PIM **6** PIM_COMBO **7** FAC **8** FAC_COMBO **9** SOL **10** SOL_COMBO **11** CCC **12** CCC_COMBO **13** QCC **14** QCC_COMBO **15** MANUAL **16** NOS **17** OPENING_UNCROSS **18** UNCROSS **OTHER** OTHER **Allowed Values: NASDAQ – PHLX, NOM** **TradeSource** Name value pair, requires one of the following values from the following list: **1** AUTOEX **2** DET **3** EBOOK **4** NOS **5** FBMS **6** SWEEP **7** QUOTE_M **8** CO_SWEEP **9** LEGGING **10** COMPLEX **11** OPENING

Field Name	Data Type	Description
executionCodes *(continued)*		**12** COLA **13** COCRA **14** PIXL_AUTO **15** PIXL_STOP **16** QCC **17** QCC_FBMS **FLEX** FLEX **OTHER** OTHER **BuyMatchId** Unsigned value **SellMatchId** Unsigned value **AuctionId** Unsigned value **Allowed Values: Nasdaq – ISE** *in addition to values defined above* **liquidityCode** Name value pair, requires one of the following values from the following list: **58** Flex Auction **59** Flex Auction Responder **60** Flex Price Improvment **61** Flex Price Improvement Responder **62** Flex Broken Price Improvement **63** Flex Solicitation **64** Flex Solicitation Responder **65** Flex Broken Solicitiation **66** Combo Flex Auction **67** Combo Flex Auction Responder **68** Combo Flex Price Improvement **69** Combo Flex Price Improvement Responder **70** Combo Flex Broken Price Improvement **71** Combo Flex Solicitation **72** Combo Flex Solicitation Responder **73** Combo Flex Broken Solicitation **TradeSource** Name value pair, requires one of the following values from the following list: **** **21** FLEX **22** FLEX_COMBO **Allowed Values: Nasdaq – NOBO** *in addition to values defined above* **TradeSource** Name value pair, requires one of the following values from the following list: **20** AUTO_EXECUTION **21** OPENING **23** EXPOSURE **24** BLOCK

Field Name	Data Type	Description
		25 PIM **26** PIM_COMBO **27** FAC **28** FAC_COMBO **29** SOL **30** SOL_COMBO **31** **CCC** **32** CCC_COMBO **33** QCC **34** QCC_COMBO **35** MANUAL **36** NOS **37** OPENING_UNCROSS 38 UNCROSS **Allowed Values: LTSE** **L** Continuous Trade on LTSE **S** Self Trade on LTSE **O** Opening Auction on LTSE **C** Closing Auction on LTSE **H** Halt Auction Opening on LTSE **N** IPO Auction Opening on LTSE
handlingInstructions	Name / Value Pairs	*Event(s): Order Accepted Event, Order Route Event, Order Modified Event, Order Modify Route Event, Order Restatement Event, Simple Option Order Accepted Event, Complex Option Order Accepted Event, Complex Option Order Modified Event, Stock Leg Order Event, Option Order Modified Event, Stock Leg Modified Event, Option Route Event, Complex Option Route (OCOR), Modify Option Route Event, Options Order Restatement Event* The order handling instructions field is a way to provide multiple instruction codes in a somewhat flexible manner. This field will contain zero or more order instruction codes, each separated by a single pipe symbol (ASCII decimal 124, hex 7C). Codes which require a value will include that value immediately after the code Field Name and a single equal sign (ASCII decimal 61, hex 3D). All instructions that apply to the order are to be included. **Allowed Values: 24X** **PegO** Peg Offset, only on Primary Peg Orders. Requires a value for the offset +x.xx or -x.xx. (e.g. PegO=0.05, PegO=-0.05) **RML** Retail Midpoint Liquidity **RMO** Retail Midpoint Order **RP** Re-Price **RSV** Reserve **Allowed Values: Cboe Legacy (C1)** *active 3/29/2019 – 10/4/2019* **MIT** Market if touched, becomes a market order if the price is touched. Requires a price value (e.g, MIT=20.53). **AucResp** A response to an auction, the remainder is canceled at

Field Name	Data Type	Description
handlingInstructions (*continued*)		the end of the auction. Requires a integer value representing the auction ID being responded to. (e.g., AucResp=1234). **Reserve** — Reserve, only a portion of the order is displayed. Requires an integer value representing quantity. (e.g., Reserve=300). **PMM** — Preferred market maker, requires a text (text, 10) value representing the acronym of the preferred market maker. (e.g., PMM=FRMA) **AIM** — Automated Improvement Mechanism. Requires a choice value (e.g., AIM=AIM) selected from the following list **AIM** standard AIM **AIQ** QCC Primary Order **AIS** Sweep and AIM primary order **AIR** Re-route if cannot AIM primary order **ARE** — Contra order to AIM. Requires a text (text 20) value representing the primary order ID. (e.g., ARE=AB54321) **AREOUT** — Contra order to AIM where the user can opt out. Requires a text (text 20) value representing the primary order ID. (e.g., ARE=AB54321) **Designation** — Order designation, requires a choice value (e.g., Designation=4) from the following list: **1** Tied Hedge **2** SPXCOMBO **3** Tied Hedge and Cash Spread **4** SPXCOMBO and Cash Spread **5** Cash Spread **UHI** — User handling instruction, requires a choice value (e.g., UHI=4) from the following list: **1** Do Not Auction **2** Held **3** Solicited Order **4** Held and Solicited **5** Held and no COA **6** Electronic Only **7** Electronic Only and Solicited **8** Electronic Only and no COA **Allowed Values: Cboe** **ExecInst** — Provides additional values for execution instructions that aren't already present in orderType or other handlingInstructions values. Requires a choice value (e.g., ExecInst=U) from the following list: **N** No special instructions **s** sweep **M** hidden peg to midpoint **L** alternative midpoint peg to less aggressive midpoint or 1 tick inside of NBBO **m** midpoint peg no lock hidden peg to midpoint but duck at or beyond limit **d** displayed peg order with discretion to the midpoint

Field Name	Data Type	Description	
handlingInstructions *(continued)*			**g** AllOrNone **I** midpoint match (EDGX) **Q** market maker peg order **v** Dart dark route before outbound **w** DoNotDart opt of Dart **x** ImproveOnly Cboe only IOC that only matches better than NBBO **y** TAISO **z** DarkScan hit scan fast DLPs first **t** DarkScanWithoutDart **r** LateAuction late limit on open/close **U** route peg order **u** DartOnly route only to a dark venue **F** FastDart **S** SuperDart **f** ISO **R** PrimaryPeg **h** Minimum **1** Not Held **P** MarketPeg **X** MidpointSwapOrder **e** Midpoint Discretionary Order with Quote Depletion Protection
		AutoMatchLimit	Auto Match any price improvement up to this price on a two-sided auction. Requires a PRICE datatype
		AutoMatchMkt	Auto Match any price improvement on a two-sided auction. Boolean – true if present
		LastPriority	The B/D does not want their full entitlement at the final auction price. Boolean – true if present
		RetailPriority	Retail orders are given priority. Boolean – true if present
		FloorTraderType	Type of Trader; Choice Field Unspecified PAROfficial PARBroker InCrowdMarketMaker
		AllowExposure	Expose auction order. Boolean – true if present
		WorkStationID	Work Station Identifier Name/Value Pair Alphanumeric(4)
		Reserve	Number of shares of a reserve order to display. Requires an UNSIGNED value
		ExtExecInst	Requires a choice value from the following list: **N** None **T** Retail Price Improving **P** Retail Order - Price Improvement Only **R** Retail Order **S** Retail Order NoFlagCLC **X** Retail Priority Order **Y** Retail Priority Order NoFlagCLC
		MaxRemovePct	The max percentage an order is allowed to remove before booking. Requires an Unsigned (e.g.,

Field Name	Data Type	Description
handlingInstructions *(continued)*		MaxRemovePct=10) *MaxRemovePercent* — *The max percentage an order is allowed to remove before booking. Requires an Unsigned (e.g., MaxRemovePct=10). Part of back processing only for trade dates 3/29/2019 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19.* **AttributedOrder** — Requires a choice value from the following list: **N** None **Y** Attributed **R** Retail **C** AttributedClientIdOnly **Z** AttributedBoth **DisplayRange** — This will be of type Unsigned, and is used for a "random replenishment" reserve order. The reload quantity is randomly selected using Reserve +/- displayRange e.g. Reserve of 1000, displayRange of 200, reload quantity will be randomly selected from 800, 900, 1000, 1100, or 1200. **Allowed Values: Cboe Equities** **TifMod** — Supplemental time-in-force information. Requires a choice value (e.g., TifMod=1) from the following list: **1** include early and pre-market trading sessions **2** include pre-market session **3** include early, pre-, and post-market sessions **4** include pre-, and post-market sessions For session times, see the Hours of Operation section of the *Cboe US Equities Binary Order Entry ("BOE") Specification* and *Cboe US Equities FIX Specification* and documents available at https://www.cboe.com/us/equities/support/technical/. **Allowed Values: Cboe BZX** **CMCSessions** — This is a two-character text field where the first character represents the first CMC session the order is eligible to participate in. If no second character is provided, that is the only session for which the order is eligible. If provided, the second character is the final CMC session the order is eligible to participate in. CMC Session codes are below: **A** 3:15 p.m. **D** 3:30 p.m. **L** 3:49 p.m. **S** 3:54 p.m. **Allowed Values: Cboe Options** **TifMod** — Supplemental time-in-force information. Requires a choice value (e.g., TifMod=1) from the following list: **1** include pre-market session **5** GTH-Eligible (Options only) *3* *Part of back processing only for trade dates 3/29/2019 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19.*

Field Name	Data Type	Description
handlingInstructions ***(continued)***		For session times, see the Hours of Operation section of the *Cboe Options Exchanges Binary Order Entry Specification ("BOE Specification")* and *US Options FIX Specification ("FIX Specification)* documents available at https://www.cboe.com/us/options/support/technical/. **Allowed Values: BOX** **EP** — Requires Member Alias (e.g., EP=910). **IML** — Indicate he Inter Market Linkage Behavior for the order. Requires a choice value from the following list: FLASH ROUTING NONE NBBO ISO CONTINGENT NOFLASH **PT** — Indicate BOX Price Term for the order. Requires a choice value from the following list: PIP SOLICITATION FACILITATION CROSS DIRECTED PREF FLOOR **OT** — Indicate the order type for auction phase. Requires a choice value from the following list: IMPROVE INITO EXPOSED CROSS CONTINGENT MBF GTD — Indicates Date in YYYYMMDD Format QT — Requires a choice value from the following list: MINIMUM SURRENDER MIP AQ — Indicate the additional quantity when QT is either MINIMUM or SURRENDER. Requires an unsigned integer value (e.g, AQ=1000) AP — This will be field of type Price AT — Requires a choice value from the following list: PIP SOLICITATION FACILITATION CROSS FIXED

Field Name	Data Type	Description
handlingInstructions ***(continued)***		FLOOR **AID** This will contain a "UNSIGNED" number that will allow BOX to track "Auction Phase Number" (e.g., AID=123456) **Allowed Values: CHX** (Legacy as of 11/2019) **ExecInst** Requires a choice value (e.g., ExecInst=f) from the following list: **5** Held **E** DNI - Do not increase **F** DNR - Do not reduce **K** Cancel on Trading Halt **X** TALG - Trade Along **y** Trade At Intermarket Sweep (TAISO) **q** Always Quote **l** Midpoint Cross **v** Stock-Option (for cross order only) **TradeThruExemptReason** Requires a choice value (e.g., TradeThruExemptReason=2) from the following list: **1** Benchmark **2** QCT Qualified Contingent Trade **3** Bonafide Error Indicator **PriceSliding** Requires a choice value (e.g., PriceSliding=L) from the following list: **L** CHX Only – Slide limit price on lock NBBO **S** CHX Only – Slide limit price on lock or cross NBBO **MatchTradePrevention** Requires a choice value (e.g., MatchTradePrevention=N) from the following list: **I** MTP Inactivate **N** MTP Cancel Newest **O** MTP Cancel Oldest **B** MTP Cancel Both **MTPSublevelInd** Requires a choice value (e.g., MTPSublevelInd=1) from the following list: [0-9,A-Z,a-z] **Allowed Values: LTSE** **PegO** Peg Offset, only on Primary Peg Orders. Requires a value for the offset +x.xx or -x.xx. (e.g. PegO=0.05, PegO=-0.05) **RML** Retail Midpoint Liquidity **RMO** Retail Midpoint Order **RP** Re-Price **RSV** Reserve **Allowed Values: NYSE Options** **ALO** Add Liquidity order **AON** All or None order **C2C** Customer to Customer Cross order **Cabinet** Cabinet order

Field Name	Data Type	Description
handlingInstructions ***(continued)***		**ClearTheBook** Clear interest ahead of Outcry Trade **COA** Complex Order Auction order **ComplexOnly** Non-legging complex order **CUBEAUCF** (Legacy as of 10/23) **CUBEAUCPI** Price Improvement Auction **CUBEAUCS** Price Improvement Auction - All or None **Flex** FLEX order **FLEXPCT** FLEX Percentage order **FloorTrade** Outcry Trade **FloorTradeNamesLater** (Legacy as of 10/23) **FloorTradeNamesLaterAllocation** (Legacy as of 10/23) **IO** Imbalance Offset order **ISO** Intermarket Sweep Order **NOW** (Legacy as of 10/23) **NR** Non-Routable **ND** Non-Displayed (Legacy as of 10/23) **PNP** (Legacy as of 10/23) **PNP+** (Legacy as of 10/23) **PNPB** (Legacy as of 10/23) **PNPLO** (Legacy as of 10/23) **QCC** Qualified Contingent Cross order **RoutableIOC** Routable IOC order **Stop** Stop Order (Stop=<px>) **StopLimit** Stop Limit Order (StopLimit=<px>) **Allowed Values: NYSE Equities** **355** Primary Market after 3:55 PM **945** Primary Market until 9:45 AM **945-355** Primary Market until 9:45 AND Primary Market after 3:55 **ALL** Trading session eligibility - ALL sessions applicable on the corresponding market **ALO** Add Liquidity order **AOC** Auction or Cancel **BrokerConfirm** Confirmation to trade a floor broker cross **CCO** Capital Commitment Order **CCO-PartialFill** Capital Commitment Order - Partial Fill Contra Side **ClosOffset** Closing Offset Order **CORE** Trading session eligibility - Core session eligible only **CORE_LATE** Trading session eligibility - Core & Late session eligible only **DIR** Routed to Primary market **DirectedTo_ALGO** Identifies if the inbound order has instructions to route the order to the specified Algo provider **DirectedTo_ATS** Routed to OneChronos **DLP** Limit DOrder **DMP** Midpoint DOrder **DPO** DOrder on Open or Close **DPP** Dark Primary Peg

Field Name	Data Type	Description
handlingInstructions *(continued)*		**IDO** Issuer Direct offering **ImblOffset** Imbalance Offset order **ISO** Intermarket Sweep Order **LPEG** Last Sale Peg order **MPEG** Market Peg order **MPL** Midpoint Passive Liquidity Order **NoIOI** No Route to IOI **NoMPL** (Legacy as of 8/2019) **NoMPL-IOI** (Legacy as of 8/2019) **Non-Display** Non Displayed Order **Non-Routable** Non Routable Order - DAY/GTC **NonRoutableIOC** Non Routable IOC Order **PO** Directed to Primary **POST** Trading session eligibility - Late session eligible only **PPEG** Primary Peg order **PRE** Trading session eligibility - Early session eligible only **PRE_CORE** Trading session eligibility - Early & Core session eligible only **QCT** Qualified Contingent Trade **Retail** Retail Order **RoutableIOC** Routable IOC order **RPI** Retail Provider **Tracking** Tracking **TradeAtISO** Trade-at ISO order **Allowed Values: NYSE Equities & Options** **MPPing** Midpoint Ping **RPISeek** Retail Price Improvement Seeking **RMidPing** Retail Midpoint Ping **Allowed Values: NOBO, PHLX, NOM, ISE, GEMX, MRX** <u>Boolean Values</u> **PostOnly** **PostOnlyPrice** **WAIT** **AllowFlash** **AllowExposure** **DNR** **DNTT** Do not trade through **DNA** Do not Auction **AO** Auction Only <u>Name Value Pairs</u> **DMM** STRING; DMM Name *PMM* *STRING; PMM Name – Part of back processing only for trade dates 3/29/19 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19.*

Field Name	Data Type	Description	
handlingInstructions ***(continued)***		**DisplayWhen**	For reserve orders, requires one of the following
			1 Immediate
			2 onExhaust
		RefreshMax	UNSIGNED; Contracts
		RefreshMin	UNSIGNED; Contracts
		InitDispContracts	UNSIGNED; Contracts [Initial Display Contracts for reserve orders]
		Reserve	*UNSIGNED; Contracts [Initial Display Contracts for reserve orders] – Part of back processing only for trade dates 3/29/19 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19.*
		RoutingStrategy	Must be one of the following
			SRCH
			FIND
			SEEK
		RespAuctionId	UNSIGNED; auctionId
		MIN	UNSIGNED; Contracts
		OrderSource	Must be one of the following
			FIX
			OTTO
			SQF
			FBMS_FIX
			FBMS
			PRECISE_FIX
			QUO
		BrokerPct	NUMERIC<3,4>; Percentage
		EffectiveTime	TIME
		StepUpPrice	PRICE
		StepUpPriceType	Must be one of the following
			1 Market
			2 Limit
		DMA	DMA Name [for route event], where 'DMA Name' can have values from the following list:
			CITI
			WEX
			MLGW
			GSG
			GSW Part of back processing only for trade dates 3/29/19 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19.
			OTHER
		DestExch	Dest Exch [for route event], where 'DestExch' can have values from the following list:
			11 AMEX
			12 BOXE
			13 CBOE
			14 EDGO
			15 GMNI

Field Name	Data Type	Description
handlingInstructions ***(continued)***		**16** ISEX **17** MCRY **18** MIAX **19** NYSE **20** MPRL **21** NSDQ **22** NOBO **23** CBC2 **24** PHLX **25** BATS **26** EMLD **27** MEMXOP **28** SPHR **1** BNY**2** CHBC **3** LBKI 4 FOGS OTHER OTHER **Allowed Values: ISE, GEMX, and MRX** *in addition to values defined above* **CrossType** Value must be one of the values from the following list: **1** None **2** Close **3** Open **4** PriceImp **5** QCC **6** Solicit **7** Facilit **8** Flash **9** Block **10** Exposure **11** Cust OTHER **Allowed Values: ISE Only** *in addition to values defined above* **CrossType** Value must be one of the values from the following list: **12** Flex **IsFlex** **Allowed Values: PHLX, NOM, NOBO** *in addition to values defined above* **CrossType** Value must be one of the values from the following list:: **1** None **2** Close **3** Open **4** Complex

Field Name	Data Type	Description
handlingInstructions *(continued)*		**5** Open Complex **6** Close Complex **7** PIXL **8** QCC **9** SOLICIT **10** Complex PIXL **11** Complex SOLICIT OTHER **Allowed Values: Nasdaq – NOBO, MRX, GEMX** *in addition to values defined above* **CrossType** Value must be one of the values from the following list: **31** None **32** Close **33** Open **34** PriceImp **35** QCC **36** Solicit **37** Facilit **39** Block **40** Exposure **41** Cust **42** Volatility **RfaId** Value must be an integer. (e.g. RfaId=1234) **RfaInstruction** Value must be one of the values from the following list (e.g. RfaInstruction=B) **B** Booked **C** Cancel **Allowed Values: BX, PSX, NSDQ** **ChildCancelReason** Value must be one of the values from the following list: **1** User Requested Cancel **2** Immediate or Cancel order. **3** Timeout. The Time In Force for this order has expired **4** Supervisory. **5** This order cannot be executed because of a regulatory restriction **6** Self-Match Prevention. **7** System cancel. **8** Cross-canceled. Non-bookable cross orders that did not execute in the cross. **9** Order canceled due to insufficient quantity **10** This order cannot be executed because of Market Collars **11** Halted. The on-open order was canceled because the symbol remained halted after the opening cross-completed.

Field Name	Data Type	Description	
handlingInstructions ***(continued)***			**13** Closed. Any DAY order that was received after the closing cross is complete in a given symbol will receive this cancel reason.
			15 Administrative cancel
			16 Post Only Cancel. This Post Only order was canceled because it would have been price slid for NMS.
			17 Post Only Cancel. This Post Only order was canceled because it would have been price slid due to a contra side displayed order on the book
			18 Direct Listing with Capital Raise amt exceeded
			19 Open Protection
			20 Discretion
			21 Cross Supervisory
			22 Managed Orders
			23 Cancel On Disconnect
			24 User Modified
			25 Oddlot
			26 User Replaced
			27 User Split
			28 System Downtick
			29 Market Collar
			30 Late Cancel
			31 Quantity Cancel
			32 Forced Cancel
			33 Reject Cancel
			ADMIN for an administrative cancel
			FEATURE in the service of a customer-requested feature
			OTHER
		Display	Value must be one of the values from the following list:
			1 Attributable-Price to Display
			2 Anonymous-Price to Comply
			3 Non-Display
			4 Post-Only
			5 Imbalance-Only (for opening and closing cross only)
			6 Mid-Point
			7 Mid-Point Post Only
			8 Post-Only and Attributable – Price to Display
			9 Retail Order Type 1
			10 Retail Order Type 2
			11 Retail Price Improvement Order
			12 RoundLotOnly
			13 Latent
			14 HiddenFromReserve
			15 Conformant
			OTHER Other
		DLCR	Direct Listing with Capital Raise
		DMA	DMA Name [for route event], where ‘DMA Name’ can

Field Name	Data Type	Description	
handlingInstructions ***(continued)***			have following values: GSET MSCO OTHER
		EMOC	Extended Market On Close
		ExecBroker	Value must be one of the values from the following list: BCRT BCST BDRK BMOP BSCN BSKN BSKP BSTG BTFY DOTA DOTD DOTM DOTI MOPP TFTY SCAN SKIP SKNY SAVE QSAV QTFY DOTZ LIST CART SOLV QSLV ESCN MOPB RFTY QRTY INET ISAM ISBX ISBY ISBZ ISCX ISIX ISNA ISNX ISNY ISPA

Field Name	Data Type	Description	
handlingInstructions ***(continued)***			ISPX ISCN ISLT PCRT PMOP PSCN PSKN PSKP PSTG PTFY QCST QDRK STGY TFYB TFYX XCST XDRK ALL BNET ISCB ISLF ISMI ISMX ISNQ MIDP QNET SCAR XNET LSTY CUSTOM-RFTY OTHER
		ExecInst	Value must be one of the values from the following list: **1** Midpoint Peg **2** No Peg **3** Market Peg **4** Quoting Peg **5** Primary Peg **6** INAV pegging **7** means Intermarket Sweep Order (ISO) **8** means Trade-at Intermarket Sweep Order **9** means Reactive Trade Now **10** means Reactive Trade Now opt-out
		MELO	for a Midpoint ELO order
		RPI	for a Retail Price Improvement Program order
		SUPL	for a Supplemental order
		RSRV	= <Maxfloor>
		XCTBL	Value must be one of the values from the following list:

Field Name	Data Type	Description
handlingInstructions *(continued)*		Y N **Allowed Values: MEMX** **PegO** Peg Offset, only on Primary Peg Orders. Requires a value for the offset +x.xx or -x.xx. (e.g. PegO=0.05, PegO=-0.05) **RML** Retail Midpoint Liquidity **RMO** Retail Midpoint Order **RP** Re-Price **RSV** Reserve **Allowed Values: MEMXOP** **PA** Price Adjustment **Allowed Values: MIAX PEARL Equities** **RouteOnce** Order will route upon arrival if marketable against away quotes and then, depending on time-in-force, will rest on the MIAX PEARL book. **ReRoutable** Order will route upon arrival if marketable against away quotes and then rest on the MIAX PEARL book. If an away market subsequently locks or crosses the order, the order will route again. **RoutingStrategy** Routing strategy. Requires a choice value from the following list (e.g., RoutingStrategy=2): **2** OrderProtection **3** PrimaryAuction **Allowed Values: MIAMI, EMLD** **AutoMatchLimit** Auto Match any price improvement up to this price on a two-sided auction. Requires a PRICE datatype. **AutoMatchMarket** Auto Match any price improvement on a two-sided auction. Boolean – true if present.
handlingInstructions *(continued)*		**Allowed Values: IEX** **CxlPxBack** Provides instructions for behavior to enforce upon expiration of a set timer for D-Limit Orders. Requires a choice value (e.g., CxlPxBack=N) from the following list: **N** No Action **C** Cancel Order **U** Re-price order to the inside NBB (Buys) and NBO (Sells) **DisplayRange** Specifies a quantity range for random replenishment of reserve orders. (e.g. DisplayRange=100) **Reserve** Quantity to display for reserve orders (Max Floor). (e.g. Reserve=500) **RoutingInst** Requires a choice value (e.g. RountingInst=1) from the following list: **0** None **1** Trade Now **2** Trade Now opt-out

Field Name	Data Type	Description
		SigVersion Requires a choice value from the following list that specifies which version of the Signal applies to the order (e.g. SigVersion= SignalV5): **SignalV5** **SignalV6**
liquidityCode	Choice	*Event(s): Order Trade Event, Option Trade Event* Included in the side trade details for options and equity trade events, represents whether a given side was adding or removing liquidity. **Allowed Values: MIAX PEARL Equities** **RoutingOrderProtection** Liquidity protection indicator for routed or away trades. **Allowed Values: NASDAQ – BX, PSX, NSDQ** **AfterHoursClose** **Midpoint-ELO**
noteType	Choice	*Event(s): Note (NOTE)* For a note event, classifies the type of note. **Allowed Values: BOX** **StateChanged** **Allowed Values: Cboe Legacy (C1) Only** *active 3/29/2019 – 10/4/2019* **CBOE:1** Order Route Event (When an order is routed between internal CBOE systems). The source and destination will indicate more details. **CBOE:2** Cross Order Route Event **CBOE:3** Auction Start **CBOE:4** Auction End **CBOE:5** PAR_BROKER_USED_MKT_DATA **CBOE:6** PAR_BROKER_MKT_DATA **CBOE:7** PAR_BROKER_LEG_MKT **CBOE:8** PAR_MANUAL_MARKET_DATA **Allowed Values: Cboe Options** *active beginning on 10/7/2019* **CBOE:1** Order Route Event (When an order is routed between internal CBOE systems). The source and destination will indicate more details. **CBOE:6** PAR_BROKER_MKT_DATA **CBOE:7** PAR_BROKER_LEG_MKT **CBOE:8** PAR_MANUAL_MARKET_DATA **Allowed Values: NYSE Options** **Floor**
noteType **(continued)**		**Allowed Values: NYSE Equities**

Field Name	Data Type	Description
		CrossingSession **AOCNoParticipation** Auction request acceptance to open/close the stock without participation by MM **AOCNoParticipationRei** Auction request to open/close the stock without participation by MM is rejected
orderAttributes	Name/Value Pairs	*Event(s): Order Accepted, Order Modified, Order Restatement, Simple Option Order Accepted, Complex Option Order Accepted, Complex Option Order Modified, Stock Leg Order, Option Order Modified, Complex Order Modified, Stock Leg Modified, Option Order Restatement* The order attributes field is a way to provide attributes of an order that are not necessarily the same as handling instructions. For example, the rank price of an order, or the participant with the best bid. **Allowed Values: 24X** **R** Boolean; Presence indicates that an order is designated as a Retail Order. **RDM** Reserve Display Method **1** Initial **3** Randomized by Size (e.g. RDM=3) **RRT** Reserve Replenishment Time - Replenishment time: **1** Immediate **2** Random (e.g. RRT=1) **RPF** RePrice Frequency: **0** Single Reprice **2** Continuous (e.g. RPF=0) **RBH** Reprice Behavior: **1** RepriceLockCancelCross **2** RepriceLockREpriceCross (e.g. RBH=1) **STP** Self Trade Prevention; Requires a choice value (e.g., STP=0) from the following list: **0** CancelNewest **1** CancelOldest **2** DecrementAndCancel **3** CancelBoth **4** CancelSmallest **Allowed Values: Cboe Legacy (C1) Only** *active 3/29/2019 – 10/4/2019* **MPID** Market participant ID, requires an alphanumeric(8) value. (e.g., MPID=A12345) **MeetExchangeID** Meet Exchange ID, requires a text(8) value. (e.g., MeetExchangeID=B76543) **Branch** Branch ID, requires a alphanumeric(8) value. (e.g., Branch=ABCD5) **BranchSeqNbr** The branch sequence number, requires an integer(10) value. (e.g., BranchSeqNbr=500321) **CorrespFirm** The corresponding firm, requires an alphanumeric(8) value. (e.g., CorrespFirm=987765B) **UserID** The user ID. Requires a text(8) value. (e.g., UserID=4321A)

Field Name	Data Type	Description
orderAttributes ***(continued)***		**Extensions** Order Extensions. Requires a text(256) value. **NBBOProtection** Specifies if the order is NBBO protected. Requires a Boolean value from one of the following choices: true, false. (e.g., NBBOProtection=false). **Allowed Values: Cboe** **AckSubLiquidity** This is a subset of the SubLiquidity values. Better prices are offered (in some cases) if an order is at the NBBO. This tells the member on order entry if their order did that. Requires a choice value (e.g., AckSubLiquidity=N) from the following list: **B** Bolt **G** SetterNoSize **J** Joiner **N** Normal **r** `Persisted (GTC restatement) **S** Setter **U** Turner **AddLiquidityOnly** Values used for "Post Only" orders. Requires a choice value (e.g., AddLiquidityOnly=A) from the following list: **A** Add only, don't remove liquidity **B** Bypass removing hidden peg **R** Allow removal **L** don't remove at limit **AllowPriceSlide** Describes what to do with an order if it locks/crosses with the NBBO. Requires a choice value (e.g., AllowSidePrice=M) from the following list: **S** allow slide and nerf **R** no nerf and no slide **L** allow slide no nerf **P** price adjust **m** multiple price adjust **M** slide nerf unnerf when possible **H** hide not slide **N** don't re-scrape book at limit **D** Slide Price **E** Slide Price but no Nerf **X** Don't Slide Don't Reject **C** Bolt but no Nerf **K** Cancel Back **B** Bolt **AuctionType** Auction type, used for fee purposes. Requires a choice value (e.g., AuctionType=H) from the following list: **O** open **C** close **H** halt **I** IPO **N** none **G** GTHOpen

Field Name	Data Type	Description	
orderAttributes ***(continued)***			**V** Volatility **U** ClosingCross **P** Position Compression Cross (PCC) **R** Related Futures Cross (RFC)
		BookLiquidity	Signifies whether the order is being added to the book. Requires a choice value from the following list: **A** Booked **R** Not Booked **X** Routed **B** Booked Remainder **Q** Wait **C** Auction **P** RemovedPending
		DeltaRefPrice	The value of the underlying as known by the submitter of the order. (Optionally present on a DAC order). Accepts a price value.
		DeltaValue	The multiplier applied to the difference between the referencePrice and the closing price of the option's underlying value (specified per leg in the case of a complex order). (Optionally present on a DAC order). Accepts a value from -1.0000 to 1.0000.
		Display	Display. Requires a choice value (e.g., Display=V) from the following list: **V** visible **I** invisible
		Executable	Further describes the status of an order if it is/ is not yet live or executable. Can be updated with a modify event. Requires a choice value (e.g. Executable=W) from the following list: **E** order is executable **P** order is route pending **W** order in a wait state **O** open auction MOO/LOO/LLOO + pre-open RHO **C** close auction MOC/LOC/LLOC **U** queued **T** order is stop pending **S** suspended **Q** non executable visible quote **D** pending queued **I** Periodic Auction **A** Step Up **b** BAM Auction **c** COA (Options only - Complex Order Auction - order is not currently executable as auction is not complete) **q** QCC **f** FOA – Flex Order Auction **s** SAMAuction **u** Closing Cross **F** Floor

Field Name	Data Type	Description	
orderAttributes ***(continued)***			**L** Floor Local **p** Position Compression Cross (PCC) **r** Related Futures Cross (RFC)
		FloorOrderID	Contains the orderID of the Floor Broker PAR order for external reference (e.g., FloorOrderID= 123456789ABC)
		MODR	Modify reason, requires a choice value (e.g., MODR=+) from the following list: (Note that in this list the acceptable values are surrounded by quotes because the list contains non alphanumeric values) **'P'** peg adjustment **'C'** Cboe Market Close **'+'** price was un-slid **'L'** liquidity flag was changed (resting order routed away or fully delivered) **'R'** user reduce (no loss of priority) **'D'** adjustment of discretion price ONLY no loss in priority (midpoint discretionary peg orders) **'U'** user other **'-'** an external NBBO change (sip) caused some sort of change in the order **'^'** Reroute (order lifted from book to reroute) **'B'** un-bolt OR bolt-expire **'W'** wash **'T'** wait order **'!'** reload of displaySize and loss of priority **'K'** working price slid back to display price due to another market locking our protected quote **‘S’** stop order **‘A’** order routed away due to ROOC e.g. a few minutes before an open/close/ipo/halt auction **‘E’** sweep SWPA or SWPB order after route plan has been developed **'@'** Trading At Last **'X'** Executable Status **'Y'** Recovery **‘F’** Floor Order **‘2’** Clearing Failure **‘r’** FloorUserCanceled **‘q’** FloorEquityLegMatch **‘p’** Periodic Auction (applicable for Cboe-BYX only)
		PriceType	Types or Prices. Allowed Values: **Unspecified** **Cabinet** **SubCabinet** **CashSpread** **DeltaAdjust** (for Delta Adjust at Close order types)
		PWASH	Prevent wash, more information about wash prevention. Requires a choice value (e.g., PWASH=P) from the following list:

Field Name	Data Type	Description		
			N	do not prevent (none)
			F	prevent same firm match
			C	prevent clearing firm match
			P	prevent port-owner match
			X	prevent cross-firm match (equities exchanges only)
		REJA	Reject action, provides further information on action if the order can't be executed on entry. Requires a choice value (e.g., REJA=W) from the following list:	
			O	outbound
			R	reject
			Z	BZX only
			J	BYX only
			N	NASDAQ only
			A	ARCA only
orderAttributes ***(continued)***			**C**	NSX only
			M	CHX only
			X	PHLX only
			K	BEX only
			E	ISE only
			U	AMEX only
			D	EDGA only
			G	EDGX only
			Y	NYSE only
			T	TRACO only
			L	FLOW only
			W	CBSX only
			V	DATA only
			H	CTWO only
			S	NOBX only
			F	MIAX only
			Q	ICRS only
			g	GMNI only
			r	Dark Reject
			a	Dark Auto
			x	MEMX Only
			P	Periodic
			t	Wait
			p	Primary Only
			b	BXE Only
			c	CXE Only
			q	TRQX Only
			h	XHFT Only
			l	CboeSelect
			e	PERL Only
			m	MERC Only
			i	IEX Only

Field Name	Data Type	Description		
orderAttributes *(continued)*			**d**	EMLD Only
			l	LTSE
			w	SPHR Only
		REROUTE	Reroute, specifies whether or not we can reroute an order (route it a second time after it has been booked), if the NBBO goes locked or crossed. Requires a choice value (e.g. REROUTE=N) from the following list:	
			N	none
			L	onLock
			C	onCross
			K	onLockOddLot
		RESTA	Resting action, specifies whether this order will go onto the Cboebook or be routed away to post on somebody else's book. Requires a choice value (e.g., RESTA=I) from the following list:	
			I	Integrated, will rest on the Cboe book (though may not be resting at the point of the OA if it is a routed order, may never rest if it is a routed IOC)
			A	PostAway, will rest on another exchange's book, looking like a routed order that hasn't come back to Cboe
			D	Dark
			E	Expose
			T	Stepup
			F	Floor
		ROUTESTRAT	The route strategy used internally in the Cboe system. Requires a choice value (e.g., ROUTESTRAT=O) from the following list:	
			O	default, let the router select the strategy
			F	failover strategy for use when the router has a NoQuote condition
			L	legacy (emulate the behavior of the old router)
			C	cycle (sequentially route walking depth of book)
			K	dark liquidity scan
			T	toggle (causes the router to cycle through various other strategies on a per-order basis)
			B	ParT (Parallel Top)
			S	ParD (Parallel Depth), exhaust price level before proceeding
			2	Par2D (Parallel Depth including multiple price levels)
			M	Slim (predefined set of markets, DRT and then ALL)
			m	SlimPlus (Slim, but send to BYX before scraping the local book)
			R	Trim, scrape local book on way in (predefined set of markets, DRT, and then another predefined set of markets)
			r	Trim, but don't scrape local book on way in
			P	Trim2
			p	Trim2, but don't scrape local book on way in

Field Name	Data Type	Description
orderAttributes *(continued)*		**Q** Trim3 **q** Trim 3, but don't scrape local book on way in **G** MidPoint routing **b** SWEEPB (Route to market centers to remove least amount of protected quote shares so order can post. No executions occur is order size too small to completely remove all protected quotes) **i** Book + IOC/(Day effective 10/21/14) Nasdaq **t** Book + DRT + IOC/(Day effective 10/17/14) NYSE **x** Book + IOC/(Day effective 10/17/14) NYSE **f** Book + IOC LavaFlow **a** ISO Sweep of all protected markets (similar to CboeParallel T) **o** ROBB **c** ROCO **l** ROUC **Z** RMPT **z** IOCM **u** Dark lit **W** Lit sweep **D** Directed **A** ALLB **n** CLNK **RTLM** Route to listing market, specifies whether the order can be routed to the opening auction, the closing auction, or both on the listing exchange. Requires a choice value (e.g., RTLM=O) from the following list: **N** none **O** only on the open **C** only on the close **B** both (on the open or close) **H** Halt **Allowed Values: Cboe – BYX** *in addition to values defined above* **CrossTradeFlag** Requires a choice value (e.g., CrossTradeFlag=1) from the following list: **1** PeriodicAuctionOnly **2** PeriodicAuctionEligible **LockOrderForAuction** Requires a choice value (e.g., lockOrderForAuction=T) from the following list: **F** False (Do not lock the order) **T** True (PeriodicAuctionEligible order is locked for cancel/modify once an action starts) **Allowed Values: BOX** **FLEX** Event is associated to a FLEX Option **ST** Requires a choice from the following list: **InOrderBook**

Field Name	Data Type	Description
orderAttributes ***(continued)***		**Executed** **Exposed** **ToOla** **Directed** **CancelPending** **TraderCancelled** **Eliminated** **EliminatedOutOfLimit** **EliminatedByCircuitBreaker** **EliminatedOnDisconnection** **EliminatedByMarketControl** **EliminatedDueToUnpricedLeg** **EliminatedDueToTradingRestriction** **CancelledBySupervisor** **Received** **EliminatedDueToTradeLimitExceeded** **EliminatedDueToTradeActivityLimitExceeded** **EliminatedDueToMaximumNbTriggersLimitExceeded** **EliminatedDueToDrillThroughProtection** **Allowed Values: CHX** (Legacy as of 11/2019) **SettlementType** Requires a choice value (e.g., SettlementType=0) from the following list: **0** REG - Regular Way **1** CASH - Cash **2** NXT - Next Day **3** T+2 - Trade Date + 2 **4** T+3 - Trade Date + 3 **5** T+4 - Trade Date + 4 **6** FUT - Future **7** WI - When and If Issued **8** SO - Sellers Option **9** T+5 - Trade Date + 5 **S** SLR - Settlement Days **FutureSettlementDate** Requires value (e.g., FutureSettlementDate=YYYYMMDD) when SettlementType is 6 or S. Value is a date in format YYYYMMDD. **FutureSettlementDays** Requires value (e.g., FutureSettlementDays=4) when settlementType is S. Value is an integer. It is the number of settlement days. **ExpireSeconds** Requires value (e.g., ExpireSeconds=3) when timeInForce is GFS. Value is an integer. It is the number seconds for the good-till-seconds order. **ExpireDate** Requires value (e.g., ExpireDate=YYYYMMDD) when timeInForce code is GTD. Value is an integer. It is the date for the good-till-date order. **PegDiff** Requires value (e.g., PegDiff=2) for SNAP Auction market peg order. Value is an integer. It is the number of ticks for

Field Name	Data Type	Description
orderAttributes *(continued)*		the symbol. **CancelOnSNAPAuctionFlag** Requires value (e.g., CancelOnSNAPAuctionFlag=Y) for an order. **Y** When a SNAP Auction is invoked, the order will not participate in the SNAP Auction **N** When a SNAP Auction is invoked, the order will participate in the SNAP Auction **SNAPMinExecRequiredFlag** Requires value (e.g., SNAPMinExecRequiredFlag=Y) for a SNAP Auction order. **Y** Minimum SNAP Auction threshold required **N** Minimum SNAP Auction threshold not required **SNAPConvertToAOOFlag** Requires value (e.g., SNAPConvertToAOOFlag=Y) for a SNAP Auction order. **Y** Convert to SNAP Auction Only Order if a SNAP Auction has already started by another order. **N** Cancel Order if a SNAP Auction has already started by another order. **SNAPAOOOneAndDoneFlag** Requires value (e.g., SNAPAOOOneAndDoneFlag=Y) for a SNAP Auction order. **Y** SNAP Auction Only Order will only participate in one SNAP Auction, then it will be canceled. **N** SNAP Auction Only Order will participate in every SNAP Auction. **CreationTimestamp** Requires value when the eventTimestamp is different from the creation timestamp. (e.g., CreationTimestamp=20180415T143055.123456789) **SNAPAuctionOrder** Requires a choice value (e.g., SNAPAuctionOrder=s) from the following list: **s** SNAP Auction Order. Order used to potentially initiate a SNAP Auction. **Allowed Values: LTSE** **R** Boolean; Presence indicates that an order is designated as a Retail Order. **RDM** Reserve Display Method **1** Initial **3** Randomized by Size (e.g. RDM=3) **RRT** Reserve Replenishment Time - Replenishment time: **1** Immediate **2** Random (e.g. RRT=1) **RPF** Re-Price Frequency: **0** Single Reprice **2** Continuous (e.g. RPF=0) **RBH** Re-price Behavior: **1** RepriceLockCancelCross **2** RepriceLockREpriceCross (e.g. RBH=1) **STP** Self Trade Prevention; Requires a choice value (e.g., STP=0) from the following list: **0** CancelNewest

Field Name	Data Type	Description
orderAttributes *(continued)*		**1** CancelOldest **2** DecrementAndCancel **3** CancelBoth **4** CancelSmallest **Allowed Values: NYSE Options** **BOLD** Broadcast Order Liquidity Delivery **ClearTheBook** Clear interest ahead of Outcry Trade. Requires order id of outcry order (ClearTheBook=281474976714831) **ClientID** Identifier used for Cross-MPID Self Trade Prevention **Covered** Contra Side of CUBE/QCC/C2C **Exposed** Initiating/RFQ Side of CUBE. Initiating Side of QCC/C2C **PackageLinkID** Outcry order linked to another outcry order; Requires a value (PackageLinkID=281474976714831) **ProactiveIns** Proactive If Locked - actively route if displayed interest is locked by another exchange **PublishQuantity** Reserve Order; Requires a value (PublishQuantity=100) **Reserve** (Legacy 10/2023) **STP** (Legacy 10/2023) **STP-C** Self Trade Both orders **STP-D** STP - Cancel Decrement **STP-N** Self Trade Newest order **STP-O** Self Trade Oldest order **Allowed Values: NYSE Equities** **72DCross** Floor broker cross tradeable on NBBO **Border** (Legacy as of 8/2019) **BrokerOrder** Floor Broker Order **ClientID** Internal identifier used for Cross-MPID Self Trade Prevention purposes. Requires a value (e.g., ClientID=AAA1) **CROWD** (Legacy as of 8/2019) **DMM-Manual** Manual Entered DMM activity **dOrderAucPrice** Auction Limit for Dorder; Requires a value (dOrderAucPrice=100.00) **MMID** Market Maker ID; Requires a value (MMID=CSLM) **ProactiveIns** Proactive If Locked - actively route if displayed interest is locked by another exchange **Qorder** Market Maker Q-Order (NYSE ARCA) **Reserve** Reserve Order; Requires a value (Reserve=100) **RMO** Retail order **Sorder** (Legacy as of 8/2019) **STP** (Legacy as of 8/2019) **STP-C** Self Trade Both orders **STP-D** Self Trade and decrement

Field Name	Data Type	Description
orderAttributes ***(continued)***		**STP-N** Self Trade Newest order **STP-O** Self Trade Oldest order **YGOrder** Yielding order **SelfTrade** Part of back processing only for trade dates 3/29/2019 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19. (Legacy as of 8/2019) **MinQty** Minimum Trade Size; Requires a value (MinQty=100) **MFS** Minimum Fill Size; Requires a value (MFS=100) **PriceOffset** Price Offset; Requires a value (PriceOffset=0.01) **MinTriggerSize** <OppSideMinSizeTriggerValue>; Requires Unsigned value (e.g., MinTriggerSize=1000) **MinPegSize** <MinPegSize>; Requires Unsigned value (e.g., MinPegSize=1000) (Legacy as of 8/2019) **MaxDiscVol** <MaxDiscVol>; Requires Unsigned value (e.g., MaxDiscVol=1000) (Legacy as of 8/2019) **CeilingFloorPrice** <Peg_Price> ; Requires Price value (e.g., CeilingFloorPrice=0.01) (Legacy as of 8/2019) **DiscPriceRange** <disc_price_range>; Requires Price value (e.g., DiscPriceRange=0.01) (Legacy as of 8/2019) **TypeOfInterest** Requires a choicevalue from the following list (Legacy as of 8/2019) **DOTR** **CO** **EQAA** **EQBB** **EQDA** **EQDB** **EQGA** **RQGB** **SQAA** **SQBB** **SQDA** **SQDB** **DSQCC** **SQDC** **Allowed Values: IEX** **RoutingStrategy** Allowed values from the following list: **u** Router **s** Router Basic **MinQtyInstruction** Allowed values from the following list: **C** Composite **M** Minimum Execution Size with Cancel Remaining **A** Minimum Execution Size with AON Remaining **AntiInternalizationGroupId** Used for wash trade prevention. Allowed any two alphanumeric characters or the two-character string "-

Field Name	Data Type	Description
orderAttributes ***(continued)***		-". [A-Za-z0-9][A-Za-z0-9] Depending upon the value used, these will be used to identify orders which have elected to not trade with identically marked orders from the same firm. The lower case and upper case characters are two distinct values. For example, "a1" and "A1" will be two distinct values. “--" Represents free to trade with anyone.
		AIQ (Anti-Internalization Qualifier) Allowed Values from the following list: **CO** Cancel Older order (existing value) **CN** Cancel Newest Order **CB** Cancel Both Orders **CS** Cancel Smallest Orders **DL** Decrement Larger Order
		CancelOrSlide Requires a choice value (e.g. CancelOrSlide=0) from the following list: **0** Slide **3** Cancel order instead of slide
		OverrideAIQDLO Override the default AIQ DLO functionality. Boolean value where presence indicates override is turned on for the order and absence indicates override is turned off.
		PegDifference Accepts a Price value.
		Allowed Values: NASDAQ – NOBO, PHLX, NOM, ISE, GEMX, MRX
		Persist Boolean
		PrimarySide Boolean
		PrivateReference Text<20>
		BrokerText Text<6>
		BranchSeqNum Text<20>
		Text Text<64>
		FloorBrk Text<6>
		Tag1AcctId Text<32>
		tag1AcctId Text<32> - Part of back processing only for trade dates 3/29/2019 to 6/21/19. This value was accepted between the processing dates of 7/26/19 to 8/30/19.
		CrossClOrderId Text<64>
		CrossOrderId Text<64>
		StortSaleInd Value must be on of the following **1** SHORT SALE **2** SHORT SALE EXEMPT
		StockCapacity Value must be one of the following **1** Agent **2** Principal **3** Riskless Principal
		Allowed Values: NASDAQ – ISE
		AuctionDuration Numeric The duration of the auction expressed in milliseconds between 3000 to 300000
		Allowed Values: NASDAQ – BX, PSX, NSDQ

Field Name	Data Type	Description	
orderAttributes *(continued)*		**AIQ**	Anti-Internalization Flag – optional feature available to prevent certain member orders from executing against each other. Value must be one of the following: **B** Cancel Both (MPID/FIRM level) **C** Cancel Both (affiliate level) **D** Decrement Both (MPID/FIRM level) **E** Decrement Both (affiliate level) **N** Disabled (MPID/FIRM level) **O** Cancel Oldest (MPID/FIRM level) **P** Cancel Oldest (affiliate level) **R** Use Remover (MPID/FIRM level) **S** Use Remover (affiliate level) **W** Cancel Newest (MPID/FIRM level) **X** Cancel Newest (affiliate level) **Y** Decrement Both No Details (MPID/FIRM level) **Z** Decrement Both No Details (affiliate level) **b** Cancel Both (organization level) **d** Decrement Both (organization level) **n** Disabled (organization level) **o** Cancel Oldest (organization level) **r** Use Remover (organization level) **w** Cancel Newest (organization level) **y** Decrement Both No Details (organization level) **0** Decrement Both No Details (any level) **1** Decrement Both (any level) **2** Cancel Oldest (any level) **3** Cancel Both (any level) **4** Cancel Newest (any level) 5 Use Remover (any level)
		AIQGroupID	Order Identifier used to prevent two orders with the same identifier from executing against each other. Value must be 2-character alphanumeric.
		CrossType	Value must be one of the following **0** None **1** Open **2** Halt **3** Close **4** Pause **5** Supplemental **6** Retail **7** ELO **8** After-Hours
		CustomerType	Value must be one of the following **1** Retail Designated **2** Non Retail Designated
		LULDFLAG	Value must be one of the following

Field Name	Data Type	Description
orderAttributes *(continued)*		**C** LULD Closing Cross Order **l** LULD Reprices *(note that this is a lowercase "L")* **L** LULD **PriorityUpdate** NMS price sliding for re-entered order. Boolean. Presence indicates that the system replaced an order that was originally hidden due to NMS lock/cross rules with a displayed order (at the same price) after movement of the NBBO: **Y** **N** **OrgID** Optional value to provide additional enhanced support for Self-Trade Prevention across MPIDs. Value can contain up to 4 alphanumeric characters. **OriginalChildOrderID** = <ORDERID> **PEGOFFSET** Peg offset; Requires a Price value. (Ie. PEGOFFSET=0.01, PEGOFFSET=-0.001) **Allowed Values: LTSE** **AntiInternalizationGroupId** Used for wash trade prevention. Allowed any two alphanumeric characters or the two-character string "--". Depending upon the value used, these will be used to identify orders which have elected to not trade with identically marked orders from the same firm. The alphanumeric characters are distinct values. "--" represents free to trade with anyone. **Allowed Values: MEMX** **R** Boolean; Presence indicates that an order is designated as a Retail Order. **RDM** Reserve Display Method **1** Initial **3** Randomized by Size (e.g. RDM=3) **RRT** Reserve Replenishment Time - Replenishment time: **1** Immediate **2** Random (e.g. RRT=1) **RPF** RePrice Frequency: **0** Single Reprice **2** Continuous (e.g. RPF=0) **RBH** Reprice Behavior: **1** RepriceLockCancelCross **2** RepriceLockREpriceCross (e.g. RBH=1) **STP** Self Trade Prevention; Requires a choice value (e.g., STP=0) from the following list: **0** CancelNewest **1** CancelOldest **2** DecrementAndCancel **3** CancelBoth **4** CancelSmallest **Allowed Values: MEMXOP**

Field Name	Data Type	Description
orderAttributes ***(continued)***		**PAF** Price adjust Frequency; Requires a choice value (e.g., PAF=0) from the following list: **0** Single Reprice **1** Continuous **PAB** Price adjust behavior; Requires a choice value (e.g., PAB=0) from the following list: **1** Reprice Lock Cancel Cross **2** Reprice Lock Reprice Cross **MTP** Reserve Replenishment Time - Replenishment time: **0** Cancel Newest **1** Cancel Oldest **3** Cancel Both **Allowed Values: MIAX PEARL Equities** **STP** Self Trade Protection; Requires a choice value (e.g., STP=1) from the following list: **1** N/A **2** STP Cancel Newest **3** STP Cancel Oldest **4** STP Cancel Both **5** STP Decrement and Cancel **Display** Requires a choice value (e.g., Display =1) from the following list: **1** All or part of the order can be displayed **0** The order can never be displayed **PriceSlide** Requires a choice value (e.g., PriceSlide =2) from the following list: **1** N/A **2** NoPriceSliding **3** Once **4** OnceButCancelIfCrossedAtEntry **5** MultipleTimes **Attributable** Requires a choice value (e.g., Attributable=3) from the following list: **1** NotAttributable **2** AttributedToFirmMpid **3** AttributedToRetail
orderType	Choice	*Event(s): Order Accepted, Order Routed, Order Modified, Order Restatement, Order Modify Route, Simple Option Order Accepted, Complex Option Order Accepted, Stock Leg Order, Option Order Modified, Complex Option Order Modified, Option Route, Option Order Restatement, Modify Option Route events* The order type defines the type of order being placed, and must be exactly one of the permitted values. Some values are exchange specific. This document details the technical specifications for what is reported in this field, not necessarily how to determine what value to be included in each report. See the CAT website for exchange-specific guidance on how to determine which values to use for reporting specific orders. Note: An asterisk (*) indicates that the value represents a Limit Order.

Field Name	Data Type	Description
orderType (*continued*)		**Allowed Values: NYSE Options** **AutoMatch** **LimitCross** * **Allowed Values: NYSE Equities** **LDPEG** **LimitCross** * **Peg** **Allowed Values: IEX** **CDPEG** CorporateDiscretionary; discretionary Peg marked as corporate buyback (10b-18). **DLMT** Discretionary Limit* **DPEG** Discretionary Peg **FMPEG** FixedMidpointPeg; MidpointPeg that does not re-price based on changes to the NBBO **OPEG** Offset Peg **RDPEG** RetailDiscretionary; discretionary Peg marked as retail order. **RLP** RetailLiquidityDiscretionary; discretionary Peg marked as retail liquidity provider. **RLPM** RetailLiquidityMidpoint **RMPEG** RetailMidpoint; midpoint Peg marked as retail order. **Allowed Values: MIAX PEARL Equities** **MidPointPegAvailWhenLocked** Order is available to trade when the market is locked **MidPointPegUnavailWhenLocked** Order is not available to trade when the market is locked **PrimaryPegAvailWhenLocked** Primary PEG order is available to trade when the market is locked. **PrimaryPegUnavailWhenLocked** Primary PEG order is not available to trade when the market is locked.
rejectReason	Choice	*Event(s): Reject Message Event (RME)* Code representing the reason why the order was rejected. Codes are exchange-specific. *The following values will be effective in the Production environment on December 5, 2022, in conjunction with the availability of the Reject Message Event.* **Allowed Values: 24X** **1001** InvalidSymbol **1002** ExchangeClosed **1003** OrderExceedsLimit **1006** DuplicateOrder **1018** InvalidPriceIncrement **1019** NoNBBOAvailable **1020** NotionalValueExceedsThreshold **1022** BlockSellShortRuleViolated **1023** HardToBorrowSecurityRiskRuleViolated

Field Name	Data Type	Description
rejectReason *(continued)*		**1027** MaxNotionalValuePerOrderRiskRuleViolated **1099** Other **1100** MissingSymbol **1101** MissingLocateReqd **1102** InvalidLocateReqd **1103** MissingClOrdId **1104** InvalidClOrdId **1105** MissingSide **1106** InvalidSide **1107** MissingOrderQty **1108** InvalidOrderQty **1109** MissingOrderType **1110** InvalidOrderType **1111** MissingTimeInForce **1112** InvalidTimeInForce **1113** MissingOrderCapacity **1114** InvalidCapacity **1115** MissingExecInst **1116** MissingLimitPrice **1117** InvalidLimitPrice **1118** MissingMaxFloor **1119** InvalidMaxFloor **1120** MissingReserveReplenishAmountType **1121** InvalidReserveReplenishAmountType **1122** MissingReserveReplenishTimeType **1123** InvalidReserveReplenishTimeType **1124** MissingRandomReplenishmentValue **1125** InvalidRandomReplenishmentValue **1126** InvalidRandomReplenishValueForReserveType **1127** MissingRepriceFrequencyType **1128** InvalidRepriceFrequencyType **1129** MissingRepriceBehaviorType **1130** InvalidRepriceBehaviorType **1131** InvalidRepriceBehaviorForRepriceFrequency **1132** MissingCustomerCapacityType **1133** InvalidCustomerCapacityType **1134** MissingExpireTime **1135** InvalidExpireTime **1136** MissingPegType **1137** InvalidPegType **1138** InvalidModifierForOrderType **1139** InvalidModifiersCombination **1140** InvalidTradingSessionForOrderType **1141** InvalidTimeInForceForOrderType **1142** InvalidModifierForPegType **1143** InvalidMinQty **1144** InvalidExecInst **1145** InvalidMpid **1146** SymbolHaltedOrPaused **1147** BlockISORiskRuleViolated **1148** BlockSessionRiskRuleViolated **1149** BlockNonTestSymbolsRiskRuleViolated **1150** MaxSharesPerOrderRiskRuleBreach **1151** PricePercentCollarRiskRuleViolated **1152** PriceValueCollarRiskRuleViolated **1153** MaxADVPercentPerOrderRiskRuleBreach **1154** DailyGrossNotionalExposureRiskRuleBreach **1155** DailyNetNotionalExposureRiskRuleBreach **1156** MaxNumDuplicateOrdersRiskRuleBreach **1157** MaxOrderRateRiskRuleBreach

Field Name	Data Type	Description
rejectReason *(continued)*		**1158** RestrictedSecurityRiskRuleViolated **1159** InvalidSelfTradePreventionConfiguration **1160** InvalidSelfTradePreventionType **1161** InvalidRiskGroupId **1162** FirmDisabled **1163** MPIDDisabled **1164** AccountDisabled **1165** CannotTradeNonTestSymbol **1166** MissingFirm **1167** MissingAccount **1168** MissingMPID **1169** MissingRiskGroup **1170** ailyMarketOrderGrossNotionalExposureRiskRuleBreach **1171** DailyMarketOrderNetNotionalExposureRiskRuleBreach **1172** MissingDispMethodType **1173** MissingFirmRiskSetting **1174** InvalidAccountMPIDToFirm **1175** InvalidPegOffsetValue **1179** MissingSTPGroupId **1180** InvalidSTPGroupId **1181** InvalidLnkId **2001** UnknownOrder **2003** OrderAlreadyPendingCancelOrReplace **2006** DuplicateClOrdID **2018** InvalidPriceIncrement **2099** Cancel-Other **2100** MissingSymbol **2101** MissingLocate **2102** MissingClOrdID **2103** InvalidOrderQuantity **2104** InvalidSymbol **2105** InvalidLimitPrice **2107** SymbolHaltedOrPaused **2108** OrderSizeExceedsLimit **2109** ExceededMaxOrderNotionalAmt **2110** MissingOrigOrderIdentifiers **2111** AmbiguousOrigOrderIdentifiers **2112** OrigOrderSymbolNotMatchingRequestSymbol **2113** UnsupportedDisplayQuantityChange **2114** UnsupportedOrdTypeChange **2115** UnsupportedSideChange **2116** UnsupportedQuantityChange **2117** InvalidLocate **2118** ExchangeClosed **2119** BlockSessionRiskRuleViolated **2120** BlockSellShortRiskRuleViolated **2121** MaxSharesPerOrderRiskRuleBreach **2122** NoNBBOAvailable **2123** MaxNotionalValuePerOrderRiskRuleBreach **2124** MaxADVPercentPerOrderRiskRuleBreach **2125** PricePercentCollarRiskRuleViolated **2126** PriceValueCollarRiskRuleViolated **2127** HardToBorrowSecurityRiskRuleViolate **2128** InvalidSide **2129** InvalidOrdType **2130** InvalidClOrdID **2131** InvalidLnkId **3000** Other **3001** UnknownProduct **3002** UnknownSide

Field Name	Data Type	Description
rejectReason ***(continued)***		**3003** UnknownGroupId **3004** HigherPriceLowerOrEqualToLowerPrice **3005** ProductMissingForPriceRestriction **3006** DuplicateClOrdID **3007** MalformedRequestMissingClOrdIdField **3008** InvalidCancelGroupId **3009** InvalidClOrdId **3010** InvalidLowerPrice **3011** InvalidHigherPrice **Allowed Values: BOX** **Syntax** **Technical** **Business** **Regulation** **Unknown** **Allowed Values: CBOE** **+** Risk Management Trigger at EFID Group Level **4** Order cannot be entered, cancelled, or modified during cutoff time for volatility series **A** Admin **c** Only Closing transactions for this symbol allowed **D** Duplicate ID **d** Order Entry disallowed **F** Modified by a Floor Cancel **f** Risk Management Trigger at Firm Level **g** No odd lot IPOs **G** Ran out of liquidity to execute against **H** Halted **I** Tried to send order to DR site **J** Too late to cancel **K** Exceeded Order Rate Threshold **L** Order would lock or Cross NBBO **M** Exceeded Client Specified Maximum Order Size **m** Market Access Risk Limit Exceeded in Router **N** Ran out of liquidity to execute against **o** Exceeded maximum open orders permitted **O** Supplied Order ID doesnt match a known order **P** Cant modify an order that is routed away **q** Quote Unavailable **Q** Waiting for first trade before allowing executions **R** Route unavailable **s** Risk Management Trigger at Symbol Level **S** Short price violation **T** Order would have caused a trade through violation **u** Tried to rest through LULD bands **U** User **V** Execution would cause a Wash Trade

Field Name	Data Type	Description
rejectReason ***(continued)***		**w** AddLiquidityOnly Order tried to unslide but would have resulted in removing liquidity **W** AddLiquidityOnly Order would have removed liquidity **x** Crossed Market Protection **X** Order Expired **y** Message Received During Replay **Y** Symbol not supported **z** Session End **Allowed Values: Cboe - CBOE, EDGXOP, C2, BZXOP** **qa** Admin **qc** InvalidCapacity **qd** CloseOnly **qe** InvalidOrderEntryOperatorId **qi** InvalidCtiCode **qm** InvalidWashMethod **qn** ExceededMaxNotionalValuePerOrder **qo** InvalidOpenClose **qr** InvalidRemove **qs** InvalidSide **qt** InvalidSendTime **qx** ExceededMaxSizePerOrder **qy** InReplay **qz** InvalidReduceSizeInstruction **qC** InvalidClearing **qD** InvalidWashId **qE** InvalidSessionEligibility **qF** NotEnabled **qI** IncorrectDataCenter **qK** OrderRateThreshold **qL** InvalidNumberOfQuoteLegs **qM** SymbolsNotOnSameMatchingEngine **qO** InvalidManualOrderIndicator **qP** InvalidPostingInstruction **qQ** InvalidQuoteUpdateId **qR** RiskRootIsNotTheSame **qS** SymbolNotFound **qU** SymbolRangeUnreachable **qW** InvalidWashPreventType **Allowed Values: IEX** BrokerCredit BrokerOption DuplicateOrder EntryTimeIsNotToday ExceededMaxNotionalPerOrder ExceededMaxSharesPerOrder ExchangeClosed InvalidAIQGroup InvalidAuctionOrder InvalidDisplayRange InvalidExecInst InvalidGoodTillTimeOrder

Field Name	Data Type	Description
rejectReason ***(continued)***		InvalidMaxFloor InvalidMinQtyInstruction InvalidOddLot InvalidOrderQty InvalidPegDifference InvalidPrice InvalidTagCombinationForAIQ InvalidTagCombinationForCorporateDiscretionary InvalidTagCombinationForDirected InvalidTagCombinationForDiscretionaryLimit InvalidTagCombinationForDiscretionaryPeg InvalidTagCombinationForFOK InvalidTagCombinationForIOC InvalidTagCombinationForISO InvalidTagCombinationForMarketMakerPeg InvalidTagCombinationForMarketOrder InvalidTagCombinationForMarketPeg InvalidTagCombinationForMidpointPeg InvalidTagCombinationForMinQty InvalidTagCombinationForOffsetPeg InvalidTagCombinationForPeggedOrder InvalidTagCombinationForPrimaryPeg InvalidTagCombinationForPostOnlyOrder InvalidTagCombinationOrSessionForOrder InvalidTargetForRouteDirected InvalidTradeNowInstruction ISONotAllowed MarketOrdersNotAllowed MissingLocate MPIDUnknownOrDisabled NoLiveOrderFound OnlyTestSymbolsAllowed OrderAlreadyInPendingStatus OrderExceedsLimit OrderHasNotChanged OrderInvalidInCurrentMarketSession OrderInvalidInPreMarketSession OrderLockedIn OrderParametersDoNotMatch PostMarketNotAllowed PreMarketNotAllowed RecoveryInProgress RetailOrdersNotAllowed RouteDirectedNotAllowed RoutingNotAllowed SymbolHalted SymbolNotActive

Field Name	Data Type	Description
rejectReason ***(continued)***		SystemError TooLateToCancel TooLateToEnter UnexpectedExpireTime UnknownBroker UnknownSymbol UnsupportedAmendment UnsupportedOrderParameters **Allowed Values: LTSE** **001** UnknownSymbol **002** ExchangeClosed **003** SymbolHalted **004** NotionalRiskLimitExceeded **005** InvalidTagNumber **006** RequiredTagMissing **007** ShortOrShortExemptOrderMustSetLocateReqdFalse **008** TagSpecifiedWithoutValue **009** IncorrectValueForField **010** InvalidOrderQuantity **011** InvalidMinQuantOrder **012** InvalidPrice **013** InvalidISOOrder **014** InvalidClOrdID **015** IncorrectDataFormatForValue **016** InvalidSenderCompID **017** InvalidMsgType **018** ISONotAcceptedForThisOrder **019** OrderInvalidInCurrentMarketSession **020** OrderInputInvalidOnDropSession **021** InvalidTIF **022** OrderQuantityTooLarge **023** OrderNotionalTooLarge **024** UnknownOrderToReplace **025** UnknownOrderToCancel **026** InvalidFieldDuringCxlRepl **Allowed Values: LTSE (***active starting on 7/29/2024)* **1001** InvalidSymbol **1002** ExchangeClosed **1003** OrderExceedsLimit **1006** DuplicateOrder **1018** InvalidPriceIncrement **1019** NoNBBOAvailable **1020** NotionalValueExceedsThreshold **1022** BlockSellShortRiskRuleViolated **1023** HardToBorrowSecurityRiskRuleViolated **1027** MaxNotionalValuePerOrderRiskRuleViolated **1099** Other **1100** MissingSymbol **1101** MissingLocateReqd **1102** InvalidLocateReqd **1103** MissingClOrdId **1104** InvalidClOrdId **1105** MissingSide **1106** InvalidSide **1107** MissingOrderQty

Field Name	Data Type	Description
rejectReason ***(continued)***		**1108** InvalidOrderQty **1109** MissingOrderType **1110** InvalidOrderType **1111** MissingTimeInForce **1112** InvalidTimeInForce **1113** MissingOrderCapacity **1114** InvalidCapacity **1115** MissingExecInst **1116** MissingLimitPrice **1117** InvalidLimitPrice **1118** MissingMaxFloor **1119** InvalidMaxFloor **1120** MissingReserveReplenishAmountType **1121** InvalidReserveReplenishAmountType **1122** MissingReserveReplenishTimeType **1123** InvalidReserveReplenishTimeType **1124** MissingRandomReplenishmentValue **1125** InvalidRandomReplenishmentValue **1126** InvalidRandomReplenishValueForReserveType **1127** MissingRepriceFrequencyType **1128** InvalidRepriceFrequencyType **1129** MissingRepriceBehaviorType **1130** InvalidRepriceBehaviorType **1131** InvalidRepriceBehaviorForRepriceFrequency **1132** MissingCustomerCapacityType **1133** InvalidCustomerCapacityType **1134** MissingExpireTime **1135** InvalidExpireTime **1136** MissingPegType **1137** InvalidPegType **1138** InvalidModifierForOrderType **1139** InvalidModifiersCombination **1140** InvalidTradingSessionForOrderType **1141** InvalidTimeInForceForOrderType **1142** InvalidModifierForPegType **1143** InvalidMinQty **1144** InvalidExecInst **1145** InvalidMpid **1146** SymbolHaltedOrPaused **1147** BlockISORiskRuleViolated **1148** BlockSessionRiskRuleViolated **1149** BlockNonTestSymbolsRiskRuleViolated **1150** MaxSharesPerOrderRiskRuleBreach **1151** PricePercentCollarRiskRuleViolated **1152** PriceValueCollarRiskRuleViolated **1153** MaxADVPercentPerOrderRiskRuleBreach **1154** DailyGrossNotionalExposureRiskRuleBreach **1155** DailyNetNotionalExposureRiskRuleBreach **1156** MaxNumDuplicateOrdersRiskRuleBreach **1157** MaxOrderRateRiskRuleBreach **1158** RestrictedSecurityRiskRuleViolated **1159** InvalidSelfTradePreventionConfiguration **1160** InvalidSelfTradePreventionType **1161** InvalidRiskGroupId **1162** FirmDisabled **1163** MPIDDisabled **1164** AccountDisabled **1165** CannotTradeNonTestSymbol **1166** MissingFirm **1167** MissingAccount

Field Name	Data Type	Description
rejectReason ***(continued)***		**1168** MissingMPID **1169** MissingRiskGroup **1170** ailyMarketOrderGrossNotionalExposureRiskRuleBreach **1171** DailyMarketOrderNetNotionalExposureRiskRuleBreach **1172** MissingDispMethodType **1173** MissingFirmRiskSetting **1174** InvalidAccountMPIDToFirm **1175** InvalidPegOffsetValue **1179** MissingSTPGroupId **1180** InvalidSTPGroupId **1181** InvalidLnkId **2001** UnknownOrder **2003** OrderAlreadyPendingCancelOrReplace **2006** DuplicateClOrdID **2018** InvalidPriceIncrement **2099** Cancel-Other **2100** MissingSymbol **2101** MissingLocate **2102** MissingClOrdID **2103** InvalidOrderQuantity **2104** InvalidSymbol **2105** InvalidLimitPrice **2107** SymbolHaltedOrPaused **2108** OrderSizeExceedsLimit **2109** ExceededMaxOrderNotionalAmt **2110** MissingOrigOrderIdentifiers **2111** AmbiguousOrigOrderIdentifiers **2112** OrigOrderSymbolNotMatchingRequestSymbol **2113** UnsupportedDisplayQuantityChange **2114** UnsupportedOrdTypeChange **2115** UnsupportedSideChange **2116** UnsupportedQuantityChange **2117** InvalidLocate **2118** ExchangeClosed **2119** BlockSessionRiskRuleViolated **2120** BlockSellShortRiskRuleViolated **2121** MaxSharesPerOrderRiskRuleBreach **2122** NoNBBOAvailable **2123** MaxNotionalValuePerOrderRiskRuleBreach **2124** MaxADVPercentPerOrderRiskRuleBreach **2125** PricePercentCollarRiskRuleViolated **2126** PriceValueCollarRiskRuleViolated **2127** HardToBorrowSecurityRiskRuleViolate **2128** InvalidSide **2129** InvalidOrdType **2130** InvalidClOrdID **2131** InvalidLnkId **3000** Other **3001** UnknownProduct **3002** UnknownSide **3003** UnknownGroupId **3004** HigherPriceLowerOrEqualToLowerPrice **3005** ProductMissingForPriceRestriction **3006** DuplicateClOrdID **3007** MalformedRequestMissingClOrdIdField **3008** InvalidCancelGroupId **3009** InvalidClOrdId **3010** InvalidLowerPrice **3011** InvalidHigherPrice

Field Name	Data Type	Description
rejectReason *(continued)*		**Allowed Values: MEMX** **1001** InvalidSymbol **1002** ExchangeClosed **1003** OrderExceedsLimit **1006** DuplicateOrder **1018** InvalidPriceIncrement **1019** NoNBBOAvailable **1020** NotionalValueExceedsThreshold **1022** BlockSellShortRiskRuleViolated **1023** HardToBorrowSecurityRiskRuleViolated **1027** MaxNotionalValuePerOrderRiskRuleViolated **1099** Other **1100** MissingSymbol **1101** MissingLocateReqd **1102** InvalidLocateReqd **1103** MissingClOrdId **1104** InvalidClOrdId **1105** MissingSide **1106** InvalidSide **1107** MissingOrderQty **1108** InvalidOrderQty **1109** MissingOrderType **1110** InvalidOrderType **1111** MissingTimeInForce **1112** InvalidTimeInForce **1113** MissingOrderCapacity **1114** InvalidCapacity **1115** MissingExecInst **1116** MissingLimitPrice **1117** InvalidLimitPrice **1118** MissingMaxFloor **1119** InvalidMaxFloor **1120** MissingReserveReplenishAmountType **1121** InvalidReserveReplenishAmountType **1122** MissingReserveReplenishTimeType **1123** InvalidReserveReplenishTimeType **1124** MissingRandomReplenishmentValue **1125** InvalidRandomReplenishmentValue **1126** InvalidRandomReplenishValueForReserveType **1127** MissingRepriceFrequencyType **1128** InvalidRepriceFrequencyType **1129** MissingRepriceBehaviorType **1130** InvalidRepriceBehaviorType **1131** InvalidRepriceBehaviorForRepriceFrequency **1132** MissingCustomerCapacityType **1133** InvalidCustomerCapacityType **1134** MissingExpireTime **1135** InvalidExpireTime **1136** MissingPegType **1137** InvalidPegType **1138** InvalidModifierForOrderType **1139** InvalidModifiersCombination **1140** InvalidTradingSessionForOrderType **1141** InvalidTimeInForceForOrderType **1142** InvalidModifierForPegType **1143** InvalidMinQty **1144** InvalidExecInst **1145** InvalidMpid **1146** SymbolHaltedOrPaused **1147** BlockISORiskRuleViolated

Field Name	Data Type	Description
rejectReason ***(continued)***		**1148** BlockSessionRiskRuleViolated **1149** BlockNonTestSymbolsRiskRuleViolated **1150** MaxSharesPerOrderRiskRuleBreach **1151** PricePercentCollarRiskRuleViolated **1152** PriceValueCollarRiskRuleViolated **1153** MaxADVPercentPerOrderRiskRuleBreach **1154** DailyGrossNotionalExposureRiskRuleBreach **1155** DailyNetNotionalExposureRiskRuleBreach **1156** MaxNumDuplicateOrdersRiskRuleBreach **1157** MaxOrderRateRiskRuleBreach **1158** RestrictedSecurityRiskRuleViolated **1159** InvalidSelfTradePreventionConfiguration **1160** InvalidSelfTradePreventionType **1161** InvalidRiskGroupId **1162** FirmDisabled **1163** MPIDDisabled **1164** AccountDisabled **1165** CannotTradeNonTestSymbol **1166** MissingFirm **1167** MissingAccount **1168** MissingMPID **1169** MissingRiskGroup **1170** ailyMarketOrderGrossNotionalExposureRiskRuleBreach **1171** DailyMarketOrderNetNotionalExposureRiskRuleBreach **1172** MissingDispMethodType **1173** MissingFirmRiskSetting **1174** InvalidAccountMPIDToFirm **1175** InvalidPegOffsetValue **1179** MissingSTPGroupId **1180** InvalidSTPGroupId **1181** InvalidLnkId **2001** UnknownOrder **2003** OrderAlreadyPendingCancelOrReplace **2006** DuplicateClOrdID **2018** InvalidPriceIncrement **2099** Cancel-Other **2100** MissingSymbol **2101** MissingLocate **2102** MissingClOrdID **2103** InvalidOrderQuantity **2104** InvalidSymbol **2105** InvalidLimitPrice **2107** SymbolHaltedOrPaused **2108** OrderSizeExceedsLimit **2109** ExceededMaxOrderNotionalAmt **2110** MissingOrigOrderIdentifiers **2111** AmbiguousOrigOrderIdentifiers **2112** OrigOrderSymbolNotMatchingRequestSymbol **2113** UnsupportedDisplayQuantityChange **2114** UnsupportedOrdTypeChange **2115** UnsupportedSideChange **2116** UnsupportedQuantityChange **2117** InvalidLocate **2118** ExchangeClosed **2119** BlockSessionRiskRuleViolated **2120** BlockSellShortRiskRuleViolated **2121** MaxSharesPerOrderRiskRuleBreach **2122** NoNBBOAvailable **2123** MaxNotionalValuePerOrderRiskRuleBreach **2124** MaxADVPercentPerOrderRiskRuleBreach

Field Name	Data Type	Description
rejectReason ***(continued)***		**2125** PricePercentCollarRiskRuleViolated **2126** PriceValueCollarRiskRuleViolated **2127** HardToBorrowSecurityRiskRuleViolate **2128** InvalidSide **2129** InvalidOrdType **2130** InvalidClOrdID **2131** InvalidLnkId **3000** Other **3001** UnknownProduct **3002** UnknownSide **3003** UnknownGroupId **3004** HigherPriceLowerOrEqualToLowerPrice **3005** ProductMissingForPriceRestriction **3006** DuplicateClOrdID **3007** MalformedRequestMissingClOrdIdField **3008** InvalidCancelGroupId **3009** InvalidClOrdId **3010** InvalidLowerPrice **3011** InvalidHigherPrice **Allowed Values: MEMXOP** **1001** UnknownSymbol **1002** ExchangeClosed **1003** DuplicateOrder **1016** PriceExceedsCurrentPriceBand **1018** InvalidPriceIncrement **1027** MaxNotionalValuePerOrderRiskRuleViolated **1099** Other **1100** MissingSymbol **1101** Invlaid Symbol **1102** MissingClOrdID **1103** InvalidClORdID **1104** MissingSide **1105** InvalidSide **1106** MissingOrderQty **1107** InvalidOrderQty **1108** MissingOrderType **1109** InvalidOrderType **1110** MissingTimeInForce **1111** InvalidTimeInForce **1112** MissingTradingCapacity **1113** InvalidTradingCapacity **1114** MIssingExecInst **1115** InvalidExecInst **1118** MissingLimitPrice **1119** InvalidLimitPrice **1120** MissingCustomerCapacity **1121** Invalid Custoemr Capacity **1124** MissingMatchTradePreventionType **1125** InvalidMatchTradePreventionType **1126** MissingCancelGroupID **1127** InvalidCancelGroupID **1128** MissingMTPGroupID **1129** InvalidMTPGroupID **1130** MissingLnkID **1131** InvalidLnkID **1134** MissingRiskGroupID **1135** InvalidRiskGroupID **1136** MissingEFID **1137** InvalidEFID

Field Name	Data Type	Description
rejectReason ***(continued)***		**1138** MissingListSeqNo **1139** InvalidListSeqNo **1140** QuotesHaveDifferentUnderliers **1141** TwoSidedQuotesCross **1142** MissingPositionEffect **1143** InvalidPositionEffect **1144** MissingRepriceBehaviorType **1145** InvalidRepriceBehaviorType **1146** MissingRepriceFrequencyType **1147** InvalidRepriceFrequencyType **1148** MissingPartyRoleType **1149** InvalidPartyRoleType **1150** MissingPartyID **1151** InvalidPartyID **1152** MissingPartyIDSource **1153** InvalidPartyIDSource **1154** UnderlyingSymbolNotOpen **1155** MissingSendingTime **1156** InvalidSendingTime **1157** MissingSubAccount **1158** InvalidSubAccount **1159** MissingGiveUp **1160** InvalidGiveUp **1161** MissingCMTA **1162** InvalidCMTA **1163** MissingActionableID **1164** InvalidActionableID **1165** MissingOptionalOCCData Added **1166** InvalidOptionalOCCData **1200** Halted **1201** FirmDisabled **1202** EFIDDisabled **1203** AccountDisabled **1204** InvalidModifierForOrderType **1205** InvalidTimeInForceForOrderType **1207** PostOnlyNotAllowed **1208** QuoteModifyRejected **1209** QuotingDisabled **1210** InvalidQuoteComponentCount **1300** NonTestSymbolsBlocked **1301** NotionalValueExceedsThreshold **1302** MaxNotionalValuePerOrderRiskRuleViolated **1303** BlockNonTestSymbolRiskRuleViolated **1304** MaxContractsPerOrderRiskRuleViolated **1305** NBBOWidthExceedsThreshold **1306** ExchangePriceValueCollar RiskRuleViolated **1307** ExecutionPriceHigherThanStrikePrice **1308** MarketBuyWhenNBOIsZero **1309** MarketSellWhenNBBGreaterThanThreshold **1310** QuotePriceOutsideExchangeThreshold **1311** QuoteModifyRejected **1312** NumContractsExecutedExceedsThresh old **1313** NotionalValueOfExecutionsExceedsThreshold **1314** CountOfExecutionsExceedsThreshold **1315** OutstandingPercentageThresholdExceeded **1316** TripsThresholdExceeded **1317** ISOOrdersNotAllowed **1318** MarketIsCrossed **1319** ActiveRiskBreach **1320** ManualRiskBreach

Field Name	Data Type	Description
rejectReason ***(continued)***		**1321** GrossNotionalValueExceedsThreshold **1322** NetNotionalValueExceedsThreshold **1323** DuplicateOrderThresholdExceeded **1324** OrderRateThresholdExceeded **1325** MassCancelLockoutInEffect **1326** MarketOrderGrossNotionalValueExceedsThreshold **1327** MarketOrderNetNotionalValueExceedsThreshold **1328** LimitOrderFatFingerCheck **1329** BulkQuoteFatFingerCheck **2000** TooLateToCancel **2001** UnkownOrder **2003** OrderAlreadyPendingCancelOrReplace **2006** DuplicateClOrdID **2008** PriceExceedsCurrentPriceBand **2018** InvalidPriceIncrement **2099** Other **2100** MissingSymbol **2101** InvalidSymbol **2102** MissingClOrdID **2103** InvalidClOrdID **2104** MissingSide **2105** InvalidSide **2106** MissingOrderQty **2107** InvalidOrderQty **2108** MissingOrderType **2109** InvalidOrderType **2110** MissingLimitPrice **2111** InvalidLimitPrice **2112** MissingLnkID **2113** InvalidLnkID **2114** MissingListSeqNo **2115** InvalidListSeqNo **2116** MissingOrigClOrdID **2117** InvalidOrigClOrdID **2118** MissingOrderID **2119** InvalidOrderID **2120** MissingSendingTime **2121** InvalidSendingTime **2200** Halted **2201** FirmDisabled **2202** EFIDDisabled **2203** AccountDisabled **2204** UnsupportedOrdTypeChange **2205** UnsupportedSideChange **2206** SymbolMismatch **2207** OrigOrderIDMismatch **2300** NonTestSymbolsBlocked **2301** NotionalValueExceedsThreshold **2302** MaxNotionalValuePerOrderRiskRuleViolated **2303** BlockNonTestSymbolRiskRuleViolated **2304** MaxContractsPerOrderRiskRuleViolated **2305** NBBOWidthExceedsThreshold **2306** ExchangePriceValueCollar RiskRuleViolated **2307** ExecutionPriceHigherThanStrikePrice **2308** MarketBuyWhenNBOIsZero **2309** MarketSellWhenNBBGreaterThanThreshold **2310** QuotePriceOutsideExchangeThreshold **2312** NumContractsExecutedExceedsThreshold **2313** NotionalValueOfExecutionsExceedsThrreshold **2314** CountOfExecutionsExceedsThreshold

Field Name	Data Type	Description
rejectReason ***(continued)***		**2315** OutstandingPercentageThresholdExceeded **2316** TripsThresholdExceeded **2317** ISOOrdersNotAllowed **2318** MarketIsCrossed **2319** ActiveRiskBreach **2320** ManualRiskBreach **2321** GrossNotionalValueExceedsThreshold **2322** NetNotionalValueExceedsThreshold **2323** DuplicateOrderThresholdExceeded **2324** OrderRateThresholdExceeded **2325** MassCancelLockoutInEffect **2326** MarketOrderGrossNotionalValueExceedsThreshold **2327** MarketOrderNetNotionalValueExceedsThreshold **2328** LimitOrderFatFingerCheck **2329** BulkQuoteFatFingerCheck **3000** Other **3001** UnknownProduct **3002** UnknownSide **3003** UnknownGroupId **3004** HigherPriceLowerOr EqualToLowerPrice **3005** ProductMissingFor PriceRestriction **3006** DuplicateClOrdID **3007** MissingClOrdID **3008** InvalidCancelGroupId **3009** InvalidClOrdId **3010** InvalidLowerPrice **3011** InvalidHigherPrice **3012** InvalidOrigClOrdID **3013** InvalidCancelGroupID **3014** MissingMassCancelInst **3015** InvalidMassCancelInst **3017** MassCancelInProgress **3018** MissingSendingTime **3019** InvalidSendingTime **Allowed Values: MIAX Emerald Option** **EMLD_ERR_0001** InvalidRequest **EMLD_ERR_0002** UndefinedError **EMLD_ERR_0003** NotPermitted **EMLD_ERR_0004** InvalidAction **EMLD_ERR_0005** InvalidForMpid **EMLD_ERR_0006** InvalidEnumValue **EMLD_ERR_0007** InvalidState **EMLD_ERR_1000** InvalidUnderlying **EMLD_ERR_1001** InvalidProduct **EMLD_ERR_1002** InvalidTimeInForce **EMLD_ERR_1003** TimeInForceConflict **EMLD_ERR_1004** IncompatibleTifIso **EMLD_ERR_1005** InvalidSize **EMLD_ERR_1006** InvalidOpenClose **EMLD_ERR_1007** InvalidSide **EMLD_ERR_1008** InvalidPrice **EMLD_ERR_1009** InvalidOrdType **EMLD_ERR_1010** IncompatibleOrdTypeTIF

Field Name	Data Type	Description	
rejectReason ***(continued)***		**EMLD_ERR_1011**	IncompatibleOrdTypeISO
		EMLD_ERR_1012	InvalidAwayMarketRoutingPolicy
		EMLD_ERR_1013	InvalidClearingAccount
		EMLD_ERR_1014	InvalidMinSize
		EMLD_ERR_1015	ManagedInterestOnContraOrderSide
		EMLD_ERR_1016	InvalidQuoteType
		EMLD_ERR_1017	InvalidOrderQty
		EMLD_ERR_1018	InvalidParticipantType
		EMLD_ERR_1019	InvalidCoveredOrUncovered
		EMLD_ERR_1020	InvalidClOrdID
		EMLD_ERR_1021	InvalidOrigClOrdID
		EMLD_ERR_1022	InvalidWait
		EMLD_ERR_1023	InvalidForAssignedMM
		EMLD_ERR_1024	InvalidToChange
		EMLD_ERR_1025	InvalidDFCStatus
		EMLD_ERR_1026	NotInLOW
		EMLD_ERR_1027	InvalidWhenRouting
		EMLD_ERR_1028	InvalidOrderState
		EMLD_ERR_1029	DuplicateClOrdID
		EMLD_ERR_1030	DuplicateOrderID
		EMLD_ERR_1031	DuplicateClientMessageID
		EMLD_ERR_1032	InvalidTargetMessageID
		EMLD_ERR_1033	UnknownOrder
		EMLD_ERR_1034	UnknownMpid
		EMLD_ERR_1035	InvalidMpid
		EMLD_ERR_1036	InvalidFirmCode
		EMLD_ERR_1037	QuoteOutsideAcceptanceWindow
		EMLD_ERR_1038	NoSuchEvent
		EMLD_ERR_1039	RestrictedToClosing
		EMLD_ERR_1040	NonTradeable
		EMLD_ERR_1041	MMNotRegisteredForUnderlying
		EMLD_ERR_1042	InvalidTifAocWhenOptionIsNotInAuction
		EMLD_ERR_1043	InvalidTifOpgWhenOptionIsNotInOpening
		EMLD_ERR_1044	InvalidTiflocWhenOptionIsNotTrading
		EMLD_ERR_1045	InvalidTifFokWhenOptionIsNotTrading
		EMLD_ERR_1046	SystemClosedForTrading
		EMLD_ERR_1047	InvalidISOWhenOptionIsOpening
		EMLD_ERR_1048	NotPermittedPrice
		EMLD_ERR_1049	NotPermittedSide
		EMLD_ERR_1050	Accepted
		EMLD_ERR_1051	PreLQW
		EMLD_ERR_1052	InvalidDFC
		EMLD_ERR_1053	WrongCloud
		EMLD_ERR_1054	TooLateToCancel
		EMLD_ERR_1055	InvalidCancel
		EMLD_ERR_1056	MomTooWideForMarket
		EMLD_ERR_1057	MomLimitTooInferior

Field Name	Data Type	Description
rejectReason *(continued)*		**EMLD_ERR_1058** InvalidOrderID **EMLD_ERR_1059** InvalidMarketOrderForLuldUnderlying **EMLD_ERR_1060** InvalidAttributableIndicator **EMLD_ERR_1061** InvalidMvpTicks **EMLD_ERR_1062** InvalidCancelOnDisconnect **EMLD_ERR_1063** InvalidOrderClass **EMLD_ERR_1064** InvalidPrimeRole **EMLD_ERR_1065** InvalidPrimeStrategy **EMLD_ERR_1066** InvalidNumContraItems **EMLD_ERR_1067** InvalidPairedOriginValue **EMLD_ERR_1068** InvalidAllocID **EMLD_ERR_1069** InvalidAutoMatchOrdType **EMLD_ERR_1070** InvalidAutoMatchPrice **EMLD_ERR_1071** InvalidLastAction **EMLD_ERR_1072** InvalidIndirectCancel **EMLD_ERR_1073** WideMarket **EMLD_ERR_1074** InvalidWhenPostOnlyOrdType **EMLD_ERR_1075** InvalidWhenPostOnlyTif **EMLD_ERR_1100** PairedPrimeFunctionalityIsSuspended **EMLD_ERR_1101** CustomerCrossPrimeFunctionalityIsSuspended **EMLD_ERR_1102** OptionIsNotInFreeTrading **EMLD_ERR_1103** OptionIsAboutToCloseTrading **EMLD_ERR_1104** LockedOrCrossedNbbo **EMLD_ERR_1105** CrossedNbbo **EMLD_ERR_1106** AuctionPriceDoesntImproveNbboOnContraSide **EMLD_ERR_1107** ManagedInterestOnAgencyOrderSide **EMLD_ERR_1108** ManagedInterestOnAtLeastOneSideOfMbbo **EMLD_ERR_1110** PriceLocksMbboWithPriorityCustomerInterest **EMLD_ERR_1111** PriceLocksMbboWithOrderInterest **EMLD_ERR_1112** CrossedSameMpid **EMLD_ERR_1113** QualifiedContingentCrossPrimeFunctionalityIsSuspended **EMLD_ERR_1114** SmallSizeWithPennyNbbo **EMLD_ERR_1115** PriceIsWorseThanSameSideNbboForIsoPairedPrime **EMLD_ERR_1116** PriceIsWorseThanSameSideNbboForIsoPairedPrime **EMLD_ERR_1117** IsoPrimeIsDisabled **EMLD_ERR_1119** PriceIsOutsideOfNbbo **EMLD_ERR_2000** MassQuoteCancelInProgress **EMLD_ERR_2001** UnderlyingHaltInProgress **EMLD_ERR_2002** PAllQuotesCanceled **EMLD_ERR_2003** Arm2MpidUnderlyingProtectionInEffect **EMLD_ERR_2004** Arm2FirmProtectionInEffect **EMLD_ERR_2005** OccKillSwitchProtectionInEffect **EMLD_ERR_2006** NotRequested

Field Name	Data Type	Description	
rejectReason ***(continued)***		**EMLD_ERR_3000**	RiskProtectionInEffect
		EMLD_ERR_3001	InvalidAllowableEngagementPercentage
		EMLD_ERR_3002	InvalidCountingPeriod
		EMLD_ERR_3003	NoSuchArmSetting
		EMLD_ERR_3004	InvalidArmSettingSource
		EMLD_ERR_3005	InvalidArm2CountingPeriod
		EMLD_ERR_3006	InvalidArm2ThresholdCount
		EMLD_ERR_3007	NoSuchArm2Setting
		EMLD_ERR_3010	RpmBlockedMpid
		EMLD_ERR_3020	SspBlocked
		EMLD_ERR_3021	InvalidSspScope
		EMLD_ERR_3022	SspNotEnabledForMpid
		EMLD_ERR_4000	SystemStateMalformattedTime
		EMLD_ERR_4001	SystemStateTimeInPast
		EMLD_ERR_4500	ComplexInvalidStrategy
		EMLD_ERR_4501	ComplexTradingSuspendedForCloud
		EMLD_ERR_4502	ComplexOrderFeatureDisabledForUnderlying
		EMLD_ERR_4503	ComplexAppOrdersDisabledForUnderlying
		EMLD_ERR_4504	ComplexStrategyNotTradeable
		EMLD_ERR_4505	InvalidNumProductLegs
		EMLD_ERR_4506	InvalidComplexPriceProtection
		EMLD_ERR_4507	InvalidAuctionOnArrival
		EMLD_ERR_4508	InvalidBookMatchOnly
		EMLD_ERR_4509	InvalidLegRefId
		EMLD_ERR_4510	ComplexVerticalSpreadPriceProtection
		EMLD_ERR_4511	ComplexCalendarSpreadPriceProtection
		EMLD_ERR_4512	OutsidePriceRangeForStrategy
		EMLD_ERR_4513	StrategyNotQuoteEligible
		EMLD_ERR_4514	CMomPricedThrough
		EMLD_ERR_4515	StrategyNotDefined
		EMLD_ERR_4516	ComplexMarketOrdersDisabledForUnderlying
		EMLD_ERR_4517	ComplexPrimeOrderFeatureDisabled
		EMLD_ERR_4518	ComplexC2cOrderFeatureDisabled
		EMLD_ERR_4519	ComplexQccOrderFeatureDisabled
		EMLD_ERR_4520	ComplexParityPriceProtection
		EMLD_ERR_4521	ComplexEnhancementsPhase1Disabled
		EMLD_ERR_4525	ComplexButterflySpreadPriceProtection
		EMLD_ERR_4526	DebitCreditProtection
		EMLD_ERR_5000	UnknownPurgeOriginator
		EMLD_ERR_5001	SpeedTestControl
		EMLD_ERR_5100	InvalidStockClearingAccount
		EMLD_ERR_5101	InvalidStockLegCapacityIndicator
		EMLD_ERR_5102	InvalidSellShortStockLeg
		EMLD_FCR_0000	TooLateToCancel
		EMLD_FCR_0001	UnknownOrder
		EMLD_FCR_0002	BrokerOption

Field Name	Data Type	Description
rejectReason ***(continued)***		**EMLD_FCR_0003** OrderAlreadyInPendingCancelOrPendingReplaceStatus **EMLD_FOR_0000** BrokerOption **EMLD_FOR_0001** UnknownSymbol **EMLD_FOR_0002** ExchangeClosed **EMLD_FOR_0003** OrderExceedsLimit **EMLD_FOR_0004** TooLateToEnter **EMLD_FOR_0005** UnknownOrder **EMLD_FOR_0006** DuplicateOrder **EMLD_FOR_0007** DuplicateOfAVerballyCommunicatedOrder **EMLD_FOR_0008** StaleOrder **EMLD_FOR_0011** UnsupportedOrderCharacteristic **Allowed Values: MIAX MIAMI Option** **MIAMI_ERR_0001** InvalidRequest **MIAMI_ERR_0002** UndefinedError **MIAMI_ERR_0003** NotPermitted **MIAMI_ERR_0004** InvalidAction **MIAMI_ERR_0005** InvalidForMpid **MIAMI_ERR_0006** InvalidEnumValue **MIAMI_ERR_0007** InvalidState **MIAMI_ERR_1000** InvalidUnderlying **MIAMI_ERR_1001** InvalidProduct **MIAMI_ERR_1002** InvalidTimeInForce **MIAMI_ERR_1003** TimeInForceConflict **MIAMI_ERR_1004** IncompatibleTifIso **MIAMI_ERR_1005** InvalidSize **MIAMI_ERR_1006** InvalidOpenClose **MIAMI_ERR_1007** InvalidSide **MIAMI_ERR_1008** InvalidPrice **MIAMI_ERR_1009** InvalidOrdType **MIAMI_ERR_1010** IncompatibleOrdTypeTIF **MIAMI_ERR_1011** IncompatibleOrdTypeISO **MIAMI_ERR_1012** InvalidAwayMarketRoutingPolicy **MIAMI_ERR_1013** InvalidClearingAccount **MIAMI_ERR_1014** InvalidMinSize **MIAMI_ERR_1015** InvalidLiquidityType **MIAMI_ERR_1016** InvalidQuoteType **MIAMI_ERR_1017** InvalidOrderQty **MIAMI_ERR_1018** InvalidParticipantType **MIAMI_ERR_1019** InvalidCoveredOrUncovered **MIAMI_ERR_1020** InvalidClOrdID **MIAMI_ERR_1021** InvalidOrigClOrdID **MIAMI_ERR_1022** InvalidWait **MIAMI_ERR_1023** InvalidForAssignedMM **MIAMI_ERR_1024** InvalidToChange

Field Name	Data Type	Description	
rejectReason *(continued)*		**MIAMI_ERR_1025**	InvalidDFCStatus
		MIAMI_ERR_1026	NotInLOW
		MIAMI_ERR_1027	InvalidWhenRouting
		MIAMI_ERR_1028	InvalidOrderState
		MIAMI_ERR_1029	DuplicateClOrdID
		MIAMI_ERR_1030	DuplicateOrderID
		MIAMI_ERR_1031	DuplicateClientMessageID
		MIAMI_ERR_1032	InvalidTargetMessageID
		MIAMI_ERR_1033	UnknownOrder
		MIAMI_ERR_1034	UnknownMpid
		MIAMI_ERR_1035	InvalidMpid
		MIAMI_ERR_1036	InvalidFirmCode
		MIAMI_ERR_1037	QuoteOutsideAcceptanceWindow
		MIAMI_ERR_1038	NoSuchEvent
		MIAMI_ERR_1039	RestrictedToClosing
		MIAMI_ERR_1040	NonTradeable
		MIAMI_ERR_1041	MMNotRegisteredForUnderlying
		MIAMI_ERR_1042	InvalidTifAocWhenOptionIsNotInAuction
		MIAMI_ERR_1043	InvalidTifOpgWhenOptionIsNotInOpening
		MIAMI_ERR_1044	InvalidTiflocWhenOptionIsNotTrading
		MIAMI_ERR_1045	InvalidTifFokWhenOptionIsNotTrading
		MIAMI_ERR_1046	SystemClosedForTrading
		MIAMI_ERR_1047	InvalidISOWhenOptionIsOpening
		MIAMI_ERR_1048	NotPermittedPrice
		MIAMI_ERR_1049	NotPermittedSide
		MIAMI_ERR_1050	Accepted
		MIAMI_ERR_1051	PreLQW
		MIAMI_ERR_1052	InvalidDFC
		MIAMI_ERR_1053	WrongCloud
		MIAMI_ERR_1054	TooLateToCancel
		MIAMI_ERR_1055	InvalidCancel
		MIAMI_ERR_1056	MomTooWideForMarket
		MIAMI_ERR_1057	MomLimitTooInferior
		MIAMI_ERR_1058	InvalidOrderID
		MIAMI_ERR_1059	InvalidMarketOrderForLuldUnderlying
		MIAMI_ERR_1060	InvalidAttributableIndicator
		MIAMI_ERR_1061	InvalidMvpTicks
		MIAMI_ERR_1062	InvalidCancelOnDisconnect
		MIAMI_ERR_1063	InvalidOrderClass
		MIAMI_ERR_1064	InvalidPrimeRole
		MIAMI_ERR_1065	InvalidPrimeStrategy
		MIAMI_ERR_1066	InvalidNumContraItems
		MIAMI_ERR_1067	InvalidPairedOriginValue
		MIAMI_ERR_1068	InvalidAllocID
		MIAMI_ERR_1069	InvalidAutoMatchOrdType
		MIAMI_ERR_1070	InvalidAutoMatchPrice
		MIAMI_ERR_1071	InvalidLastAction

Field Name	Data Type	Description
rejectReason ***(continued)***		**MIAMI_ERR_1072** InvalidIndirectCancel **MIAMI_ERR_1073** WideMarket **MIAMI_ERR_1080** InvalidTifSaoWhenOptionIsNotInSettlementAuction **MIAMI_ERR_1100** PairedPrimeFunctionalityIsSuspended **MIAMI_ERR_1101** CustomerCrossPrimeFunctionalityIsSuspended **MIAMI_ERR_1102** OptionIsNotInFreeTrading **MIAMI_ERR_1103** OptionIsAboutToCloseTrading **MIAMI_ERR_1104** LockedOrCrossedNbbo **MIAMI_ERR_1105** CrossedNbbo **MIAMI_ERR_1106** AuctionPriceDoesntImproveNbboOnContraSide **MIAMI_ERR_1107** ManagedInterestOnAgencyOrderSide **MIAMI_ERR_1108** ManagedInterestOnAtLeastOneSideOfMbbo **MIAMI_ERR_1110** PriceLocksMbboWithPriorityCustomerInterest **MIAMI_ERR_1111** PriceLocksMbboWithOrderInterest **MIAMI_ERR_1112** CrossedSameMpid **MIAMI_ERR_1113** QualifiedContingentCrossPrimeFunctionalityIsSuspended **MIAMI_ERR_1114** SmallSizeWithPennyNbbo **MIAMI_ERR_1115** PriceIsWorseThanSameSideNbboForIsoPairedPrime **MIAMI_ERR_1116** IsoPrimeIsDisabled **MIAMI_ERR_1119** PriceIsOutsideOfNbbo **MIAMI_ERR_2000** MassQuoteCancelInProgress **MIAMI_ERR_2001** UnderlyingHaltInProgress **MIAMI_ERR_2002** AllQuotesCanceled **MIAMI_ERR_2003** Arm2MpidUnderlyingProtectionInEffect **MIAMI_ERR_2004** Arm2FirmProtectionInEffect **MIAMI_ERR_2005** OccKillSwitchProtectionInEffect **MIAMI_ERR_2006** NotRequested **MIAMI_ERR_3000** RiskProtectionInEffect **MIAMI_ERR_3001** InvalidAllowableEngagementPercentage **MIAMI_ERR_3002** InvalidCountingPeriod **MIAMI_ERR_3003** NoSuchArmSetting **MIAMI_ERR_3004** InvalidArmSettingSource **MIAMI_ERR_3005** InvalidArm2CountingPeriod **MIAMI_ERR_3006** InvalidArm2ThresholdCount **MIAMI_ERR_3007** NoSuchArm2Setting **MIAMI_ERR_3010** RpmBlockedMpid **MIAMI_ERR_3020** SspBlocked **MIAMI_ERR_3021** InvalidSspScope **MIAMI_ERR_3022** SspNotEnabledForMpid **MIAMI_ERR_4000** SystemStateMalformattedTime **MIAMI_ERR_4001** SystemStateTimeInPast **MIAMI_ERR_4500** ComplexInvalidStrategy **MIAMI_ERR_4501** ComplexTradingSuspendedForCloud **MIAMI_ERR_4502** ComplexOrderFeatureDisabledForUnderlying

Field Name	Data Type	Description
rejectReason ***(continued)***		**MIAMI_ERR_4503** ComplexAppOrdersDisabledForUnderlying **MIAMI_ERR_4504** ComplexStrategyNotTradeable **MIAMI_ERR_4505** InvalidNumProductLegs **MIAMI_ERR_4506** InvalidComplexPriceProtection **MIAMI_ERR_4507** InvalidAuctionOnArrival **MIAMI_ERR_4508** InvalidBookMatchOnly **MIAMI_ERR_4509** InvalidLegRefId **MIAMI_ERR_4510** ComplexVerticalSpreadPriceProtection **MIAMI_ERR_4511** ComplexCalendarSpreadPriceProtection **MIAMI_ERR_4512** OutsidePriceRangeForStrategy **MIAMI_ERR_4513** StrategyNotQuoteEligible **MIAMI_ERR_4514** CMomPricedThrough **MIAMI_ERR_4515** StrategyNotDefined **MIAMI_ERR_4516** ComplexMarketOrdersDisabledForUnderlying **MIAMI_ERR_4517** ComplexPrimeOrderFeatureDisabled **MIAMI_ERR_4518** ComplexC2cOrderFeatureDisabled **MIAMI_ERR_4519** ComplexQccOrderFeatureDisabled **MIAMI_ERR_4520** ComplexParityPriceProtection **MIAMI_ERR_4521** ComplexEnhancementsPhase1Disabled **MIAMI_ERR_4522** RelatedFuturesCrossDisabled **MIAMI_ERR_4523** RelatedFuturesCrossNotForProprietaryProduct **MIAMI_ERR_4524** RelatedFuturesCrossForNonComboStrategy **MIAMI_ERR_4525** ComplexButterflySpreadPriceProtection **MIAMI_ERR_4526** DebitCreditProtection **MIAMI_ERR_5000** UnknownPurgeOriginator **MIAMI_ERR_5001** SpeedTestControl **MIAMI_ERR_5100** InvalidStockClearingAccount **MIAMI_ERR_5101** InvalidStockLegCapacityIndicator **MIAMI_ERR_5102** InvalidSellShortStockLeg **MIAMI_ERR_5103** InvalidStockLegType **MIAMI_FCR_0000** TooLateToCancel **MIAMI_FCR_0001** UnknownOrder **MIAMI_FCR_0002** BrokerOption **MIAMI_FCR_0003** OrderAlreadyInPendingCancelOrPendingReplaceSt atus **MIAMI_FOR_0000** BrokerOption **MIAMI_FOR_0001** UnknownSymbol **MIAMI_FOR_0002** ExchangeClosed **MIAMI_FOR_0003** OrderExceedsLimit **MIAMI_FOR_0004** TooLateToEnter **MIAMI_FOR_0005** UnknownOrder **MIAMI_FOR_0006** DuplicateOrder **MIAMI_FOR_0007** DuplicateOfAVerballyCommunicatedOrder **MIAMI_FOR_0008** StaleOrder **MIAMI_FOR_0011** UnsupportedOrderCharacteristic

Field Name	Data Type	Description
rejectReason ***(continued)***		**Allowed Values: MIAX PEARL Equity** **PEARLEQ_COR_0000** Unknown **PEARLEQ_COR_0001** TooLateToCancel **PEARLEQ_COR_0002** UnknownOrder **PEARLEQ_COR_0003** BrokerOption **PEARLEQ_COR_0004** PreviousStillPending **PEARLEQ_COR_0005** RejectedByPrimaryListingMarket **PEARLEQ_CRD_0000** Unknown **PEARLEQ_CRD_0001** OrderNotFound **PEARLEQ_CRD_0002** NotReserveOrder **PEARLEQ_CRD_0003** SymbolNotHalted **PEARLEQ_FCR_0000** TooLateToCancel **PEARLEQ_FCR_0001** UnknownOrder **PEARLEQ_FCR_0002** BrokerOption **PEARLEQ_FCR_0003** OrderAlreadyInPendingCancelOrPendingReplace Status **PEARLEQ_FOR_0000** BrokerOption **PEARLEQ_FOR_0001** UnknownSymbol **PEARLEQ_FOR_0002** ExchangeClosed **PEARLEQ_FOR_0003** OrderExceedsLimit **PEARLEQ_FOR_0004** TooLateToEnter **PEARLEQ_FOR_0005** UnknownOrder **PEARLEQ_FOR_0006** DuplicateOrder **PEARLEQ_FOR_0007** DuplicateOfAVerballyCommunicatedOrder **PEARLEQ_FOR_0008** StaleOrder **PEARLEQ_FOR_0011** UnsupportedOrderCharacteristic **PEARLEQ_FRR_0000** Unknown **PEARLEQ_FRR_0001** UnknownSymbol **PEARLEQ_FRR_0002** ExchangeClosed **PEARLEQ_FRR_0003** OrderExceedsLimit **PEARLEQ_FRR_0004** TooLateToEnter **PEARLEQ_FRR_0005** DuplicateOrder **PEARLEQ_FRR_0006** StaleOrder **PEARLEQ_FRR_0007** UnsupportedOrderCharacteristic **PEARLEQ_FRR_0008** BrokerOption **PEARLEQ_FRR_0009** UnknownOrder **PEARLEQ_FRR_0010** TooLateToCancel **PEARLEQ_FRR_0011** CancelOrReplaceAlreadyPending **PEARLEQ_FRR_0012** UnknownID **PEARLEQ_FRR_0013** UnknownSecurity **PEARLEQ_FRR_0014** UnsupportedMsgType **PEARLEQ_FRR_0015** SystemNotAvailable **PEARLEQ_FRR_0016** MatchingEngineNotAvailable **PEARLEQ_FRR_0017** InvalidTag **PEARLEQ_FRR_0018** TagNotDefinedForMessage **PEARLEQ_FRR_0019** UndefinedTag

Field Name	Data Type	Description	
rejectReason *(continued)*		**PEARLEQ_FRR_0020**	TagWithoutValue
		PEARLEQ_FRR_0021	ValueOutOfRange
		PEARLEQ_FRR_0022	IncorrectDataFormat
		PEARLEQ_FRR_0023	CompIDIssue
		PEARLEQ_FRR_0024	SendingTimeAccuracyIssue
		PEARLEQ_FRR_0025	InvalidMsgType
		PEARLEQ_FRR_0026	RequiredTagMissing
		PEARLEQ_FRR_0027	Other
		PEARLEQ_MRR_0000	Unknown
		PEARLEQ_MRR_0001	InvalidSymbol
		PEARLEQ_MRR_0002	CloudNotAvailable
		PEARLEQ_MRR_0003	InvalidMpid
		PEARLEQ_MRR_0004	NotPermittedMpid
		PEARLEQ_MRR_0005	InvalidClOrdId
		PEARLEQ_MRR_0006	InvalidTargetClOrdId
		PEARLEQ_MRR_0007	InvalidAccount
		PEARLEQ_MRR_0008	InvalidClearingAccount
		PEARLEQ_MRR_0009	RequestNotPermitted
		PEARLEQ_MRR_0010	MaxOrderSize
		PEARLEQ_MRR_0011	InvalidPrice
		PEARLEQ_MRR_0012	InvalidSize
		PEARLEQ_MRR_0013	ExceededMaxLimitNotionalValue
		PEARLEQ_MRR_0014	IsoOrdersNotAllowed
		PEARLEQ_MRR_0015	ShortSaleOrdersNotAllowed
		PEARLEQ_MRR_0016	DupOrderCheckRejected
		PEARLEQ_MRR_0017	CrmSessionBlocked
		PEARLEQ_MRR_0018	MfpSessionBlocked
		PEARLEQ_MRR_0019	InvalidSelfTradeProtectionGroup
		PEARLEQ_MRR_0020	ExceededTestSymbolThrottle
		PEARLEQ_MRR_0021	CrmNetNotionalSessionBlocked
		PEARLEQ_MRR_0022	InvalidCloud
		PEARLEQ_MRR_0023	MpidMaxOrderSize
		PEARLEQ_MRR_0024	MpidExceededMaxLimitNotionalValue
		PEARLEQ_MRR_0025	MpidIsoOrdersNotAllowed
		PEARLEQ_MRR_0026	MpidShortSaleOrdersNotAllowed
		PEARLEQ_MRR_0027	CrmGrossNotionalOpenOrderSessionBlocked
		PEARLEQ_MRR_0028	CrmNetNotionalOpenOrderSessionBlocked
		PEARLEQ_MRR_0029	SessionShortSaleExemptOrdersNotAllowed
		PEARLEQ_MRR_0030	MpidShortSaleExemptOrdersNotAllowed
		PEARLEQ_MRR_0031	MpidMarketOrderNotPermitted
		PEARLEQ_MRR_0032	SessionMarketOrderNotPermitted
		PEARLEQ_MRR_0033	MpidRestrictedSecurity
		PEARLEQ_MRR_0034	SessionRestrictedSecurity
		PEARLEQ_MRR_0035	RpmOrderRateSessionBlocked
		PEARLEQ_MRR_0036	ExceededSessionAdvThreshold
		PEARLEQ_MRR_0037	ExceededMpidAdvThreshold
		PEARLEQ_MRR_0038	MpidRestrictedShortSaleSecurity

Field Name	Data Type	Description	
rejectReason ***(continued)***		**PEARLEQ_MRR_0039**	SessionRestrictedShortSaleSecurity
		PEARLEQ_MRR_0040	MpidNonAgencyOrderNotAllowed
		PEARLEQ_MRR_0041	SessionNonAgencyOrderNotAllowed
		PEARLEQ_MRR_0042	BlockedBySessionOrderRateLimit
		PEARLEQ_MRR_0043	BlockedByMpidOrderRateLimit
		PEARLEQ_MRR_0044	BlockedByMpidSymbolOrderRateLimit
		PEARLEQ_MRR_0045	MassCancelInvalidPurgeGroup
		PEARLEQ_MRR_0046	InvalidLocateAccount
		PEARLEQ_MRR_0047	MpidConfigurationMissing
		PEARLEQ_MRR_0052	InvalidPriceIncrement
		PEARLEQ_MRR_0053	InvalidOrderID
		PEARLEQ_MRR_0054	NotPermittedLocateAccountSession
		PEARLEQ_MRR_0055	SessionBlockedHelpDesk
		PEARLEQ_MRR_0056	SessionBlockedMFPUI
		PEARLEQ_MRR_0057	SessionBlockedMFPAPI
		PEARLEQ_ORR_0000	Unknown
		PEARLEQ_ORR_0001	InvalidMpid
		PEARLEQ_ORR_0002	InvalidSymbol
		PEARLEQ_ORR_0003	DuplicateClOrdId
		PEARLEQ_ORR_0004	InvalidClOrdId
		PEARLEQ_ORR_0005	UnknownOrigClOrdId
		PEARLEQ_ORR_0006	InvalidOrigClOrdId
		PEARLEQ_ORR_0007	InvalidSize
		PEARLEQ_ORR_0008	NotInLow
		PEARLEQ_ORR_0009	UnexpectedError
		PEARLEQ_ORR_0014	InvalidCancelReasonValue
		PEARLEQ_ORR_0015	InvalidPriceValue
		PEARLEQ_ORR_0016	InvalidPriceIncrement
		PEARLEQ_ORR_0019	OrderMpidMismatch
		PEARLEQ_ORR_0021	DuplicateOrderId
		PEARLEQ_ORR_0022	InvalidOrderType
		PEARLEQ_ORR_0023	InvalidRequestOrigin
		PEARLEQ_ORR_0024	InvalidSellType
		PEARLEQ_ORR_0025	CancelAlreadyPending
		PEARLEQ_ORR_0026	InvalidWhenRouting
		PEARLEQ_ORR_0027	ReplaceAlreadyPending
		PEARLEQ_ORR_0028	InvalidOrderCapacity
		PEARLEQ_ORR_0029	InvalidTimeInForce
		PEARLEQ_ORR_0030	InvalidRoutingInstruction
		PEARLEQ_ORR_0031	InvalidSelfTradeProtectionLevel
		PEARLEQ_ORR_0032	InvalidSelfTradeProtectionInstruction
		PEARLEQ_ORR_0033	InvalidPriceSlidingAndRePriceFrequency
		PEARLEQ_ORR_0034	InvalidUsePriceSlidingAndRePriceFrequency
		PEARLEQ_ORR_0035	InvalidUsePostOnly
		PEARLEQ_ORR_0036	InvalidUseISO
		PEARLEQ_ORR_0038	InvalidUseDisplayed
		PEARLEQ_ORR_0040	InvalidAvailableWhenLocked

Field Name	Data Type	Description
rejectReason *(continued)*		**PEARLEQ_ORR_0041** InvalidUseAvailableWhenLocked **PEARLEQ_ORR_0042** MarketOrderPriceProtectionTriggered **PEARLEQ_ORR_0043** InvalidRoutingStrategy **PEARLEQ_ORR_0044** InvalidUseRoutingStrategy **PEARLEQ_ORR_0045** InvalidUseRoutingInstruction **PEARLEQ_ORR_0046** InvalidAttributable **PEARLEQ_ORR_0048** InvalidUseLocateRequired **PEARLEQ_ORR_0049** InvalidSelfTradeProtectionGroup **PEARLEQ_ORR_0050** InvalidUseSelfTradeProtectionGroup **PEARLEQ_ORR_0051** InvalidUseSelfTradeProtectionInstruction **PEARLEQ_ORR_0052** InvalidUseMarketOrderPriceProtection **PEARLEQ_ORR_0053** InvalidUseMarketOrderTradingCollarCustomValue **PEARLEQ_ORR_0054** InvalidUseLimitOrderPriceProtection **PEARLEQ_ORR_0055** LimitOrderPriceProtectionTriggered **PEARLEQ_ORR_0056** InvalidForCurrentSymbolTradingStatus **PEARLEQ_ORR_0057** IpoDayPrimaryExchangeNotOpenYet **PEARLEQ_ORR_0058** InvalidUseMinQty **PEARLEQ_ORR_0059** InvalidChangeToMinQty **PEARLEQ_ORR_0060** InvalidChangeMaxFloorQty **PEARLEQ_ORR_0061** InvalidMaxFloorQty **PEARLEQ_ORR_0062** InvalidDisplayRangeQty **PEARLEQ_ORR_0063** InvalidUseOrderType **PEARLEQ_ORR_0064** FeatureDisabled **PEARLEQ_ORR_0065** InvalidUseAttributable **PEARLEQ_ORR_0066** InvalidPACPrimaryListingMarket **PEARLEQ_ORR_0067** TooLateForPacOrder **PEARLEQ_ORR_0068** PacOrdersNotAllowedWhileBlacklisted **PEARLEQ_ORR_0069** UnknownOrderId **PEARLEQ_ORR_0070** CancelByOrderIdNotAllowed **PEARLEQ_ORR_0071** PacBlacklistCancelNotApplicable **PEARLEQ_ORR_0072** ExceededMaxNotionalValue **PEARLEQ_ORR_0073** LimitPriceMoreAggressiveThanMarketImpactCollar **PEARLEQ_ORR_0074** InvalidPurgeGroup **PEARLEQ_ORR_0075** InvalidPegOffset **PEARLEQ_ORR_0078** InvalidUseCancelIfNotNbboSetter **PEARLEQ_ORR_0079** SessionTypeMismatch **PEARLEQ_ORR_0080** NotPermittedLocateAccountMpid **PEARLEQ_ORR_0081** SessionBlockedByHelpDesk **PEARLEQ_ORR_0082** SessionBlockedByMFPUI **PEARLEQ_ORR_0083** SessionBlockedByMFPAPI **PEARLEQ_ORR_0084** MpidOrFirmBlockedByHelpDesk **PEARLEQ_ORR_0085** MpidOrFirmBlockedByMFPUI **PEARLEQ_ORR_0086** MpidOrFirmBlockedByMFPAPI **PEARLEQ_ORR_0087** PurgeGroupMpidOrFirmBlockedByHelpDesk

Field Name	Data Type	Description
rejectReason ***(continued)***		**PEARLEQ_ORR_0088** PurgeGroupMpidOrFirmBlockedByMFPUI **PEARLEQ_ORR_0089** PurgeGroupMpidOrFirmBlockedByMFPAPI **PEARLEQ_ORR_0090** InvalidForCurrentSymbolMarketState **PEARLEQ_ORR_0091** InvalidOrderExpiryTime **PEARLEQ_ORR_0092** EarlyTradingSessionRestriction **PEARLEQ_ORR_0093** LateTradingSessionRestriction **PEARLEQ_ORR_0094** InvalidUseCancelIfNotNbboSetterWithSize **PEARLEQ_ORR_0100** BlockedByCrmTradeGrossNotionalFirm **PEARLEQ_ORR_0101** BlockedByCrmTradeGrossNotionalMpid **PEARLEQ_ORR_0102** BlockedByCrmTradeGrossNotionalSession **PEARLEQ_ORR_0103** BlockedByHelpDeskOrMfpMpidOrFirm **PEARLEQ_ORR_0104** BlockedByHelpDeskOrMfpSession **PEARLEQ_ORR_0105** BlockedByUserPurgePort **PEARLEQ_ORR_0106** BlockedByCrmTradeNetNotionalFirm **PEARLEQ_ORR_0107** BlockedByCrmTradeNetNotionalMpid **PEARLEQ_ORR_0108** BlockedByCrmTradeNetNotionalSession **PEARLEQ_ORR_0109** BlockedByCrmOpenOrderGrossNotionalFirm **PEARLEQ_ORR_0110** BlockedByCrmOpenOrderGrossNotionalMpid **PEARLEQ_ORR_0111** BlockedByCrmOpenOrderGrossNotionalSession **PEARLEQ_ORR_0112** BlockedByCrmOpenOrderNetNotionalFirm **PEARLEQ_ORR_0113** BlockedByCrmOpenOrderNetNotionalMpid **PEARLEQ_ORR_0114** BlockedByCrmOpenOrderNetNotionalSession **PEARLEQ_ORR_0115** BlockedByRpmOrderRateFirm **PEARLEQ_ORR_0116** BlockedByRpmOrderRateMpid **PEARLEQ_ORR_0117** BlockedByRpmOrderRateSession **PEARLEQ_ORR_0118** PurgeGroupBlockedByHelpDeskOrMfpMpidOrFirm **PEARLEQ_ORR_0119** PurgeGroupBlockedByUserPurgePort **PEARLEQ_ORR_0120** BlockedByCrmTradeAndOpenOrderGrossNotionalFirm **PEARLEQ_ORR_0121** BlockedByCrmTradeAndOpenOrderGrossNotionalMpid **PEARLEQ_ORR_0122** BlockedByCrmTradeAndOpenOrderGross NotionalSession **PEARLEQ_ORR_0123** BlockedByCrmTradeAndOpenOrderNetNotionalFirm **PEARLEQ_ORR_0124** BlockedByCrmTradeAndOpenOrderNetNotionalMpid **PEARLEQ_ORR_0125** BlockedByCrmTradeAndOpenOrderNetNotionalSession **Allowed Values: MIAMI PEARL Option** **PEARL_ERR_0000** Accepted **PEARL_ERR_0001** InvalidRequest

Field Name	Data Type	Description
rejectReason ***(continued)***		**PEARL_ERR_0002** UndefinedError **PEARL_ERR_0003** NotPermitted **PEARL_ERR_0004** InvalidAction **PEARL_ERR_0005** InvalidForMpid **PEARL_ERR_0007** InvalidState **PEARL_ERR_0008** InvalidOptionKind **PEARL_ERR_0009** InvalidBulkBinaryOrderItemRequestType **PEARL_ERR_1000** InvalidUnderlying **PEARL_ERR_1001** InvalidProduct **PEARL_ERR_1002** InvalidTimeInForce **PEARL_ERR_1004** IncompatibleTifIso **PEARL_ERR_1006** InvalidOpenClose **PEARL_ERR_1007** InvalidSide **PEARL_ERR_1008** InvalidPrice **PEARL_ERR_1009** InvalidOrdType **PEARL_ERR_1011** IncompatibleOrdTypeISO **PEARL_ERR_1012** InvalidOrderHandlingInstruction **PEARL_ERR_1013** InvalidClearingAccount **PEARL_ERR_1014** InvalidAccount **PEARL_ERR_1017** InvalidOrderQty **PEARL_ERR_1018** InvalidParticipantType **PEARL_ERR_1019** InvalidCoveredOrUncovered **PEARL_ERR_1020** InvalidClOrdID **PEARL_ERR_1021** InvalidOrigClOrdID **PEARL_ERR_1024** InvalidToChange **PEARL_ERR_1025** InvalidLastAction **PEARL_ERR_1026** NotInLOW **PEARL_ERR_1027** InvalidWhenRouting **PEARL_ERR_1028** InvalidOrderState **PEARL_ERR_1029** DuplicateClOrdID **PEARL_ERR_1030** DuplicateOrderID **PEARL_ERR_1033** UnknownOrder **PEARL_ERR_1034** UnknownMpid **PEARL_ERR_1035** InvalidMpid **PEARL_ERR_1036** InvalidFirmCode **PEARL_ERR_1039** RestrictedToClosing **PEARL_ERR_1040** NonTradeable **PEARL_ERR_1044** InvalidTiflocWhenOptionIsNotTrading **PEARL_ERR_1046** SystemClosedForTrading **PEARL_ERR_1047** InvalidISOWhenOptionIsNot Trading **PEARL_ERR_1051** WrongCloud **PEARL_ERR_1053** InvalidCancel **PEARL_ERR_1054** IncompatibleTifPostOnly **PEARL_ERR_1056** InvalidAutoReplace **PEARL_ERR_1057** IncompatibleOrdTypePostOnly **PEARL_ERR_1058** DuplicateClientOrderId **PEARL_ERR_1059** InvalidTargetClientOrderId **PEARL_ERR_1060** InvalidClientOrderId **PEARL_ERR_1061** AutoReplaceNothingToCancel **PEARL_ERR_1062** InvalidCmta **PEARL_ERR_1063** SspBlocked **PEARL_ERR_1064** SspNotEnabledForMpid **PEARL_ERR_1070** MomTooWideForMarket **PEARL_ERR_1071** MomTooWideForSellMarketZeroBid **PEARL_ERR_1072** MomBuyLimitTooAggressive **PEARL_ERR_1073** MomSellLimitTooAggressive **PEARL_ERR_1074** MomMaxOpenContracts **PEARL_ERR_1075** MomMaxOpenOrders **PEARL_ERR_1076** InvalidOrderID **PEARL_ERR_1077** InvalidMarketOrderForLuldUnderlying

Field Name	Data Type	Description
rejectReason ***(continued)***		**PEARL_ERR_1078** InvalidMvpTicks **PEARL_ERR_1079** InvalidCancelOnDisconnect **PEARL_ERR_1080** InvalidAdditionalText **PEARL_ERR_1081** MaxPutPriceViolation **PEARL_ERR_2001** SpeedTestControl **PEARL_ERR_3000** RiskProtectionInEffect **PEARL_ERR_3001** InvalidAllowableEngagementPercentage **PEARL_ERR_3002** InvalidCountingPeriod **PEARL_ERR_3003** NoSuchArmSetting **PEARL_ERR_3004** InvalidArmSettingSource **PEARL_ERR_3005** InvalidArm2CountingPeriod **PEARL_ERR_3006** InvalidArm2ThresholdCount **PEARL_ERR_3007** NoSuchArm2Setting **PEARL_ERR_3010** RpmBlockedMpid **PEARL_ERR_3012** AllBinaryOrdersCanceled **PEARL_ERR_3013** Arm2MpidUnderlyingProtectionInEffect **PEARL_ERR_3014** Arm2FirmProtectionInEffect **PEARL_ERR_3015** OccKillSwitchProtectionInEffect **PEARL_ERR_4000** SystemStateMalformattedTime **PEARL_ERR_4001** SystemStateTimeInPast **PEARL_FOR_0000** BrokerOption **PEARL_FOR_0001** UnknownSymbol **PEARL_FOR_0002** ExchangeClosed **PEARL_FOR_0003** OrderExceedsLimit **PEARL_FOR_0004** TooLateToEnter **PEARL_FOR_0005** UnknownOrder **PEARL_FOR_0006** DuplicateOrder **PEARL_FOR_0007** DuplicateOfAVerballyCommunicatedOrder **PEARL_FOR_0008** StaleOrder **PEARL_FOR_0011** UnsupportedOrderCharacteristic **PEARL_FCR_0000** TooLateToCancel **PEARL_FCR_0001** UnknownOrder **PEARL_FCR_0002** BrokerOption **PEARL_FCR_0003** OrderAlreadyInPendingCancelOrPendingReplaceStatus **Allowed Values: MIAX SPHR** **SPHR_ERR_0000** Accepted **SPHR_ERR_0001** InvalidRequest **SPHR_ERR_0002** UndefinedError **SPHR_ERR_0003** NotPermitted **SPHR_ERR_0004** InvalidAction **SPHR_ERR_0005** InvalidForMpid **SPHR_ERR_0007** InvalidState **SPHR_ERR_0008** InvalidOptionKind **SPHR_ERR_0009** InvalidBulkBinaryOrderItemRequestType **SPHR_ERR_1000** InvalidUnderlying **SPHR_ERR_1001** InvalidProduct **SPHR_ERR_1002** InvalidTimeInForce **SPHR_ERR_1004** IncompatibleTifIso **SPHR_ERR_1005** InvalidSize **SPHR_ERR_1006** InvalidOpenClose **SPHR_ERR_1007** InvalidSide **SPHR_ERR_1008** InvalidPrice **SPHR_ERR_1009** InvalidOrdType **SPHR_ERR_1011** IncompatibleOrdTypeISO **SPHR_ERR_1012** InvalidOrderHandlingInstruction **SPHR_ERR_1013** InvalidClearingAccount **SPHR_ERR_1014** InvalidAccount **SPHR_ERR_1017** InvalidOrderQty

Field Name	Data Type	Description	
rejectReason ***(continued)***		**SPHR_ERR_1018**	InvalidParticipantType
		SPHR_ERR_1019	InvalidCoveredOrUncovered
		SPHR_ERR_1020	InvalidClOrdID
		SPHR_ERR_1021	InvalidOrigClOrdID
		SPHR_ERR_1024	InvalidToChange
		SPHR_ERR_1025	InvalidLastAction
		SPHR_ERR_1026	NotInLOW
		SPHR_ERR_1027	InvalidWhenRouting
		SPHR_ERR_1028	InvalidOrderState
		SPHR_ERR_1029	DuplicateClOrdID
		SPHR_ERR_1030	DuplicateOrderID
		SPHR_ERR_1033	UnknownOrder
		SPHR_ERR_1034	UnknownMpid
		SPHR_ERR_1035	InvalidMpid
		SPHR_ERR_1036	InvalidFirmCode
		SPHR_ERR_1039	RestrictedToClosing
		SPHR_ERR_1040	NonTradeable
		SPHR_ERR_1044	InvalidTiflocWhenOptionIsNotTrading
		SPHR_ERR_1046	SystemClosedForTrading
		SPHR_ERR_1047	InvalidISOWhenOptionIsNotTrading
		SPHR_ERR_1048	InvalidFixOrderClass
		SPHR_ERR_1051	WrongCloud
		SPHR_ERR_1053	InvalidCancel
		SPHR_ERR_1054	WideMarket
		SPHR_ERR_1055	IncompatibleTifPostOnly
		SPHR_ERR_1056	InvalidAutoReplace
		SPHR_ERR_1057	IncompatibleOrdTypePostOnly
		SPHR_ERR_1058	DuplicateClientOrderId
		SPHR_ERR_1059	InvalidTargetClientOrderId
		SPHR_ERR_1060	InvalidClientOrderId
		SPHR_ERR_1061	AutoReplaceNothingToCancel
		SPHR_ERR_1062	InvalidCmta
		SPHR_ERR_1063	SspBlocked
		SPHR_ERR_1064	SspNotEnabledForMpid
		SPHR_ERR_1065	InvalidIndirectCancel
		SPHR_ERR_1066	InvalidSspScope
		SPHR_ERR_1067	InvalidMinSize
		SPHR_ERR_1068	InvalidNumContraItems
		SPHR_ERR_1069	InvalidAllocID
		SPHR_ERR_1070	MomTooWideForMarket
		SPHR_ERR_1071	MomTooWideForSellMarketZeroBid
		SPHR_ERR_1072	MomBuyLimitTooAggressive
		SPHR_ERR_1073	MomSellLimitTooAggressive
		SPHR_ERR_1074	MomMaxOpenContracts
		SPHR_ERR_1075	MomMaxOpenOrders
		SPHR_ERR_1076	InvalidOrderID
		SPHR_ERR_1077	InvalidMarketOrderForLuldUnderlying
		SPHR_ERR_1078	InvalidMvpTicks
		SPHR_ERR_1079	InvalidCancelOnDisconnect
		SPHR_ERR_1080	InvalidAdditionalText
		SPHR_ERR_1081	MaxPutPriceViolation
		SPHR_ERR_2001	SpeedTestControl
		SPHR_ERR_2102	OptionIsNotInFreeTrading
		SPHR_ERR_2105	CrossedNbbo
		SPHR_ERR_2108	ManagedInterestOnAtLeastOneSideOfMbbo
		SPHR_ERR_2110	PriceLocksMbboWithPriorityCustomerInterest
		SPHR_ERR_2119	PriceIsOutsideOfNbbo
		SPHR_ERR_3000	RiskProtectionInEffect
		SPHR_ERR_3001	InvalidAllowableEngagementPercentage
		SPHR_ERR_3002	InvalidCountingPeriod

Field Name	Data Type	Description
rejectReason ***(continued)***		**SPHR_ERR_3003** NoSuchArmSetting **SPHR_ERR_3004** InvalidArmSettingSource **SPHR_ERR_3005** InvalidArm2CountingPeriod **SPHR_ERR_3006** InvalidArm2ThresholdCount **SPHR_ERR_3007** NoSuchArm2Setting **SPHR_ERR_3010** RpmBlockedMpid **SPHR_ERR_3012** AllBinaryOrdersCanceled **SPHR_ERR_3013** Arm2MpidUnderlyingProtectionInEffect **SPHR_ERR_3014** Arm2FirmProtectionInEffect **SPHR_ERR_3015** OccKillSwitchProtectionInEffect **SPHR_ERR_4000** SystemStateMalformattedTime **SPHR_ERR_4001** SystemStateTimeInPast **SPHR_ERR_4500** ComplexInvalidStrategy **SPHR_ERR_4502** ComplexOrderFeatureDisabledForUnderlying **SPHR_ERR_4504** ComplexStrategyNotTradeable **SPHR_ERR_4505** InvalidNumProductLegs **SPHR_ERR_4506** InvalidComplexPriceProtection **SPHR_ERR_4509** InvalidLegRefId **SPHR_ERR_4510** ComplexVerticalSpreadPriceProtection **SPHR_ERR_4511** ComplexCalendarSpreadPriceProtection **SPHR_ERR_4512** OutsidePriceRangeForStrategy **SPHR_ERR_4514** CMomPricedThrough **SPHR_ERR_4515** StrategyNotDefined **SPHR_ERR_4520** ComplexParityPriceProtection **SPHR_ERR_4525** ComplexButterflySpreadPriceProtection **SPHR_ERR_4526** DebitCreditProtection **SPHR_ERR_4527** ComplexBinaryOrderInvalidTif **SPHR_ERR_4529** InvalidComponentPriceDesignation **SPHR_ERR_4530** InvalidComponentPriceType **SPHR_ERR_5100** InvalidStockClearingAccount **SPHR_ERR_5101** InvalidStockLegCapacityIndicator **SPHR_ERR_5102** InvalidSellShortStockLeg **SPHR_ERR_5103** InvalidStockLegType **SPHR_FOR_0000** BrokerOption **SPHR_FOR_0001** UnknownSymbol **SPHR_FOR_0002** ExchangeClosed **SPHR_FOR_0003** OrderExceedsLimit **SPHR_FOR_0004** TooLateToEnter **SPHR_FOR_0005** UnknownOrder **SPHR_FOR_0006** DuplicateOrder **SPHR_FOR_0007** DuplicateOfAVerballyCommunicatedOrder **SPHR_FOR_0008** StaleOrder **SPHR_FOR_0011** UnsupportedOrderCharacteristic **SPHR_FCR_0000** TooLateToCancel **SPHR_FCR_0001** UnknownOrder **SPHR_FCR_0002** BrokerOption **SPHR_FCR_0003** OrderAlreadyInPendingCancelOrPendingReplaceStatus **Allowed Values: NASDAQ Equities** **0** none **1** quoteUnavailable **2** destinationClosed **3** invalidDisplay **4** invalidMaxFloor **5** invalidPegType **6** fatFinger **7** halted **8** isoNotAllowed

Field Name	Data Type	Description
rejectReason ***(continued)***		**9** invalidSide **10** processingError **11** cancelPending **12** firmNotAuthorized **13** invalidMinQuantity **14** noClosingRefPrice **15** other **16** cancelNotAllowed **17** peggingNotAllowed **18** crossedMarket **19** invalidQuantity **20** invalidCrossOrder **21** replaceNotAllowed **22** routingNotAllowed **23** invalidSymbol **24** test **25** lateLOCTooAggresive **26** retailNotAllowed **27** invalidMPPO **28** invalidDestination **29** invalidPrice **30** sharesExceedThreshold **31** maxNotionalExceeded **32** aggExposureExceeded **33** marketImpact **34** riskRestrictedStock **35** riskShortSellRestricted **36** riskOrderTypeRestricted **37** riskExceedsADV **38** riskFatFinger **39** riskLocateRequired **40** riskSymbolMessageRates **41** riskMessageRates **42** riskDuplicateRates **43** orderDead **44** clearingOutsideTimes **45** prmRejectAll **46** prmEasyBorrow **47** prmSymbolRestricted **48** prmIsoRestricted **49** prmOddLotRestricted **50** prmMidpointRestricted **51** prmPreMktRestricted **52** prmPostMktRestricted **53** prmShortSaleRestricted **54** prmOnOpenRestricted **55** prmOnCloseRestricted **56** prmTwoSidedQuoteRequired **57** prmShares **58** prmValue **59** overExposed **60** invalidMidpointPostOnlyPrice **61** UNKNOWN **62** INVALID_PARAMETERS **63** BAD_QUOTE **64** DEST_NOT_AVAILABLE **65** POSS_DUPE_ORDER **66** BAD_QUOTE_2 **67** RISK_EXPOSURE_OPEN **68** FIRM_LOCKED

Field Name	Data Type	Description
rejectReason ***(continued)***		**69** RISK_EXPOSURE_EXEC **70** RISK_EXPOSURE_NOTIONAL **71** FIXORDER_BROKER_OPTION **72** FIXORDER_UNKNOWN_SYMBOL **73** FIXORDER_EXCHANGE_CLOSED **74** FIXORDER_EXCEEDS_LIMIT **75** FIXORDER_TOO_LATE **76** FIXORDER_UNKNOWN **77** FIXORDER_DUPLICATE **78** FIXORDER_DUPLICATE_VERBAL **79** FIXORDER_STALE **80** FIXCANCEL_TOO_LATE **81** FIXEDITING_FATAL_ERROR **Allowed Values: NASDAQ – PHLX, NOM** **1** AUTOPURGE **2** POD **3** FIRM **4** REASSIGN **5** HALT **6** AIQ **7** MANUPURGE **8** OPENPURGE **9** REPRICE **10** SUSPEND **11** LIQUIDITY TAKER **12** RAPID FIRE VOL **13** ZAP DELETE **14** KILLSWITCH AUTO **15** KILLSWITCH CMD LINE **16** KILLSWITCH TRADEINFO **17** notPermitted **18** badStopPrice **19** systemClosed **20** invalidType **21** invalidClearing **22** halt **23** invalidTime **24** invalidCross **25** invalidMpid **26** invalidMinSize **27** alreadyOpened **28** restrictedSymbol **29** closeCross **30** invalidSymbol **31** testmode **32** tiedToStockNotAllowed **33** invalidSize **34** limitTooDeep **35** systemError **36** invalidAttribute **37** suspend **38** notFreeTrading **39** nbboTooWide **40** changeContractsNoOrder **41** changeContractsInvalid **42** reentry **43** killswitch_reentry **44** postOnlyReprice

Field Name	Data Type	Description
rejectReason ***(continued)***		**45** undLULD **46** invalidPreOpenIoc **47** userCancel **48** ioc **49** timeout **50** unsolictedOutReentry **51** routeRequest **52** staleOrder **53** sppLimit **54** auctionInProgress **55** engineCancel **56** tooLateToAct **57** noAuction **58** invalidTIF **59** aonNotAllowed **60** bboCross **61** purge **62** orderExpired **63** aiq **64** cnbboLimit **65** noBbo **66** mktOrder **67** treasuryOptionsNotAllowed **68** openingCancel **69** executionNotPossible **70** badCapacity **71** optionNotOpen **72** openDelay **73** liquidityTaker **74** killSwitch **75** adminCancel **76** systemCancel **77** brokerOption **78** invalidCrossSurrender **79** cod **80** eodCancel **85** actionNotAllowed **86** CXLDOWN **87** doNotUse **88** featureNotSupported **89** halted **90** instrumentClosed **91** instrumentState **92** invalidALO **93** invalidAuctionType **94** invalidCapacity **95** invalidDisclosureMask **96** invalidDisplay **97** invalidDntt **98** invalidFirm **99** invalidFlashInst **100** invalidISO **101** invalidInstrType **102** invalidKillAction **103** invalidMsgType **104** invalidOpenClose **105** invalidOrderType **106** invalidPersist **107** invalidPrice **108** invalidProduct

Field Name	Data Type	Description
rejectReason ***(continued)***		**109** invalidReserveInfo **110** invalidScope **111** invalidShortSaleInd **112** invalidSide **113** MASS_CANCEL **114** none **115** orderNotFound **116** prefNotAllowed **117** missingClearingAccount **118** invalidStrategy **119** undReentry **120** invalidSelfReplenishVolume **OTHER** OTHER **Allowed Values: NASDAQ – ISE, MRX, GEMX, NOBO** **1** AUTOPURGE **2** POD **3** FIRM **4** REASSIGN **5** HALT **6** AIQ **7** MANUPURGE **8** OPENPURGE **9** REPRICE **10** SUSPEND **11** LIQUIDITY TAKER **12** RAPID FIRE VOL **13** ZAP DELETE **14** KILLSWITCH AUTO **15** KILLSWITCH CMD LINE **16** KILLSWITCH TRADEINFO **1017** KILLSWITCH USER **1018** notPermitted **1019** badStopPrice **1020** systemClosed **1021** invalidDisplay **1022** invalidType **1023** invalidFirm **1024** invalidClearing **1025** halt **1026** invalidTime **1027** invalidCross **1028** invalidMpid **1029** invalidMinSize **1030** alreadyOpened **1031** restrictedSymbol **1032** closeCross **1033** invalidSymbol **1034** testmode **1035** invalidPrice **1036** tiedToStockNotAllowed **1037** invalidSize **1038** limitTooDeep **1039** featureNotSupported **1040** systemError **1041** invalidAttribute **1042** suspend **1043** notFreeTrading **1044** nbboTooWide **1045** changeContractsNoOrder

Field Name	Data Type	Description
rejectReason ***(continued)***		**1046** changeContractsInvalid **1047** reentry **1048** killswitch_reentry **1049** postOnlyReprice **1050** undLULD **1051** invalidPreOpenIoc **1052** userCancel **1053** ioc **1054** timeout **1055** unsolictedOutReentry **1056** routeRequest **1057** staleOrder **1058** sppLimit **1059** auctionInProgress **1060** engineCancel **1061** tooLateToAct **1062** noAuction **1063** invalidTIF **1064** aonNotAllowed **1065** bboCross **1066** purge **1067** orderExpired **1068** aiq **1069** cnbboLimit **1070** noBbo **1071** mktOrder **1072** treasuryOptionsNotAllowed **1073** openingCancel **1074** executionNotPossible **1075** invalidCapacity **1076** optionNotOpen **1077** openDelay **1078** liquidityTaker **1079** killSwitchPurge **1080** adminCancel **1081** systemCancel **1082** brokerOption **1083** invalidSide **1084** invalidSpread **1085** invalidAuctionType **1086** invalidFormat **1087** frozen **1088** requestPending **1089** cancelUp **1090** cancelDown **1091** postOnlyTaker **1092** invalidState **1093** tooManyAuctions **1094** invalidAuctionParams **1095** rejectedReplace **1096** massCancel **1097** invalidReprice **1098** price **1099** size **1100** nbboLimit **1101** impliedExec **1102** tooManyImplieds **1103** complexInstrExists **1104** exceededMaxComplexInstr **1105** firmExceededMaxComplexInstr

Field Name	Data Type	Description
rejectReason ***(continued)***		**1106** invalidPtaContracts **1107** invalidMatchId **1108** invalidTradeId **1109** invalidCrossId **1110** invalidClientId **1111** dnttNotAllowed **1112** instrumentClosed **1113** atrLimitReached **1114** invalidISO **1115** invalidStepupPrice **1116** threeTickLimitReached **1117** pending **1118** pennyNbboRestriction **1119** invalidDntt **1120** invalidInstrType **1121** invalidOrderType **1122** invalidALO **1123** invalidFlashInst **1124** invalidPrefParty **1125** invalidReserveInfo **1126** invalidPersist **1127** invalidShortSaleInd **1128** invalidProduct **1129** invalidScope **1130** invalidOpenClose **1131** invalidToken **1132** invalidKillAction **1133** invalidLegCount **1134** invalidLegType **1135** invalidLegRatio **1136** invalidCrossType **1137** prefNotAllowed **1138** orderNotFound **1139** actionNotAllowed **1140** instrumentState **1141** qccNotAllowed **1142** qccWithStockNetPriceNotAllowed **1143** qccWithMultiOptLegNotAllowed **1144** invalidDestination **1145** maxRoutesAttempted **1146** destinationNotAvailable **1147** minQtyNotSatisfied **1148** sorRespTimeout **1149** invalidAllocSplits **1150** qccWithStockPriceNotAllowed **1151** tooManyStockTradeAttempts **1152** notTob **1153** cod **1154** poolExhaused **1155** eodCancel **1156** unAuthorizedGiveup **1157** invalidTriggerId **1158** invalidAccount **1159** invalidAccountNoKill **1160** invalidAccountFirm **1161** beforeGtc **1162** afterNothingDone **1163** invalidRoutingStrategy **1164** invalidTargetFirm **1165** time

Field Name	Data Type	Description
rejectReason ***(continued)***		**1166** minReserveOrderNotFullfilled **1167** closingCancel **1168** portRateBreached **1169** invalidTraderId **1170** stopOrderMissingPreviousTradePrice **1171** stopPriceOnlyAllowedForStopOrder **1172** firmSuspended **1173** traderSuspended **1174** portSuspended **1175** invalidInvestmentDecision **1176** invalidExecutionDecision **1177** invalidDea **1178** invalidPartyRoleQualifier **1179** instrumentExpired **1180** invalidBrokerPct **1181** invalidExecutionSourceCode **1182** prmGroupBlocked **1183** prmLimitsMissing **1184** prmGroupProductBlocked **1185** prmMaxOrderVolume **1186** prmMaxOrderValue **1187** maxOrderVolume **1188** maxOrderValue **1189** invalidPrmGroup **1190** prmProductOpenOrderVol **1191** prmProductOpenDelta **1192** prmProductOpenVega **1193** prmProductTradedVol **1194** prmProductTradedDelta **1195** prmProductTradedVega **1196** prmProductTotalVol **1197** prmProductTotalDelta **1198** prmProductTotalVega **1199** firmExceededMaxQuoteRequest **1200** circuitBreaker **1201** quoteRequestInProgress **1202** invalidEvent **1203** invalidMatchEventId **1204** rfaReentry **1205** invalidRfaInstruction **1206** rfaInstructionWithRfaId **1207** tobRepriced **1208** invalidPrmLimit **1209** invalidPrmActionBlock **1210** prmGroupUnblocked **1211** prmProductUnblocked **1212** missingClearingAccount **1213** free_10001 **1214** orej_system_error **1215** orej_duplicate_order_id **1216** orej_invalid_time_for_acceptance **1217** orej_not_open_for_trading **1218** orej_unacceptable_volume **1219** orej_invalid_auction_response_attribute **1220** orej_limit_too_far_below_bid **1221** orej_limit_too_far_above_ask **1222** orej_giveup_override_not_allowed **1223** orej_aon_replace_not_allowed **1224** orej_opg_after_opening **1225** orej_off_floor_acct_not_allowed

Field Name	Data Type	Description
rejectReason *(continued)*		**1226** orej_invalid_volume **1227** orej_mkt_is_invalid **1228** orej_fok_is_invalid **1229** orej_auction_response_not_allowed **1230** orej_post_only_reprice **1231** free_10019 **1232** free_10020 **1233** free_10021 **1234** orej_invalid_limit_price **1235** orej_invalid_stop_price **1236** orej_buy_stop_lteq_bid **1237** orej_sell_stop_gteq_ask **1238** free_10026 **1239** orej_mm_must_be_limit **1240** orej_firm_must_be_limit **1241** orej_bd_must_be_limit **1242** free_10030 **1243** orej_aon_not_allowed_for_mm **1244** orej_aon_not_allowed_for_firm **1245** orej_aon_not_allowed_for_bd **1246** free_10034 **1247** free_10035 **1248** free_10036 **1249** free_10037 **1250** free_10038 **1251** orej_missing_account_id **1252** free_10040 **1253** free_10041 **1254** orej_restricted_option **1255** orej_invalid_open_close **1256** orej_mm_only **1257** orej_must_be_straight_cancel **1258** orej_target_not_found **1259** orej_target_cancel_pending **1260** orej_target_filled **1261** orej_target_cancelled **1262** free_10050 **1263** orej_target_not_open **1264** free_10052 **1265** orej_cancel_buy_sell_mismatch **1266** orej_cancel_symbol_mismatch **1267** orej_repl_symbol_mismatch **1268** orej_cancel_volume_mismatch **1269** orej_cancel_price_mismatch **1270** orej_cancel_origin_mismatch **1271** orej_cancel_mm_mismatch **1272** free_10060 **1273** free_10061 **1274** free_10062 **1275** orej_cancel_bad_leaves_volume **1276** free_10064 **1277** orej_missing_mm_badge **1278** free_10066 **1279** free_10067 **1280** orej_mm_badge_not_allowed **1281** free_10069 **1282** orej_broker_option **1283** orej_stale_order **1284** orej_listed_routing_only **1285** orej_in_trading_halt

Field Name	Data Type	Description
rejectReason *(continued)*		**1286** free_10074 **1287** free_10075 **1288** orej_unknown_clearing_firm 1289 orej_mar_too_many_routes **1290** orej_mar_duplicate_order **1291** orej_mar_exch_direct_not_allowed **1292** orej_mar_exch_direct_cust_only **1293** orej_luld **1294** orej_suspend **1295** orej_killswitch **1296** orej_liquidity_taker **1297** free_10085 **1298** free_10086 **1299** free_10087 **1300** free_10088 **1301** orej_tltc **1302** free_10090 **1303** orej_purge **1304** free_10092 **1305** orej_aiq **1306** orej_reentry_required **1307** orej_nbbo_too_wide **1308** orej_invalid_msg_type **1309** orej_required_tag_missing **1310** free_10098 **1311** free_10099 **1312** free_10100 **1313** orej_invalid_firm **1314** orej_invalid_cross_surrender **1315** orej_invalid_br_seqno **1316** orej_invalid_side **1317** orej_invalid_kind **1318** orej_off_floor_req_exch **1319** orej_off_floor_req_multacc **1320** orej_invalid_multacc **1321** orej_off_floor_req_multiacc **1322** orej_invalid_strike_price **1323** orej_invalid_order_type **1324** orej_invalid_cust_firm **1325** free_10113 **1326** orej_invalid_send_time **1327** orej_invalid_tif **1328** free_10116 **1329** orej_invalid_aon **1330** orej_iso_aon_is_invalid **1331** orej_opg_co_not_allowed **1332** orej_opg_iso_not_allowed **1333** orej_invalid_qualifier **1334** free_10122 **1335** orej_invalid_orig_mkt **1336** orej_invalid_option_symbol **1337** orej_cancel_cmta_mismatch **1338** orej_cancel_supp_mismatch **1339** orej_cancel_crosstype_mismatch **1340** orej_cancel_openclose_mismatch **1341** orej_cancel_execbroker_mismatch **1342** orej_cancel_fbnum_mismatch **1343** orej_supp_id_too_long **1344** orej_invalid_mm_badge **1345** free_10133

Field Name	Data Type	Description
rejectReason ***(continued)***		**1346** free_10134 **1347** free_10135 **1348** free_10136 **1349** free_10137 **1350** free_10138 **1351** free_10139 **1352** free_10140 **1353** orej_invalid_strategy **1354** orej_invalid_leg_ratio **1355** orej_duplicate_leg_ref_id **1356** orej_invalid_num_legs **1357** free_10145 **1358** orej_invalid_non_conforming_ratio **1359** orej_price_violates_spp_limit **1360** orej_feature_not_supported **1361** free_10149 **1362** orej_open_delay **1363** orej_preopen_ioc **1364** orej_iso_must_be_limit **1365** orej_invalid_security_type **1366** free_10154 **1367** orej_invalid_cl_order_id **1368** orej_invalid_orig_cl_order_id **1369** orej_invalid_ifi **1370** orej_invalid_exec_inst **1371** orej_invalid_route_inst **1372** orej_iso_opg_is_invalid **1373** orej_poss_dup **1374** free_10162 **1375** free_10163 **1376** orej_invalid_exp **1377** orej_invalid_leg_ref_id **1378** orej_cancel_clearing_mismatch **1379** orej_iso_not_allowed **1380** orej_invalid_handling_inst **1381** orej_opg_stop_limit_not_allowed **1382** orej_auction_eligibility_mismatch **1383** orej_cannot_change_stop_class **1384** orej_exp_day_invalid **1385** orej_invalid_prin_agency **1386** orej_invalid_stock_leg **1387** orej_auction_in_progress **1388** orej_invalid_nwt_price **1389** orej_invalid_auction_id **1390** orej_invalid_cross_specs **1391** orej_straight_cxl_not_allowed **1392** orej_cxl_replace_not_allowed **1393** orej_invalid_num_orders **1394** orej_order_ids_same **1395** orej_must_improve_price **1396** orej_msg_too_late_to_process **1397** orej_no_auction **1398** orej_nbbo_crossed **1399** orej_attribute_mismatch **1400** orej_symbol_not_open **1401** orej_exch_direct_must_be_limit **1402** orej_invalid_max_floor **1403** orej_invalid_min_quantity **1404** orej_invalid_underlying **1405** orej_invalid_risk_request

Field Name	Data Type	Description
rejectReason *(continued)*		**1406** orej_wait_iso_not_allowed **1407** orej_opg_aon_not_allowed **1408** orej_buy_market_order **1409** orej_bbo_invalid **1410** free_10198 **1411** orej_reserve_not_allowed **1412** orej_postonly_not_allowed **1413** orej_invalid_floor_brk **1414** orej_invalid_priv_ref **1415** orej_invalid_effective_time **1416** orej_invalid_good_til_date **1417** orej_invalid_cross_client_order_id **1418** orej_invalid_num_sides **1419** orej_invalid_display_when **1420** orej_invalid_price_prot_scope **1421** orej_invalid_auction_inst **1422** orej_invalid_stepup_price **1423** orej_invalid_stepup_price_type **1424** orej_invalid_spec_order_type **1425** orej_invalid_exposure **1426** orej_invalid_broker_pct **1427** orej_invalid_price_delta **1428** orej_must_be_limit **1429** orej_must_be_routable **1430** orej_must_persist **1431** orej_must_be_aon **1432** orej_opg_stop_not_allowed **1433** orej_reserve_modification_invalid **1434** orej_invalid_entitlement_req_id **1435** orej_invalid_no_party_entitlements **1436** orej_invalid_list_update_action **1437** orej_invalid_no_party_details **1438** orej_invalid_party_detail_id **1439** orej_invalid_party_detail_role **1440** orej_invalid_id_source **1441** orej_invalid_security_id **1442** orej_invalid_alloc_id **1443** orej_invalid_alloc_trans_type **1444** orej_invalid_trade_date **1445** orej_invalid_no_allocs **1446** orej_invalid_alloc_shares **1447** orej_invalid_no_execs **1448** orej_invalid_exec id **1449** orej_exec_broker_required **1450** orej_invalid_shares **1451** orej_invalid_display_range **1452** orej_postonly_replace **1453** orej_invalid_maturity_date **1454** orej_invalid_security_exchange **1455** orej_too_many_auctions **1456** orej_mar_cust_limit_qty **1457** orej_mar_cust_limit_notional **1458** orej_mar_cust_limit_agg_qty **1459** orej_mar_cust_limit_agg_notional **1460** orej_invalid_match_id **1461** orej_invalid_pta_account **1462** orej_invalid_pta_contracts **1463** orej_invalid_client_id **1464** orej_preferencing_not_allowed **1465** orej_invalid_stock_leg_giveup

Field Name	Data Type	Description
rejectReason ***(continued)***		**1466** orej_invalid_contra_side_short_sell **1467** orej_pta_not_allowed **1468** orej_qcc_invalid_stock_ratio **1469** orej_cancel_strategy_mismatch **1470** orej_destination_not_available **1471** orej_invalid_underlying_price **1472** orej_invalid_underlying_qty **1473** orej_invalid_rfp_id **1474** orej_invalid_root_parties **1475** away_status_New **1476** away_status_PartiallyFilled **1477** away_status_Filled **1478** away_status_Done **1479** away_status_Canceled **1480** away_status_Replaced **1481** away_status_PendingCancel **1482** away_status_Stopped **1483** away_status_Rejected **1484** away_status_Suspended **1485** away_status_PendingNew **1486** away_status_Calculated **1487** away_status_Expired **1488** away_status_Accepted **1489** away_status_PendingReplace **1490** away_status_Restated **1491** away_status_Trade **1492** away_status_TradeCancel **1493** away_status_TradeCorrect **1494** alloc_status_Accepted **1495** alloc_status_BlockLevelReject **1496** alloc_status_PartialAccept **1497** alloc_status_NotYetProcessed **1498** invalidTimeOfAgreement **1499** invalidTradeReportId **1500** invalidTradeReportRefId **1501** invalidAgencyCross **1502** invalidHandlingInstr **1503** invalidEqualLeg **1504** invalidMinBlockTradeSize **1505** invalidDeferralThreshold **1506** invalidTradePublishIndicator **1507** invalidMaximumTradeReportSize **1508** invalidTradeType **1509** flexInstrExists **1510** invalidCircuitBreakerId **1511** invalidPriceProtectionTableCode **1512** invalidStrikePrice **1513** invalidExpirationDate **1514** REJ_NO_ERROR **1515** REJ_OPEN_ORDER_VALUE **1516** REJ_OPEN_ORDER_TOTAL_VALUE **1517** REJ_TRADE_VALUE **1518** REJ_TRADE_TOTAL_VALUE **1519** REJ_ORDER_RATE **1520** REJ_REPEATED_ORDER_GEN **1521** invalidStrategy **1522** undReentry **1523** invalidSelfReplenishVolume **1524** invalidAuctionDuration **1525** invalidLegPrice

Field Name	Data Type	Description
rejectReason ***(continued)***		**1526** orej_invalid-alloc_instruction **1527** systemNotAvailable OTHER OTHER **Allowed Values: NYSE Equities & NYSE Options** **0** **1** Invalid SenderCompID **2** Invalid SenderSubID **3** Invalid SendingTime **4** Invalid TargetCompID **5** Invalid TargetSubId **6** Invalid OnBehalfOfCompID **7** Invalid OnBehalfOfSubID **8** Invalid DeliverToCompID **9** Invalid DeliverToSubID **10** Invalid Account **11** Invalid ClOrdID **12** Invalid ExecInst **13** Invalid IDSource **14** Invalid OrderQty **15** Invalid OrdType **16** Invalid Price **17** Invalid Order Capacity **18** Invalid Security ID **19** Invalid Side **20** Invalid Symbol/Series **21** Invalid Text **22** Invalid TimeInForce **23** Invalid Settlement Type **24** Invalid FutSettDate **25** Invalid SymbolSfx **26** Invalid Open/Close **27** Invalid StopPx **28** Invalid Client ID **29** Invalid MinQty **30** Invalid MaxFloor **31** Invalid LocateReqd **32** Invalid ExpireTime **33** Invalid SecurityType **34** Invalid MaturityMonthYear **35** Invalid PutOrCall **36** Invalid StrikePrice **37** Invalid CoveredOrUncovered **38** Invalid CustomerOrFirm **39** Invalid MaturityDay **40** Invalid PegDifference **41** Invalid SellersDays **42** Invalid TradingSessionID **43** Invalid NoTradingSessions **44** Invalid DiscretionInst **45** Invalid DiscretionOffset **46** Invalid PriceType **47** Invalid ClearingFirm **48** Invalid ClearingAccount **49** Invalid PartyID **50** Invalid Optional Data **51** Invalid CrossID **52** Invalid StrategyIndicator **53** Invalid TradeID **54** Invalid NoSelfTrade

Field Name	Data Type	Description
rejectReason ***(continued)***		**55** Invalid CAPStrategy **56** Invalid SpecialOrdType **57** Invalid RoutingInst **58** Invalid OffsetPrice **59** Invalid ExtendedExecInst **60** Invalid IntroducingBadgeID **61** Invalid BillTo **62** Invalid ParentFirmClOrdID **63** Invalid ParentFirmExchangeOrdID **64** Invalid ParentFirm **65** Invalid InterestType **66** Invalid DisplayInd **67** Invalid PegInd **68** Invalid CeilingFloorPrice **69** Invalid MinPegQty **70** Invalid DOrderAuctionPrice **71** Invalid DiscMaxVol **72** Invalid DicsRouteInd **73** Invalid MinimumTriggerVol (MTV) **74** Invalid Attributed Quote **75** Invalid Proactive If Locked **76** System not available **77** System full (MENG_RATE_EXCEEDED) **78** Throttle Reject **79** Symbol/Series Halted **80** No symbol/series permission **81** Price Too Far Outside **82** MWCB Halt **83** Market Closed **84** Symbol/Series Closed **85** LULD Cancel Instruction **86** No Price Slide Inst During SSR **87** Invalid StockLegGiveUp **88** Invalid NoLegs **89** Invalid LegPositionEffect **90** Invalid LegSymbol **91** Invalid LegCFICode **92** Invalid LegMaturityDate **93** Invalid LegStrikePrice **94** Invalid LegContractMultiplier **95** Invalid LegRatioQty **96** Invalid LegSide **97** Invalid LegRefID **98** Unsupported Order Type **99** UROUT **100** Primary Market Not Available **101** No NBBO/PBBO for Peg **102** No Market for Market Order **103** Marketable Price **104** Done for Day **105** Credit Limit Violation **106** Cancel Remaining IOC **107** Too Late to Cancel **108** Invalid PossResend **109** Cancel Pending **110** Symbol/Series already opened **111** Firm Bulk Cancel **112** OnBehalfOfCompID Blocked **113** ClearingFirm Blocked **114** Cancel/Replace Pending

Field Name	Data Type	Description
rejectReason ***(continued)***		**115** Modify Pending **116** Cannot Flip Imbalance **117** Cannot Increase Imbalance **118** Pending Cancel - Imbalance Freeze **119** Pending Replace - Imbalance Freeze **120** Pending Modify - Imbalance Freeze **121** Pending Cancel - Routed Interest **122** Pending Replace - Routed Interest **123** Pending Modify - Routed Interest **124** Pending - Auction Running **125** Duplicative Order Check **126** Cancelled by Exchange **127** New Order **128** Fill **129** Partial Fill **130** Reduced **131** Replaced **132** No Market for Cross **133** STP Cancel* **134** Invalid PossDupe **135** TPID Blocked **136** Invalid Bulk Cancel **137** Pending Bulk Cancel **138** Symbol/Series Not Open **139** Symbol/Series Suspended **140** Symbol IPO Halt **141** Invld Inst During Imbalance Freeze **142** Invld Inst After Cutoff Time **143** Cancelled by Primary Market **144** Pending - Imbalance Freeze **145** No RLP Permission **146** Invalid Instruction for IOC's **147** System full (CG_RATE_EXCEEDED) **148** Pending Cancel - Auction Running **149** Pending Modify - Auction Running **150** Pending Replace - Auction Running **151** Invld Inst for Pending Order **152** SSH Price below NBB on ISO **153** IOC Received while Auction Running **154** Pending - Session Transition **155** Pend Cancel - Session Transition **156** Pend Modify - Session Transition **157** Pend Replace - Session Transition **158** Invalid For Tick Pilot **159** Invalid MMID **160** Invalid MPID **161** Invalid CancelInsteadOfReprice **162** Invalid RetailIndicator **163** SenderCompID Not Active **164** MPID Blocked **165** Invalid Timestamp **166** Invalid Permission for SenderCompID **167** Invalid UserData **168** Pillar Risk Mitigation **169** No Last Sale for Peg **170** Symbol Pending Closing Auction **171** Extreme Closing Order Imbalance **172** Invalid Multi-Message **173** Invalid Request Targeting Manual SenderCompID **174** Invalid DMMRejectReason

Field Name	Data Type	Description
rejectReason ***(continued)***		**175** Pending - Pending Auction State **176** Pending Cancel – Pending Auction State **177** Pending Modify – Pending Auction State **178** Pending Replace – Pending Auction State **179** Cancelled - DMM Manual Order Re-price **180** Too early to open **181** Too early to close **182** Symbol not frozen by Auction Request **183** Symbol is frozen by DBK GUI **184** Too Late - Auction Running **185** Too Late - Symbol Transition **186** No Eligible Crossing Interest **187** Book is locked/crossed **188** No interest exists **189** Imbalance too large **190** SSH price below SSR filing price **191** Symbol Already Closed **192** Opening template opened **193** Closing template opened **194** PRIN entered on auction template **195** Mandatory Indication submitted **196** Pending Crowd exists **197** No consolidated last sale **198** Paired qty exceeds max trade parameter **199** LULD or MWCB timer running **200** Locking/Crossing Away Quote **201** Cross Not Eligible **202** Reserved for future use **203** Pending Acceptance (for Ack on order arrival) **204** Rejected Cancel by DMM **205** Cancelled by DMM **206** Price is outside allowable range **207** Auction Validation In Progress **208** Invalid ManualActionID **209** Invalid AuctionSellIndicator **210** Invalid IntradaySellShortQty **211** Indication Template is Open **212** No Prev Closing Price **213** Cancelled due to Trading Collars **214** Underlying is in LULD State **215** Invalid ManualResponseType **216** No NYSE last sale **217** Symbol Direct Listing State **218** DMM GUI Reduction in Manual Order Qty **219** Cross Eligible **220** Dry Run **221** Unsupported by BrokerPlex **222** Cross Blocked by BBO/PBBO **223** Risk - Single Ord Max Qty **224** Risk - Single Ord Max Notional **225** Risk - Gross Credit Breach **226** Risk - Kill Switch **227** Invalid RouteToBroker **228** Spread Too Wide **229** Expire FOK **230** Locks displayed interest **231** MMQuote Price lock/cross contra side NBBO **232** Invalid Leg Symbol **233** Duplicate Leg Symbol **234** Symbol Not In Underlying

Field Name	Data Type	Description
		235 Leg ratios not in the most reduced form
		236 Option leg ratio too high
		237 Stock leg ratio too low
		238 Complex series already exists
		239 Number of legs incorrect
		240 Cancel - does not set NBBO inst
		241 Cancel - avoid reprice inst
		242 Allow reprice once, then cancel inst
		243 Invalid AllocationPct
		244 InvalidMMQuoteType
		245 Invalid MMSentTime
		246 Series Expired
		247 Invalid GiveUpMMID
		248 Invalid NoSides
		249 Pending TO Acceptance
		250 Symbol Exercise Style Not Same
		251 Invalid BulkAction
		252 Invalid CancelScope
		253 No Legal Width Spread
		254 Invalid TargetCancelMPID
		255 Invalid TargetCancelSender CompID
		256 Clear the Book Prev. Entered
		257 Timer Expired - API Allocation
		258 Invalid Number of Quotes
		259 Invalid OrderID
		260 Risk Control Event
		261 TO Rejected
		262 Cancelled - Corporate Action
		263 Too Late to Replace
		264 Invalid RefDelta
		265 Invalid StockPrice
		266 Reserved for future use
		267 Invalid TiedToStock
		268 Too Late to Allocate
		269 Customer Interest on BBO
		270 IDO Cannot be Modified
		271 Cross Outside BBO
		272 Pending TO Approval
		273 Invalid LegOpenClose
		274 Invalid RiskControlType
		275 Invalid RiskControlActivation
		276 Invalid BreachActionRequest
		277 Invalid IOCAttribution
		278 Invalid RiskActionType
		279 Invalid USDLimit
		280 IDO Already Exists
		281 Invalid TimeLimit
		282 Invalid PercentageLimit
		283 Invalid CountLimit
		284 Risk - Roll Transact Breach
		285 Risk - Roll Vol Breach
		286 Risk - Roll Pct Breach
		287 Risk - Roll GRMP Breach
		288 Risk - MM Arbitrage Breach
		289 Risk - MM Intrinsic Breach
		290 IDO Must Exist
		291 Invalid Allocation tag <insert invalid tag number>
		292 Invalid Trade tag <insert invalid tag number>
		293 Arbitrage Check
		294 Intrinsic Value Check

Field Name	Data Type	Description
		295 Credit Debit Check **296** Invalid Risk User **297** Invalid Risk Entity **298** Invalid Flex Series Already Exists **299** Invalid Flex Series Key **300** Invalid Clear the Book **301** Invalid StockQty **302** Invalid PackageLinkID **303** Complex Max Series Breach **304** Invalid Flex EOD tag <insert invalid tag number> **305** Invalid PercentagePrice **306** Invalid PercentageStrike **307** Cancel Remaining GTX **308** COA Not Running **309** Invalid OrdStatus **310** MMID Blocked **311** Invalid CATIMID **312** Risk - Rej ISO **313** Risk - Rej Mkt Orders **314** Risk - Rej MOO MOC **315** Risk - Rej Early Trading **316** Risk - Rej Late Trading **317** Risk - Rej Restricted Symbol **318** Risk - Rej Sell Short for Symbol **319** Risk - Rej Sell Short Exempt for Symbol **320** Risk - Rej Ord Max Qty Symbol ADV **321** Risk - Max Duplicative Ord **322** Risk - Require LocateBroker **323** Invalid RiskRangeID **324** Invalid RiskMinimumValue **325** Invalid PriceScale **326** Invalid - Max Risk Symbols Exceeded **327** Invalid - Risk Settings Incomplete **328** Invalid AuctionID **329** GroupID Blocked **330** Pending FLEX Price Msg **331** Risk – Ord Rate Threshold **332** Inconsistent Percentage Flex Legs **333** Cancelled by Routing Venue **334** Invalid TargetStrategy **335** Cancel - IOC crossing away quote 336 Routing Venue Not Available 337 Invalid Legprice 338 Invalid Routing Strategy **400** Repriced **800** Broker Reject **906** System full (CGA_RATE_EXCEEDED) **999** Unknown Issue Encountered **Allowed Values: NYSE – AMEROP (valid until 10/31/2023)** **MMQ Reason Codes:** **1** System Unavailable **3** Invalid Sequence Number **4** Invalid Series Index **5** Series Non-Active **6** Invalid Value **7** Client Session Already Active **8** Client Session Disabled **9** Invalid MMID **10** Invalid Series

Field Name	Data Type	Description
		11 Underlying Mismatch **12** Invalid Price **13** Invalid Size **14** Unknown Underlying **15** Invalid Market Maker for Underlying **16** Invalid Market Maker **17** Logon Read Failed **18** No Logon Message **19** User Name Not Found **20** Risk Mitigation Limit Exceeded **21** Invalid Quote Count **22** Invalid Underlying Symbol **23** Invalid Side **24** Invalid Price Increment **25** Series Halted **26** MM is not Active **27** Duplicate Quote ID **28** Internal Error **29** Market is Closed **30** Risk Mitigation is Above Allowed Value **31** Disconnect Takedown **32** Series Closed **33** Underlying Group Mismatch **34** Market Not Open **36** Unsupported Risk Mitigation Type **37** Global Breach **39** Too Executable **40** MMLO Quote Locking/Crossing **41** Market Maker Quote Locking/Crossing Away **42** Feature Not Available **43** Self-Trade Prevention **44** Invalid Value **45** Too Aggressive for Re-Pricing **46** Invalid Display Price **Order Reject Reason Codes:** **100** Miscellaneous **101** Unsupported Feature **102** Exchange closed **103** Invalid Data **104** Too Late to Enter **105** Unknown Order Sender **106** Invalid Data for Outcry **107** Rejected Due to Risk Mitigation **Cancel Reject Reason Codes:** **200** Too Late to Cancel **201** Unknown Order for cancel/Invalid Data for Replacement **202** Miscellaneous
timeInForce	Choice	*Event(s): Order Accepted, Order Route, Order Modified, Order Modify Route, Order Restatement, Simple Option Order Accepted, Complex Option Order Accepted, Complex Option Order Modified, Stock Leg Order, Option Order Modified, Option Route, Complex Option Order Route (OCOR), Modify Option Route, Option Order Restatement* Specifies the Time-In-Force for an order. Supported TIF values are listed below. **Allowed Values: Cboe** **EXT** Extended Day

Field Name	Data Type	Description
		Allowed Values:CHX (Legacy as of 11/2019)
		AOO Auction-only order
		GFS Good for Seconds
		Allowed Values: IEX
		SYS System Hours
		EXT Day + Extended Hours
		Allowed Values: NASDAQ Equities
		AHC After Hours Close
		CLO On Close
		EXT Extended Days
		OPG On Open
		Allowed Values: MIAX
		SAO SettlementAuctionOnly
		Allowed Values: LTSE
		SYS System Session (“SYS”). Orders entered into the System marked SYS may trade during System Hours and expire at the end of the Post-Market Session.