

CAT Reporting Technical Specifications for Plan Participants Addendum

10/10/2025

Version 1.0.0-r4

Contents

Preface	2
Data Dictionary	5
cancelReason	6
capacity.....	29
definedMMDEData.....	29
definedNoteData.....	30
exchOriginCode	31
executionCodes	33
handlingInstructions.....	41
liquidityCode	54
orderAttributes	55
orderType.....	67
rejectReason.....	68
timeInForce timeInForce (continued).....	118

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 (Customers¹). 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	<i>Initial Draft: Creation of Participants Addendum and other Spec Updates:</i> - Updated and added AIQ values Z,E,P,,X,C, R,r, s and 0-5 for NSDQ, BX, PSX. - Added <i>rejectReason</i> values 336-338 for NYSE - Updated description for <i>rejectReason</i> 332 for NYSE - Added <i>handlingInstructions</i> MPPing, RPISeek, RMidPing for NYSE - Added <i>cancelReason</i> values PEARLEQ_0135-0139 for MIAX PEARLEQ. - Added <i>rejectReason</i> values PEARLEQ_ORR_0090-0094 for MIAX PEARLEQ. - Added <i>rejectReason</i> values SPHR_ERR_4529-4530 for MIAX SPHR. - Added <i>liquidityCode</i> values 58-73 for NASDAQ-ISE. - Added <i>CrossType</i> value 12 for NASDAQ-ISE. - Added <i>handlingInstruction</i> isFlex for NASDAQ-ISE. - Added <i>orderAttributes</i> AuctionDuration for NASDAQ-ISE. - Added <i>TradeSource</i> values 19-22 for NADAQ-ISE. - Added <i>rejectReasons</i> 1524-1527 for NASDAQ-ISE. - Added <i>CMCSessions</i> 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 <i>cancelReason</i>, <i>rejectReason</i> and <i>TradeSource</i> values across NASDAQ option exchanges - Incorporated minor typographical and formatting errors throughout the document.
1.0.0-r2	7/11/2025	FINRA CAT	- Added <i>handlingInstructions</i> values PegO, RML, RMO, RP and RSV for 24X - Added <i>orderAttributes</i> values R, RDM, RRT, RPF, SBH and STP 0-4 for 24X - Added <i>rejectReason</i> values 1001-1003, 1006, 1018-1023, 1027, 1099-1183, 2001, 2003, 2006, 2018, 2099-2133, 3000-3011 for 24X - Added <i>cancelReason</i> values 0-1, 4-21 for 24X

Version	Date	Author	Description
1.0.0-r3	8/28/2025	FINRA CAT	- Added <i>handlingInstructions</i> values: SeMi, SeMi Provide for NYSE Equities. - Removed retired values for CBOE and CHX across <i>cancelReason</i>, <i>definedNoteData</i>, <i>executionCodes</i>, <i>handlingInstructions</i>, <i>orderAttributes</i>, <i>timeInForce</i>. - Corrected <i>cancelReason</i> description of 7 for LTSE. - Corrected <i>orderAttribute</i> description of MTP for MEMXOP. - Added <i>rejectReason</i> 82 for NASDAQ Equities. - Added SigVersion <i>handlingInstruction</i> of SignalUP for IEX. - Corrected minor typographical and formatting errors throughout the document.
1.0.0-r4	10/10/2025	FINRA CAT	- Added <i>orderAttributes</i> REJA value of 'f' for CBOE. - Updated <i>cancelReason</i>, <i>rejectReason</i>, <i>handlingInstructions</i>, <i>orderAttributes</i> and <i>executionCodes</i> values to support the PHLX fusion migration. - Added <i>handlingInstructions</i> ExecBroker value of IS24 for NASDAQ Equities.

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 applicable 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	<i>Event(s): Order Canceled Event, Quote Cancel Event, Options Order Canceled Event</i> 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 InvalidCIOrdId Allowed Values: CBOE Admin Admin CloseOnly Options only - attempt to open a position when a

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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 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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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
		Allowed Values: BOX
		TraderCanceled
		Eliminated
		EliminatedOutOfLimits
		EliminatedDueToUnpricedLeg
		CancelledBySupervisor
		CancelPending
		EliminatedByCircuitBreaker
		EliminatedOnDisconnection
		EliminatedByMarketControl
		EliminatedDueToTradingRestriction
		EliminatedDueToTradeLimitExceeded
		EliminatedDueToTradeActivityLimitExceeded
		EliminatedDueToMaximumNbTriggersLimitExceeded
		EliminatedDueToDrillThroughProtection
		EliminatedDueToMMPProtection
		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 LTSE 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.

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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 InvalidCIOrdId
		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.

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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 InvalidCIOrdId
		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

Field Name	Data Type	Description
cancelReason (continued)		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
		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

Field Name	Data Type	Description
cancelReason (continued)		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
		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 MassCancelMFPAI
		PEARLEQ_0129 MassCancelHelpDesk
		PEARLEQ_0130 MassCancelUserPurgePort

Field Name	Data Type	Description
cancelReason (continued)		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
		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

Field Name	Data Type	Description
cancelReason (continued)		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
		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: IEX
		AdminCancel Order was administratively canceled
		ExceededMaxSnapshots Cancel sent by router when orders are not filled within time constraint
		lexOrderCollar Order cannot be executed outside of collar boundaries
		InvalidBookPrice Order cannot be validly priced

Field Name	Data Type	Description
cancelReason (continued)		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
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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
		52 ioc
		53 timeout
		54 unsolicitedOutReentry
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		82 invalidCrossSurrender
		83 cod
		84 eodCancel
		85 missingClearingAccount
		86 invalidStrategy
		87 undReentry
		88 invalidSelfReplenishVolume
		OTHER OTHER
		Allowed Values: Nasdaq – ISE, MRX, GEMX, NOBO, PHLX
		<i>in addition to values defined above</i>
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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 invalidPreOpenLoc
		1052 userCancel
		1053 ioc
		1054 timeout
		1055 unsolicitedOutReentry
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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 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

Field Name	Data Type	Description
cancelReason (continued)		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 invalidRfaiInstruction
		1206 rfaiInstructionWithRfaiId
		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
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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
		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

Field Name	Data Type	Description
cancelReason (continued)		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
		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

Field Name	Data Type	Description
cancelReason (continued)		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
		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

Field Name	Data Type	Description
cancelReason <i>(continued)</i>		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
		1526 orej_invalid_alloc_instruction
		1527 systemNotAvailable
		1528 invalidHouse
		1529 FB_CLEARING_ACK_REASON
		1530 FB_INVALID_SIDE
		1531 FB_INVALID_OPENCLOSE
		1532 FB_INVALID_CAPACITY
		1533 FB_MM_REQ_MULTIACC
		1534 FB_MM_REQ_EXCHANGE
		1535 FB_INVALID_SNAPSHOT_TIME
		1536 FB_SYSTEM_ERROR
		1537 FB_SYSTEM_CLOSED
		1538 FB_SYSTEM_NOT_OPEN_FOR_TRADING
		1539 FB_TOKEN_NOT_UNIQUE
		1540 FB_INVALID_NUM_PRICES
		1541 FB_INVALID_NUM_LEGS
		1542 FB_INVALID_TRADE_CONDITION
		1543 FB_INVALID_INSTRUMENT_ID
		1544 FB_BOOK_AND_CROSS_ACK_REASON

Field Name	Data Type	Description
cancelReason (continued)		1545 FB_CROSS_ACK_REASON
		1546 FB_INVALID_FIRM
		1547 FB_LEGS_MUST_NOT_HAVE_SAME_SYMBOL
		1548 FB_LEGS_MUST_HAVE_SAME_UND
		1549 FB_LESS_MAXGIVEUPVOL
		1550 FB_MORE_MAXGIVEUPVOL
		1551 FB_TEST_INSTRUMENT_ID
		1552 FB_INSTRUMENT_NOT_OPEN
		1553 FB_INSTRUMENT_NOT_TRADING
		1554 FB_INSTRUMENT_NOT_TRADEABLE
		1555 FB_THRESH_MAXVOL
		1556 FB_INVALID_VOL
		1557 FB_INVALID_PRICE
		1558 FB_WIT_MUST_HAVE_PRICES
		1559 FB_ALL_PRICES_MUST_HAVE_VALID_VALUES
		1560 FB_RESTRICTED_INSTRUMENT
		1561 FB_MUST_BE_SATISFIED
		1562 FB_PASK_SIZE_MORE_THAN_GIVEUP
		1563 FB_BUY_SIDE_PRICE_EQUALS_PBD
		1564 FB_PBD_SIZE_MORE_THAN_GIVEUP
		1565 FB_SELL_SIDE_PRICE_EQUALS_PASK
		1566 FB_PRICE_OUTSIDE_LBBO
		1567 FB_PRICE_OUTSIDE_ABBO
		1568 FB_INVALID_INSTRUMENT_STATE
		1569 FB_INVALID_MPV
		1570 FB_INVALID_BUY_FIRM
		1571 FB_INVALID_SELL_FIRM
		1572 FB_INVALID_OCC_GIVEUP
		1573 FB_INVALID_BUY_CAPACITY
		1574 FB_INVALID_SELL_CAPACITY
		1575 FB_PRICE_MUST_EQUAL_QUOTE_EXHAUST
		1576 FB_SPLIT_PRICING_CANNOT_HAVE_SAME_PRICE
		1577 FB_NET_PRICE_MISMATCH
		1578 FB_INVALID_LEG_RATIO
		1579 FB_INVALID_IS_PRICE_CASH_VALUE
		1580 FB_INVALID_IS_PRICE_NORMALIZED
		1581 FB_INVALID_IS_TIED_TO_STOCK
		1582 FB_INVALID_COMPLEX_PRICE
		1583 FB_LATE_COND_NOT_ALLOWED_FOR_SNAPSHOTS
		1584 FB_RESERVED_1
		1585 FB_RESERVED_2
		1586 FB_RESERVED_3
		1587 FB_RESERVED_4
		1588 FB_RESERVED_5
		1589 FB_CPBBO_CROSSED
		1590 FB_PBBO_CROSSED
		1591 FB_PRICE_OUTSIDE_CNBBO
		1592 FB_PRICE_OUTSIDE_CPBBO
		1593 FB_PRICE_OUTSIDE_NBBO
		1594 FB_PHLX_BOOK_AHEAD
		1595 FB_PRICE_NOT_MPV
		1596 FB_ZERO_PRICE
		1597 FB_PRECISION_ERROR
		1598 FB_NO_NBBO
		1599 FB_NO_CNBBO
		1600 FB_NO_CPBBO
		1601 FB_PBBO_NON_FIRM
		1602 FB_UNABLE_TO_PRICE
		1603 FB_NOT_SUPPORTED_FOR_STOCK_TIED
		1604 FB_BAD_NUMBER_OF_LEGS

Field Name	Data Type	Description
cancelReason (continued)		1605 FB_ORDER_IS_NORMALIZED 1606 FB_ORDER_NOT_CLEAN 1607 FB_ORDER_NOT_NORMALIZED 1608 FB_ORDER_INCOMPLETE 1609 FB_BAD_SET_PRICE 1610 FB_USAGE_ERROR 1611 FB_BAD_SIZE 1612 FB_BAD_INSTRUMENT 1613 FB_BAD_NSK 1614 FB_TOO_MANY_STOCK_LEG 1615 FB_UNABLE_TO_PROCESS_PRICE 1616 FB_UNKNOWN 1617 FB_PRICE_HAS_CUST_ORDERS 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. 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

Field Name	Data Type	Description
		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. 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

Field Name	Data Type	Description
		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	Name Value Pairs	<i>Event(s): Note (NOTE)</i> A list of key/value pairs, providing machine parseable data for the notation. The attributes must be defined in this specification. Allowed Values: Cboe Options <i>active 10/7/2019 – present</i> 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. 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. 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).
definedNoteData (continued)		

Field Name	Data Type	Description
definedNoteData (continued)		RouteDest The destination of the route as a text field (Text<40>) of workstation name, PAR broker, etc (e.g., RouteSrc=ABC123). Allowed Values: NYSE Options Cabinet FLEX FLEXPCT 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	<i>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</i> 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.

Field Name	Data Type	Description
exchOriginCode (continued)		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: 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)
		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)

Field Name	Data Type	Description
exchOriginCode <i>(continued)</i>		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) 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) 9 JBO (F) 10 Broker Dealer Firm (F)
executionCodes	Name / Value Pairs	<i>Event(s): Order Trade Event, Order Fill Event, Trade Correction Event, Option Trade Event, Stock Leg Fill Event, Options Trade Correction Event</i> 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

Field Name	Data Type	Description
executionCodes <i>(continued)</i>		instructions that apply to the order are to be included.
		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
		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)

Field Name	Data Type	Description
executionCodes <i>(continued)</i>		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 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

Field Name	Data Type	Description
executionCodes (continued)		Hidden Trade Price Volume Adjustment Exchange For Risk Basis Swap Isolnbound 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 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

Field Name	Data Type	Description
executionCodes (continued)		C ImmediateUncrossing I IIPOpening L CLEP P RIPIReEvaluationCross R RIPIReEvaluation 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 8 QualifiedContingentCrossPrime C ImmediateUncrossing I IIPOpening L CLEP P RIPIReEvaluationCross R RIPIReEvaluation U URIPAuctionOnArrival Y IIPOpeningCross
		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

Field Name	Data Type	Description
executionCodes (continued)		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, PHLX
		liquidityCode Name value pair, requires one of the following values from the following list:
		0 None
		1 Maker
		2 Taker
		4 Response
		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

Field Name	Data Type	Description
executionCodes <i>(continued)</i>		27 BrokenFacilitation
		28 BrokenSolicitation
		29 ComboBrokenPricImprovement
		30 ComboBrokenFacilitation
		31 ComboBrokenSolicitation
		32 Block
		33 BlockResponse
		34 DirectedResponse
		35 Facilitation
		36 FacilitationResponse
		37 PricImprovement
		38 PriceimprovementResponse
		39 Solicitation
		40 SolicitationResponse
		41 QualifiedContingentCross
		42 CustomerToCustomer
		43 ComboFacilitation
		44 ComboFacilitationResponse
		45 ComboPricImprovement
		46 ComboPricImprovementResponse
		47 ComboSolicitation
		48 ComboSolicitationResponse
		49 ComboQualifiedContingentCross
		50 ComboCustomerToCustomer
		51 SweepRoutedOut
		52 SweepTradeReport
		53 ComboTakerAgainstRegularThruNbbo
		54 ComboTakerAgainstIOThruNbbo
		55 SimpleExposureOrderInitiatorUponReceipt
		56 SimpleExposureOrderInitiator
		57 SimpleExposureOrderResponder
		58 Flex
		59 FlexResponse
		60 FlexPricImprovement
		61 FlexPricImprovementResponse
		62 FlexBrokenPricImprovement
		63 FlexSolicitation
		64 FlexSolicitationResponse
		65 FlexBrokenSolicitation
		66 FlexCombo
		67 FlexComboAuctionResponse
		68 FlexComboPricImprovement
		69 FlexComboPricImprovementResponse
		70 FlexComboBrokenPricImprovement
		71 FlexComboSolicitation
		72 FlexComboSolicitationResponse
		73 FlexComboBrokenSolicitation

Field Name	Data Type	Description
executionCodes (continued)		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 19 CLOSING 20 VOLATILITY 21 FLEX 22 FLEX_COMBO 23 FBMS 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 12 COLA

Field Name	Data Type	Description
executionCodes (continued)		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: 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	<i>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</i> 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 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

Field Name	Data Type	Description
handlingInstructions (continued)		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 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

Field Name	Data Type	Description
handlingInstructions (continued)		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., MaxRemovePct=10)
		<i>MaxRemovePercent</i> 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 <i>Cboe US Equities Binary Order Entry (“BOE”) Specification</i> and <i>Cboe US Equities FIX Specification</i> 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

Field Name	Data Type	Description
handlingInstructions (continued)		choice value (e.g., TifMod=1) from the following list: 1 include pre-market session 5 GTH-Eligible (Options only) 3 <i>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.</i> For session times, see the Hours of Operation section of the <i>Cboe Options Exchanges Binary Order Entry Specification ("BOE Specification")</i> and <i>US Options FIX Specification ("FIX Specification")</i> documents available at https://www.cboe.com/us/options/support/technical/.
		Allowed Values: BOX EP Requires Member Alias (e.g., EP=910). IML Indicate the 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)

Field Name	Data Type	Description
handlingInstructions (continued)		AP This will be field of type Price AT Requires a choice value from the following list: PIP SOLICITATION FACILITATION CROSS FIXED FLOOR
		AID This will contain a "UNSIGNED" number that will allow BOX to track "Auction Phase Number" (e.g., AID=123456)
		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
		ClearTheBook Clear interest ahead of Outcry Trade
		COA Complex Order Auction order
		ComplexOnly Non-legging complex order
		CUBEAUCPI Price Improvement Auction
		CUBEAUCS Price Improvement Auction - All or None
		Flex FLEX order
		FLEXPCT FLEX Percentage order
		FloorTrade Outcry Trade
		IO Imbalance Offset order
		ISO Intermarket Sweep Order
		NR Non-Routable
		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

Field Name	Data Type	Description
handlingInstructions <i>(continued)</i>		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
		IDO Issuer Direct offering
		ImbOffset 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
		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
		SeMi
		SeMi Provide
		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

Field Name	Data Type	Description
handlingInstructions (continued)		<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
		<i>PMM</i> <i>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.</i>
		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]
		<i>Reserve</i> <i>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.</i>
		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

Field Name	Data Type	Description
handlingInstructions (continued)		have values from the following list: CITI WEX MLGW GSG <i>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.</i> 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
		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, PHLX <i>in addition to values defined above</i>
		CrossType Value must be one of the values from the following list:
		12 Flex
		IsFlex
		Allowed Values: PHLX, NOM, NOBO <i>in addition to values defined above</i>
		CrossType Value must be one of the values from the following list:
		1 None
		2 Close
		3 Open

Field Name	Data Type	Description
handlingInstructions (continued)		4 Complex 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, ISE, PHLX 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 PricImp 35 QCC 36 Solicit 37 Facilit 39 Block 40 Exposure 41 Cust 42 Volatility Rfald Value must be an integer. (e.g. Rfald=1234) RfalInstruction Value must be one of the values from the following list (e.g. RfalInstruction=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

Field Name	Data Type	Description
handlingInstructions (continued)		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 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

Field Name	Data Type	Description
handlingInstructions (continued)		OTHER Other
		DLCR Direct Listing with Capital Raise
		DMA DMA Name [for route event], where 'DMA Name' can 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
		IS24
		ISAM
		ISBX
		ISBY
		ISBZ
		ISCX
		ISIX

Field Name	Data Type	Description
handlingInstructions (continued)		ISNA ISNX ISNY ISPA 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

Field Name	Data Type	Description
handlingInstructions (continued)		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: 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.
		Allowed Values: IEX
		CxIPxBack Provides instructions for behavior to enforce upon expiration of a set timer for D-Limit Orders. Requires a choice value (e.g., CxIPxBack=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)

Field Name	Data Type	Description
handlingInstructions (continued)		RoutingInst Requires a choice value (e.g. RountingInst=1) from the following list: 0 None 1 Trade Now 2 Trade Now opt-out 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 SignalUP
liquidityCode	Choice	<i>Event(s): Order Trade Event, Option Trade Event</i> 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	<i>Event(s): Note (NOTE)</i> For a note event, classifies the type of note. Allowed Values: BOX StateChanged Allowed Values: Cboe Options <i>active beginning on 10/7/2019</i> 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 Allowed Values: NYSE Equities CrossingSession AOCNoParticipation Auction request acceptance to open/close the stock without participation by MM AOCNoParticipationRei Auction request to open/close the stock without

Field Name	Data Type	Description
		participation by MM is rejected
orderAttributes	Name/Value Pairs	<i>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</i> 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 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:

Field Name	Data Type	Description
orderAttributes (continued)		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 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).

Field Name	Data Type	Description
orderAttributes (continued)		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 SAMAAuction u Closing Cross F Floor 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

Field Name	Data Type	Description
orderAttributes (continued)		'^' Reroute (order lifted from book to reroute) 'B' un-bolt OR bolt-expire 'W' wash 'T' wait order 'I' 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: 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 C NSX only M CHX only X PHLX only K BEX only E ISE only

Field Name	Data Type	Description
orderAttributes (continued)		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 d EMLD Only l LTSE w SPHR Only f TFXOnly
		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 Cboe book 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

Field Name	Data Type	Description
orderAttributes (continued)		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 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 I ROUC Z RMPT z IOCM u Dark lit W Lit sweep

Field Name	Data Type	Description
orderAttributes (continued)		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 <i>in addition to values defined above</i> 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 Executed Exposed ToOla Directed CancelPending TraderCancelled Eliminated EliminatedOutOfLimit EliminatedByCircuitBreaker EliminatedOnDisconnection EliminatedByMarketControl EliminatedDueToUnpricedLeg EliminatedDueToTradingRestriction CancelledBySupervisor Received EliminatedDueToTradeLimitExceeded EliminatedDueToTradeActivityLimitExceeded EliminatedDueToMaximumNbTriggersLimitExceeded EliminatedDueToDrillThroughProtection

Field Name	Data Type	Description
orderAttributes (continued)		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
		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)
		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
		BrokerOrder Floor Broker Order
		ClientID Internal identifier used for Cross-MPID Self Trade Prevention purposes. Requires a value (e.g.,

Field Name	Data Type	Description
orderAttributes (continued)		ClientID=AAA1)
		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
		STP-C Self Trade Both orders
		STP-D Self Trade and decrement
		STP-N Self Trade Newest order
		STP-O Self Trade Oldest order
		YGOOrder Yielding order
		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)
		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 "--". [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

Field Name	Data Type	Description
orderAttributes (continued)		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, PHLX
		AuctionDuration Numeric The duration of the auction expressed in milliseconds between 3000 to 300000
		Allowed Values: NASDAQ – BX, PSX, NSDQ
		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 (affilitate 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 (affilitate level)
		Y Decrement Both No Details (MPID/FIRM level)
		Z Decrement Both No Details (affiliate level)

Field Name	Data Type	Description
orderAttributes (continued)		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 C LULD Closing Cross Order I LULD Reprices (<i>note that this is a lowercase "L"</i>) 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)

Field Name	Data Type	Description
orderAttributes (continued)		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
		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 Match Trade Prevention
		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:

Field Name	Data Type	Description																																													
orderAttributes (continued)		<table> <tr> <td></td><td>1</td><td>N/A</td></tr> <tr> <td></td><td>2</td><td>STP Cancel Newest</td></tr> <tr> <td></td><td>3</td><td>STP Cancel Oldest</td></tr> <tr> <td></td><td>4</td><td>STP Cancel Both</td></tr> <tr> <td></td><td>5</td><td>STP Decrement and Cancel</td></tr> </table> Display Requires a choice value (e.g., Display =1) from the following list: <table> <tr> <td></td><td>1</td><td>All or part of the order can be displayed</td></tr> <tr> <td></td><td>0</td><td>The order can never be displayed</td></tr> </table> PriceSlide Requires a choice value (e.g., PriceSlide =2) from the following list: <table> <tr> <td></td><td>1</td><td>N/A</td></tr> <tr> <td></td><td>2</td><td>NoPriceSliding</td></tr> <tr> <td></td><td>3</td><td>Once</td></tr> <tr> <td></td><td>4</td><td>OnceButCancelIfCrossedAtEntry</td></tr> <tr> <td></td><td>5</td><td>MultipleTimes</td></tr> </table> Attributable Requires a choice value (e.g., Attributable=3) from the following list: <table> <tr> <td></td><td>1</td><td>NotAttributable</td></tr> <tr> <td></td><td>2</td><td>AttributedToFirmMpid</td></tr> <tr> <td></td><td>3</td><td>AttributedToRetail</td></tr> </table>		1	N/A		2	STP Cancel Newest		3	STP Cancel Oldest		4	STP Cancel Both		5	STP Decrement and Cancel		1	All or part of the order can be displayed		0	The order can never be displayed		1	N/A		2	NoPriceSliding		3	Once		4	OnceButCancelIfCrossedAtEntry		5	MultipleTimes		1	NotAttributable		2	AttributedToFirmMpid		3	AttributedToRetail
	1	N/A																																													
	2	STP Cancel Newest																																													
	3	STP Cancel Oldest																																													
	4	STP Cancel Both																																													
	5	STP Decrement and Cancel																																													
	1	All or part of the order can be displayed																																													
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	1	N/A																																													
	2	NoPriceSliding																																													
	3	Once																																													
	4	OnceButCancelIfCrossedAtEntry																																													
	5	MultipleTimes																																													
	1	NotAttributable																																													
	2	AttributedToFirmMpid																																													
	3	AttributedToRetail																																													
orderType	Choice	<i>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</i> 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. 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																																													

Field Name	Data Type	Description
orderType (continued)		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 <u>not</u> available to trade when the market is locked.
rejectReason	Choice	<i>Event(s): Reject Message Event (RME)</i> Code representing the reason why the order was rejected. Codes are exchange-specific. <i>The following values will be effective in the Production environment on December 5, 2022, in conjunction with the availability of the Reject Message Event.</i> Allowed Values: 24X 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

Field Name	Data Type	Description
rejectReason (continued)		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
		1168 MissingMPID
		1169 MissingRiskGroup
		1170 ailyMarketOrderGrossNotionalExposureRiskRuleBreach
		1171 DailyMarketOrderNetNotionalExposureRiskRuleBreach
		1172 MissingDispMethodType
		1173 MissingFirmRiskSetting
		1174 InvalidAccountMPIDToFirm
		1175 InvalidPegOffsetValue
		1179 MissingSTPGroupId

Field Name	Data Type	Description
rejectReason (continued)		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
		Allowed Values: BOX
		Syntax
		Technical
		Business
		Regulation
		Unknown

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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 InvalidMaxFloor InvalidMinQtyInstruction InvalidOddLot InvalidOrderQty InvalidPegDifference InvalidPrice InvalidTagCombinationForAIQ InvalidTagCombinationForCorporateDiscretionary InvalidTagCombinationForDirected InvalidTagCombinationForDiscretionaryLimit InvalidTagCombinationForDiscretionaryPeg InvalidTagCombinationForFOK InvalidTagCombinationForIOC InvalidTagCombinationForISO InvalidTagCombinationForMarketMakerPeg

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		SystemError
		TooLateToCancel
		TooLateToEnter
		UnexpectedExpireTime
		UnknownBroker
		UnknownSymbol
		UnsupportedAmendment
		UnsupportedOrderParameters
		Allowed Values: LTSE
		001 UnknownSymbol
		002 ExchangeClosed
		003 SymbolHalted
		004 NotionalRiskLimitExceeded
		005 InvalidTagNumber
		006 RequiredTagMissing

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		1168 MissingMPID
		1169 MissingRiskGroup
		1170 DailyMarketOrderGrossNotionalExposureRiskRuleBreach
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		1158 RestrictedSecurityRiskRuleViolated
		1159 InvalidSelfTradePreventionConfiguration
		1160 InvalidSelfTradePreventionType
		1161 InvalidRiskGroupId
		1162 FirmDisabled
		1163 MPIDDisabled
		1164 AccountDisabled
		1165 CannotTradeNonTestSymbol
		1166 MissingFirm

Field Name	Data Type	Description
rejectReason (continued)		1167 MissingAccount
		1168 MissingMPID
		1169 MissingRiskGroup
		1170 DailyMarketOrderGrossNotionalExposureRiskRuleBreach
		1171 DailyMarketOrderNetNotionalExposureRiskRuleBreach
		1172 MissingDispMethodType
		1173 MissingFirmRiskSetting
		1174 InvalidAccountMPIDToFirm
		1175 InvalidPegOffsetValue
		1179 MissingSTPGroupld
		1180 InvalidSTPGroupld
		1181 InvalidLnkld
		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 InvalidLnkld
		3000 Other
		3001 UnknownProduct
		3002 UnknownSide
		3003 UnknownGroupld
		3004 HigherPriceLowerOrEqualToLowerPrice
		3005 ProductMissingForPriceRestriction
		3006 DuplicateClOrdID
		3007 MalformedRequestMissingClOrdIdField
		3008 InvalidCancelGroupld
		3009 InvalidClOrdId
		3010 InvalidLowerPrice
		3011 InvalidHigherPrice

Field Name	Data Type	Description
rejectReason (continued)		Allowed Values: MEMXOP
		1001 UnknownSymbol
		1002 ExchangeClosed
		1003 DuplicateOrder
		1016 PriceExceedsCurrentPriceBand
		1018 InvalidPriceIncrement
		1027 MaxNotionalValuePerOrderRiskRuleViolated
		1099 Other
		1100 MissingSymbol
		1101 Invalid 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 Customer 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
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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 MarketSellWhenNBBGreaterThanOrEqualToThreshold
		1310 QuotePriceOutsideExchangeThreshold
		1311 QuoteModifyRejected
		1312 NumContractsExecutedExceedsThreshold
		1313 NotionalValueOfExecutionsExceedsThreshold
		1314 CountOfExecutionsExceedsThreshold
		1315 OutstandingPercentageThresholdExceeded
		1316 TripsThresholdExceeded
		1317 ISOOrdersNotAllowed
		1318 MarketIsCrossed
		1319 ActiveRiskBreach
		1320 ManualRiskBreach
		1321 GrossNotionalValueExceedsThreshold
		1322 NetNotionalValueExceedsThreshold
		1323 DuplicateOrderThresholdExceeded
		1324 OrderRateThresholdExceeded
		1325 MassCancelLockoutInEffect
		1326 MarketOrderGrossNotionalValueExceedsThreshold
		1327 MarketOrderNetNotionalValueExceedsThreshold
		1328 LimitOrderFatFingerCheck
		1329 BulkQuoteFatFingerCheck
		2000 TooLateToCancel
		2001 UnknownOrder
		2003 OrderAlreadyPendingCancelOrReplace
		2006 DuplicateClOrdID
		2008 PriceExceedsCurrentPriceBand
		2018 InvalidPriceIncrement
		2099 Other
		2100 MissingSymbol
		2101 InvalidSymbol
		2102 MissingClOrdID

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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 MarketSellWhenNBBGreaterThanOrEqualToThreshold
		2310 QuotePriceOutsideExchangeThreshold
		2312 NumContractsExecutedExceedsThreshold
		2313 NotionalValueOfExecutionsExceedsThreshold
		2314 CountOfExecutionsExceedsThreshold
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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 InvalidNumContractItems
		EMLD_ERR_1067 InvalidPairedOriginValue
		EMLD_ERR_1068 InvalidAllocID
		EMLD_ERR_1069 InvalidAutoMatchOrdType
		EMLD_ERR_1070 InvalidAutoMatchPrice
		EMLD_ERR_1071 InvalidLastAction
		EMLD_ERR_1072 InvalidIndirectCancel

Field Name	Data Type	Description
rejectReason (continued)		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 IsoPrimelsDisabled
		EMLD_ERR_1119 PriceIsOutsideOfNbbo
		EMLD_ERR_2000 MassQuoteCancelInProgress
		EMLD_ERR_2001 UnderlyingHaltInProgress
		EMLD_ERR_2002 PAIQuotesCanceled
		EMLD_ERR_2003 Arm2MpidUnderlyingProtectionInEffect
		EMLD_ERR_2004 Arm2FirmProtectionInEffect
		EMLD_ERR_2005 OccKillSwitchProtectionInEffect
		EMLD_ERR_2006 NotRequested
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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 InvalidCIOrdID
		MIAMI_ERR_1021 InvalidOrigCIOrdID
		MIAMI_ERR_1022 InvalidWait
		MIAMI_ERR_1023 InvalidForAssignedMM
		MIAMI_ERR_1024 InvalidToChange
		MIAMI_ERR_1025 InvalidDFCStatus
		MIAMI_ERR_1026 NotInLOW
		MIAMI_ERR_1027 InvalidWhenRouting
		MIAMI_ERR_1028 InvalidOrderState
		MIAMI_ERR_1029 DuplicateCIOrdID
		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

Field Name	Data Type	Description
rejectReason (continued)		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 InvalidNumContraltems
		MIAMI_ERR_1067 InvalidPairedOriginValue
		MIAMI_ERR_1068 InvalidAllocID
		MIAMI_ERR_1069 InvalidAutoMatchOrdType
		MIAMI_ERR_1070 InvalidAutoMatchPrice
		MIAMI_ERR_1071 InvalidLastAction
		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

Field Name	Data Type	Description
rejectReason (continued)		MIAMI_ERR_1113 QualifiedContingentCrossPrimeFunctionalityIsSuspended
		MIAMI_ERR_1114 SmallSizeWithPennyNbbo
		MIAMI_ERR_1115 e PricesWorseThanSameSideNbboForIsoPairedPrim
		MIAMI_ERR_1116 IsoPrimelsDisabled
		MIAMI_ERR_1119 PricesOutsideOfNbbo
		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
		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 InvalidLegRefld
		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

Field Name	Data Type	Description
rejectReason (continued)		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 OrderAlreadyInPendingCancelOrPendingReplaceStatus
		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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
		e

Field Name	Data Type	Description
rejectReason (continued)		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 LimitPriceMoreAggressiveThanMarketImpactColl
		ar
		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
		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

Field Name	Data Type	Description	
rejectReason (continued)		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	
		BlockedByCrmTradeAndOpenOrderGrossNotionalSession	
		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
		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	

Field Name	Data Type	Description
rejectReason (continued)		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 InvalidTiflocWhenOptionsIsNotTrading
		PEARL_ERR_1046 SystemClosedForTrading
		PEARL_ERR_1047 InvalidISOWhenOptionsIsNot 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
		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

Field Name	Data Type	Description	
rejectReason (continued)		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	
	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	

Field Name	Data Type	Description
rejectReason (continued)		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 InvalidNumContralItems
		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 PricesOutsideOfNbbo
		SPHR_ERR_3000 RiskProtectionInEffect
		SPHR_ERR_3001 InvalidAllowableEngagementPercentage
		SPHR_ERR_3002 InvalidCountingPeriod
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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 lateLOCTooAggressive

Field Name	Data Type	Description
rejectReason (continued)		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
		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
		82 invalidAttributes
		Allowed Values: NASDAQ – PHLX, NOM

Field Name	Data Type	Description
rejectReason (continued)		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
		45 undLULD
		46 invalidPreOpenloc
		47 userCancel
		48 ioc
		49 timeout
		50 unsolicitedOutReentry
		51 routeRequest
		52 staleOrder
		53 sppLimit
		54 auctionInProgress
		55 engineCancel
		56 tooLateToAct
		57 noAuction
		58 invalidTIF
		59 aonNotAllowed
		60 bboCross

Field Name	Data Type	Description
rejectReason (continued)		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
		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, PHLX		
		1 AUTOPURGE

Field Name	Data Type	Description
rejectReason (continued)		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
		1046 changeContractsInvalid
		1047 reentry
		1048 killswitch_reentry
		1049 postOnlyReprice
		1050 undLULD
		1051 invalidPreOpenloc
		1052 userCancel
		1053 ioc
		1054 timeout
		1055 unsolicitedOutReentry
		1056 routeRequest
		1057 staleOrder
		1058 sppLimit
		1059 auctionInProgress
		1060 engineCancel
		1061 tooLateToAct

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		1106 invalidPtaContracts
		1107 invalidMatchId
		1108 invalidTradeId
		1109 invalidCrossId
		1110 invalidClientId
		1111 dntrNotAllowed
		1112 instrumentClosed
		1113 atrLimitReached
		1114 invalidISO
		1115 invalidStepupPrice
		1116 threeTickLimitReached
		1117 pending
		1118 pennyNbboRestriction
		1119 invalidDntr
		1120 invalidInstrType
		1121 invalidOrderType

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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 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

Field Name	Data Type	Description
rejectReason (continued)		1182 prnGroupBlocked
		1183 prnLimitsMissing
		1184 prnGroupProductBlocked
		1185 prnMaxOrderVolume
		1186 prnMaxOrderValue
		1187 maxOrderVolume
		1188 maxOrderValue
		1189 invalidPrnGroup
		1190 prnProductOpenOrderVol
		1191 prnProductOpenDelta
		1192 prnProductOpenVega
		1193 prnProductTradedVol
		1194 prnProductTradedDelta
		1195 prnProductTradedVega
		1196 prnProductTotalVol
		1197 prnProductTotalDelta
		1198 prnProductTotalVega
		1199 firmExceededMaxQuoteRequest
		1200 circuitBreaker
		1201 quoteRequestInProgress
		1202 invalidEvent
		1203 invalidMatchEventId
		1204 rfaReentry
		1205 invalidRfaInstruction
		1206 rfaInstructionWithRfaId
		1207 tobRepriced
		1208 invalidPrnLimit
		1209 invalidPrnActionBlock
		1210 prnGroupUnblocked
		1211 prnProductUnblocked
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason (continued)		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
		1526 orej_invalid-alloc_instruction
		1527 systemNotAvailable
		1528 invalidHouse
		1529 FB_CLEARING_ACK_REASON
		1530 FB_INVALID_SIDE
		1531 FB_INVALID_OPENCLOSE
		1532 FB_INVALID_CAPACITY
		1533 FB_MM_REQ_MULTIACC
		1534 FB_MM_REQ_EXCHANGE
		1535 FB_INVALID_SNAPSHOT_TIME
		1536 FB_SYSTEM_ERROR
		1537 FB_SYSTEM_CLOSED
		1538 FB_SYSTEM_NOT_OPEN_FOR_TRADING
		1539 FB_TOKEN_NOT_UNIQUE
		1540 FB_INVALID_NUM_PRICES
		1541 FB_INVALID_NUM_LEGS

Field Name	Data Type	Description
rejectReason (continued)		1542 FB_INVALID_TRADE_CONDITION
		1543 FB_INVALID_INSTRUMENT_ID
		1544 FB_BOOK_AND_CROSS_ACK_REASON
		1545 FB_CROSS_ACK_REASON
		1546 FB_INVALID_FIRM
		1547 FB_LEGS_MUST_NOT_HAVE_SAME_SYMBOL
		1548 FB_LEGS_MUST_HAVE_SAME_UND
		1549 FB_LESS_MAXGIVEUPVOL
		1550 FB_MORE_MAXGIVEUPVOL
		1551 FB_TEST_INSTRUMENT_ID
		1552 FB_INSTRUMENT_NOT_OPEN
		1553 FB_INSTRUMENT_NOT_TRADING
		1554 FB_INSTRUMENT_NOT_TRADEABLE
		1555 FB_THRESH_MAXVOL
		1556 FB_INVALID_VOL
		1557 FB_INVALID_PRICE
		1558 FB_WIT_MUST_HAVE_PRICES
		1559 FB_ALL_PRICES_MUST_HAVE_VALID_VALUES
		1560 FB_RESTRICTED_INSTRUMENT
		1561 FB_MUST_BE_SATISFIED
		1562 FB_PASK_SIZE_MORE_THAN_GIVEUP
		1563 FB_BUY_SIDE_PRICE_EQUALS_PBD
		1564 FB_PBD_SIZE_MORE_THAN_GIVEUP
		1565 FB_SELL_SIDE_PRICE_EQUALS_PASK
		1566 FB_PRICE_OUTSIDE_LBBO
		1567 FB_PRICE_OUTSIDE_ABBO
		1568 FB_INVALID_INSTRUMENT_STATE
		1569 FB_INVALID_MPV
		1570 FB_INVALID_BUY_FIRM
		1571 FB_INVALID_SELL_FIRM
		1572 FB_INVALID_OCC_GIVEUP
		1573 FB_INVALID_BUY_CAPACITY
		1574 FB_INVALID_SELL_CAPACITY
		1575 FB_PRICE_MUST_EQUAL_QUOTE_EXHAUST
		1576 FB_SPLIT_PRICING_CANNOT_HAVE_SAME_PRICE
		1577 FB_NET_PRICE_MISMATCH
		1578 FB_INVALID_LEG_RATIO
		1579 FB_INVALID_IS_PRICE_CASH_VALUE
		1580 FB_INVALID_IS_PRICE_NORMALIZED
		1581 FB_INVALID_IS_TIED_TO_STOCK
		1582 FB_INVALID_COMPLEX_PRICE
		1583 FB_LATE_COND_NOT_ALLOWED_FOR_SNAPSHOTS
		1584 FB_RESERVED_1
		1585 FB_RESERVED_2
		1586 FB_RESERVED_3
		1587 FB_RESERVED_4
		1588 FB_RESERVED_5
		1589 FB_CPBBO_CROSSED
		1590 FB_PBBO_CROSSED
		1591 FB_PRICE_OUTSIDE_CNBBO
		1592 FB_PRICE_OUTSIDE_CPBBO
		1593 FB_PRICE_OUTSIDE_NBBO
		1594 FB_PHLX_BOOK_AHEAD
		1596 FB_PRICE_NOT_MPV
		1596 FB_ZERO_PRICE
		OTHER OTHER
Allowed Values: NYSE Equities & NYSE Options		
		0
		1 Invalid SenderCompID

Field Name	Data Type	Description
rejectReason (continued)		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
		55 Invalid CAPStrategy
		56 Invalid SpecialOrdType
		57 Invalid RoutingInst
		58 Invalid OffsetPrice
		59 Invalid ExtendedExecInst
		60 Invalid IntroducingBrokerID
		61 Invalid BillTo

Field Name	Data Type	Description
rejectReason (continued)		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
		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

Field Name	Data Type	Description
rejectReason <i>(continued)</i>		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 Invl Inst During Imbalance Freeze
		142 Invl 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 Invl 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
rejectReason <i>(continued)</i>		174 Invalid DMMRejectReason
		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

Field Name	Data Type	Description
		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
		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
rejectReason (continued)		

Field Name	Data Type	Description
rejectReason (continued)		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 IOCAtribution
		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
		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

Field Name	Data Type	Description
		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 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

Field Name	Data Type	Description
		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	<i>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</i> Specifies the Time-In-Force for an order. Supported TIF values are listed below. Allowed Values: Cboe EXT Extended Day Allowed Values: IEX SYS System Hours EXT Day + Extended Hours Allowed Values: NASDAQ Equities

Field Name	Data Type	Description
timeInForce (continued)		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.