

EntryPoint: Error Codes

- Derivatives
- Equities
- FX

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Change Log

Date	Version	Description	Author
March 25 th , 2011	1.0.0	- First version.	TAT EP
April 4 th , 2011	1.0.1	- Updated contacts information. - Added translation for error descriptions that were provided only in Portuguese.	EP
July 1 st , 2011	1.0.2	- Updated Entry Point error codes from 019xxx to 98xxxx.	EP
December 26 th , 2011	1.0.3	- Added error codes 989323 and 989324.	EP
January 3 rd , 2012	1.0.4	- Added error codes from 989325 to 989344.	EP
May 10 th , 2012	1.0.5	- Updated document layout. - Added error codes from 008005 to 008065.	EP
August 07 th , 2012	1.0.6	- Updated Contacts information. - Changed description of 989326. - Added error codes from 006001 to 006044. - Added error codes from 970100 to 973095. - Added error codes 001016, 001017, 001018, 002123, 002139, 002187, 002505, 003017, 003020, 007002, 007055, 007056, 989345 and 989346.	EP
November 29 th , 2012	1.0.7	- Added error codes 002506, 007121 and 008024. - Added error codes from 002181 to 002189. - Updated description of error code 007049. - Updated description of error 002109.	EP
September 1 st , 2014	1.0.8	- Updated description of error code 002600.	EP
January 11 th , 2015	1.0.9	- Added error codes 008008 and 008040 to 008042.	EP
September 1 st , 2017	1.0.10	- Added error codes 030300 to 030312 - Added error codes 030400 to 030408 - Added error codes 030500 to 030527 - Added error codes 031011 to 031016 - Added error codes 031021 to 031025 - Added error codes 031031 to 031034 - Added error codes 031041 to 031046 - Added error codes 031050 to 031055 - Added error codes 031060 and 031061 - Added error code 031070 - Added error codes 031201 to 031208 - Added error codes 031210 to 031212 - Added error codes 032000 to 032023 - Removed error codes 991000 to 999999 - Removed error codes 020001 to 020004	AYSF

Error Codes

Code	Error description – Matching Engine
009999 ¹	Unable to create FIX from VolatilityUpdate message
000908 ¹	Unable to send FIX from VolatilityUpdate message
001003	Orders may not be entered while the market is closed/paused
001007	FIX field missing or incorrect
001010	Required field missing
001011	FIX field incorrect
001012	Price must be greater than zero
001013	Invalid order qualifier
001014	User not authorized to trade
001016	Required field missing 'Stop orders cannot be IOC/FAK'
001017	Required field missing 'Display Quantity orders cannot be IOC/FOK'
001018	Required field missing 'Stop orders cannot be IOC/FOK'
002013	Market price orders not supported by opposite limit
002019	Order GTD Expire Date is before the current (or next, if not currently in a session) trading session end date
002045 ¹	Cannot modify order because order does not exist
002045 ¹	Order not in book
002046	Disclosed Quantity cannot be greater than total or remaining quantity
002047	Order contract is unknown
002048	The Order was submitted with a different SenderCompID than the requesting Cancel
002049	The Order was submitted with a different CLOrderID than the CorrelationCLOrderID of the requesting Cancel
002050	The Order was submitted with a different CLOrderID than the OriginalCLOrderID of the requesting Cancel
002051	The Order was submitted with a different side than the requesting Cancel
002052	The Order was submitted with a different group (tag 55) than the requesting Cancel
002053	The Order was submitted with a different security type than the requesting Cancel
002054	The Order was submitted with a different account than the requesting Cancel
002055	The Order was submitted with a different quantity than the requesting Cancel
002056	The Order was submitted with a different TraderID than the requesting Cancel
002057	Attempt to cancel an order with a different FirmID than the original order
002058 ¹	Attempt to cancel an order with a different SenderLocationID than the original order
002058 ¹	Stop price maxi-mini must be greater than or equal to trigger price
002059	Stop price maxi-mini must be smaller than or equal to trigger price
002060	Sell order stop price must be below last trade price
002061	Buy order stop price must be above last trade price
002100	The modify was submitted on a different product than the original order
002101 ¹	Attempt to modify an order with a different in-flight-fill mitigation status than first modification
002101 ¹	Attempt to modify an order currently taking part in an RFC process
002102	Attempt to modify an order with a different SenderCompID than the original order
002103	Attempt to modify an order with a different TraderID than the original order
002104	Attempt to modify an order with a different AccountID than the original order
002105	Attempt to modify an order with a different FirmID than the original order
002106	Attempt to modify an order with a different SenderLocationID than the original order
002107	Disclosed Quantity is not allowed
002108	Account or Give Up firm required for DMA customers
002109	Disclosed Qty cannot be less than Disclosed Qty Min
002110	Acct Type(38) not valid for Tag 581 for DMA customers
002111	Give Up not valid for FX Spot contract

Code	Error description – Matching Engine
002112	Visibility Permission Not granted for Executing Trader/Entering Trader
002113	Executing Trader doesn't have access to Product Group
002114	Attempt to modify market order to some other type
002115	Order quantity is outside of the allowable range
002116	Account is mandatory for FX SPOT
002117	Order On Behalf by DMA customer is not allowed
002118	Attempt to modify an order with a different AccountType than the original order
002123	Account or Give Up firm required for equities
002130 ¹	Order type not permitted while the market is in pre open
002130 ¹	Order type not permitted while the market is in PCP
002137	Order price is outside limits
002138	Qty is not multiple of Round Lot
002139	Qty is greater or equal than Maximum Trade Volume
002179	Order price is outside bands
002180	Order price is outside auction bands
002181	Trade outside of short term volatility bands
002182	All Legs must have same Lot Types
002183	All Legs must have same Tick Increment
002184	All Legs must have same Step of Quotation
002185	Trade price is outside of static limits
002186	COD Not Supported for GTC/ GTD Orders
002187	Order not bookable at this time
002188	Minimum Quantity was not Filled
002189	Order Attributes Not Allowed to Trip an Auction
002311	Order type not permitted for group
002500	Instrument has an request for cross in progress
002501	Order Quantity too low
002502	CrossType ineligible for instrument
002503	RFQ for Cross is not allowed since contract is not RFQ for Cross eligible
002504	DMA CrossOrder Not allowed
002505	Cross Order Rejected due to Auction Trigger Validation
002506	Trade on Behalf Rejected.
002600	Market Maker Protection in effect for user <XXXXXXXX> and group <XXXXXX>
003000	RFQ rejected, instrument/exchange not tradable
003001	RFQ rejected, instrument/exchange not known
003002	Error creating contract
003010	Business reject: Other
003011	Business reject: Unknown ID
003012	Business reject: Unknown security
003013	Business reject: Unsupported message type
003014	Business reject: Application Not Available
003015	Business reject: Required field missing
003016	Contract claims to be a spread but is missing one or more legs
003017	Fix Field Length Exceeds Max Length
003020	Special Auction Permissions: 'Order entry not allowed.'
004000	Engine did not respond to FAS request
006001	Termo message rejected : Unknown instrument
006002	Termo message rejected : Exchange (security) closed
006003	Termo rejected, instrument/exchange not tradable
006004	Termo message rejected: Limits exceeded
006005	Termo message rejected: Too late to enter
006006	Termo message rejected: Unknown Termo Quote

Code	Error description – Matching Engine
006007	Termo message rejected: Duplicate Termo Quote
006008	Termo message rejected: Invalid bid/ask spread
006009	Termo message rejected: Invalid price
006010	Termo message rejected: Not authorized to termo quote this instrument
006011	Termo message rejected: Pass
006012	Fix field incorrect
006013	Not a valid termo instrument
006014	Values don't match with the original request
006015	Current termo request status does not allow rejection
006016	Current termo request status does not allow acceptance
006017	Wrong type of order book for Termo.
006018	Wrong type of request for Termo.
006019	Days to Settlement must be between 16 and 999.
006020	Days to Settlement must be between 16 and 90
006021	Instrument not allowed to this market.
006022	Instrument not allowed to this market.
006023	Termo Price should be greater than zero.
006024	Termo messages should not be entered when market is paused
006025	Termo messages should not be entered when market is pre open
006026	Termo messages should not be entered when market is PCP
006027	Termo messages should not be entered when market is no cancel
006028	Termo messages should not be entered when market is reserved
006029	Termo messages should not be entered when market is forbidden
006030	Termo messages should not be entered when market is pre close
006031	Termo messages should not be entered when market is pre open
006032	Not a valid Termo Underlying Instrument.
006033	Received a null AdminOperation
006034	First trade of day for underlying termo instrument
006035	Termo messages should not be entered when market is in final closing call
006036	Invalid Cash Trade in TVR
006037	Only Buy Entry Request for TVR is accepted
006038	There is no bid and ask for underlying contract
006039	Invalid price
006040	Invalid Cash Trade in TVR
006041	Invalid Cash Trade in TVR
006042	Invalid Cash Trade in TVR
006043	Invalid Cash Trade in TVR
006044	Invalid Cash Trade in TVR
007000	Order rejected
007001	FOK order unmatchable in market
007002	Orders may not be entered while the market is closed
007005	Order contract is unknown
007006	No partial match found for this FAK order
007008	Maximum quantity depth for any one price group max may not exceed + Integer.MAX_VALUE
007009 ¹	Contract for this order contract is past expiration date and may no longer be traded
007009 ¹	Contract for this order has a future activation date and cannot yet be traded
007010	Invalid spread price
007011	Maximum number of working orders for this contract has been exceeded
007012	Order would overwrite existing order on book
007013	Order group does not match group of contract
007014	Order security type does not match security type of contract
007015	Order modify has different side than existing order

Code	Error description – Matching Engine
007017	Contract is not eligible for electronic matching
007018	Order contract is not GTC or GTD eligible
007020	No Trading Calendar found on or after order GTD Expire Date
007021	Tag ExpireDate (432) beyond instrument expiration.
007022	Tag ExpireDate (432) beyond UDS COMBO earliest leg expiration.
007024	Order cannot be modified or cancelled while the market is in no cancel
007027	Order type not permitted while the market is reserved
007028	Order session date is in the past
007029	Orders may not be entered while the market is forbidden
007030	Quote rejected: Exchange (security) is forbidden
007031	Orders may not be entered while the market is preclosed
007032	Quote rejected: Exchange (security) is preclosed
007033	Orders may not be entered while the market is open
007034	Quote rejected: Exchange (security) is forbidden
007035	RFQ rejected: Instrument / exchange is open
007036	Time in Force (59) not valid for Order Type (40).
007037	Good for auction order not allowed.
007038	On close order not allowed.
007039	Duplicate Client Order Id for this Session/Contract.
007040	Good for auction order cancel not allowed.
007041	On close order cancel not allowed.
007042	Good for auction order modify not allowed.
007043	On close order modify not allowed.
007044	Modify of Order Participating in TOP not allowed.
007045	Cancel of Order Participating in TOP not allowed.
007046	Order Type/ Duration combination invalid for auction
007047	Order Type / Duration combination invalid
007048	Quantity Attribute Not Allowed On Order During Auction.
007049	Order Entry was unsuccessful. Error Message: Is not possible to send orders with Validity Type 'Market on Auction' with Minimum quantity.
007050	Max Floor (111) not valid for Time in Force (59).
007055	Spread orders may not be entered while the underlying leg market is in non trading state
007056	Orders may not be entered while the market is in final closing call
007101	Quote rejected: Unknown instrument
007102	Quote rejected: Exchange (security) closed
007103	Quote rejected: Quote exceeds limit
007104	Quote rejected: Too late to enter
007105	Quote rejected: Unknown Quote
007106	Quote rejected: Duplicate Quote in same message
007107	Quote rejected: Invalid bid/ask spread
007108	Quote rejected: Invalid price
007109	Quote rejected: Not authorized to quote this instrument
007110	Quote rejected, resting cancelled: Too many rejects
007111	Quote rejected: Duplicate Quote, different ID;
007112	Quote rejected, resting cancelled: Quote exceeds limit
007113	Quote rejected, resting cancelled: Duplicate Quote
007114	Quote rejected, resting cancelled: Invalid bid/ask spread
007115	Quote rejected, resting cancelled: Invalid price
007116	Quote rejected, resting cancelled: Not authorized to quote this instrument
007117	Quote rejected: Unspecified reason
007118 ¹	Quote rejected: Exchange (security) is in pre open
007118 ¹	Group state does not allow this function

Code	Error description – Matching Engine
007119	Quote rejected: Exchange (security) is in no cancel
007120	Quote rejected: Exchange (security) is reserved
007121	Contract not eligible for negotiated quote
009999	Technical Error: Function not performed

Code	Error description – Options Exercise
008005	Requested exercise quantity is more than the available quantity
008006	Exercise price not allowed
008007	No positions blocked
008008	Quantity doesn't match with the original request [Quantity on original request: <quantity on original request>]
008011	Exercise must be on maturity date.
008014	Function not available this time
008015	Blocking quantity more than 999999999
008020	Trade does not belong to the specified firm 'Firm Id: <XXX>'
008021	Blocking qty more than available quantity
008022	There aren't positions available to exercise
008023	Total qty must be the sum of all AllocQty
008024	Trade already cancelled or does not exist 'Trade Id: <XXX>'
008027	Available quantity to block is zero
008028	Invalid Operation for contract type.
008036	Function closed or suspended.
008038	Threshold Percentage must be between 0 and 1.
008039	Exercise price outside required moneyness.
008040	Invalid exercise request Id [PosReqId <request id> does not exist].
008041	Threshold must be informed in tag ThresholdPercent for automatic exercise requests.
008042	Threshold must be informed in tag ThresholdAmount for manual exercises.
008059	Invalid blocking Id to unblock
008062	Invalid quantity to unblock
008063	On Behalf Operation not allowed during CCR recovery
008065	Problem parsing incoming message
008066	Exercise quantity should be greater than zero

Code	Error description – Pre-Trade Risk
010001	System recovering or starting up
010002	Unknown Market Participant Accepted (k1,k2)[<k1>,<k2>]
010003	Unknown Market Participant (k1,k2)[<k1>,<k2>]
010004	Unknown Instrument (symbol, sec_id, sec_exchange, sec_id_source) [symbol, sec_id, sec_exchange, sec_id_source]
010005	Invalid Quantity [<k1>] <= 0
010006	Market Participant is blocked (k1,k2)[<k1>,<k2>]
010007	Instrument is blocked (symbol, sec_id, sec_exchange, sec_id_source) [symbol, sec_id, sec_exchange, sec_id_source]
010008	Limit is blocked (k1,k2,instrID)[<k1>,<k2>, instrID]
010009	Contract [<k1>] is blocked for market participant [<k2>]
010010	Duplicate Order (clOrdID)[clOrdID]
010011	No limits configured for instrument (symbol,sec_id,sec_exchange,sec_id_source)[<k1>,<k2>,<k3>,<k4>]
010012	Instrument [<k1>] is blocked for market participant [<k2>]
010013	Equivalent instrument [<k1>] is blocked for market participant [<k2>/<k3>]
010014	Order quantity [<k1>] > TCI (Max Bid Quantity) [<k2>] for Instrument [<k3>]
010015	Order quantity [<k1>] > TVI (Max Offer Quantity) [<k2>] for Instrument [<k3>]
010016	Exposed short quantity [<k1>] exceeds limit [<k2>] for Instrument [<k3>]

Code	Error description – Pre-Trade Risk
010017	Exposed long quantity [<k1>] exceeds limit [<k2>] for Instrument [<k3>]
010018	Short position [<k1>] exceeds limit [<k2>] for Instrument [<k3>]
010019	Long position [<k1>] exceeds limit [<k2>] for Instrument [<k3>]
010020	Short position [<k1>] exceeds limit [<k2>] for Equivalent Instrument [<k1>] / [<k2>]
010021	Long position [<k1>] exceeds limit [<k2>] for Equivalent Instrument [<k1>] / [<k2>]
010022	OMS: Pending modification not found (OrderID)[<k1>]
010023	OMS: Order not found (OrderID)[<k1>]
010024	OMS: Duplicate Modification (OrderID)[<k1>]
010025	No limits configured for instrument (instrumentID)[<k1>]
010026	No limits configured for equivalent instrument [<k1>]
010027	MegaLiNe: IFM Not Allowed
010028	Financial short quantity [<k1>] . k [<k2>] exceeds limit [<k3>] for Instrument [<k4>]
010029	Financial long quantity [<k1>] . k [<k2>] exceeds limit [<k3>] for Instrument [<k4>]
010030	Financial short position [<k1>] . k [<k2>] exceeds limit [<k3>] for Instrument [<k4>]
010031	Financial long position [<k1>] . k [<k2>] exceeds limit [<k3>] for Instrument [<k4>]
010032	Financial Order quantity [<k1>] . k [<k2>] > TCI (Max Bid Quantity) [<k3>] for Instrument [<k4>]
010033	Financial Order quantity [<k1>] . k [<k2>] > TVI (Max Offer Quantity) [<k3>] for Instrument [<k4>]

Code	Error description – Pre-Trade Risk (New Version)
030300	[MKTA] Document: Buy/Sell symbol's market not configured
030301	[MKTA] Document: Buy not allowed for symbol's market
030302	[MKTA] Document: Sell not allowed for symbol's market
030303	[TMOX] Document: Max Bid/Offer quantity not configured
030304	[TMOX] Document: Max Bid quantity exceeded for single order
030305	[TMOV] Document: Max Offer quantity exceeded for single order
030306	[SPCI] Document: Order quantity exceeded Max Bid Potential Balance
030307	[SPVI] Document: Order quantity exceeded Max Offer Potential Balance
030308	[SDP] Document: Order exceeded Max Financial Potential Balance Due
030309	[STD] Document: Order quantity exceeded Max Operations Forward Balance
030310	[RMKT] Document: Order quantity exceeded Max Market Risk
030311	[IRMKT] Document: Order quantity exceeded Max Incremental Market Risk
030312	[SPI] Document: Order quantity exceeded Previous Potential Balance
030400	[MKTA] Entering trader: Buy/Sell symbol's market not configured
030401	[MKTA] Entering trader: Buy not allowed for symbol's market
030402	[MKTA] Entering trader: Sell not allowed for symbol's market
030403	[TMOX] Entering trader: Max Bid/Offer quantity not configured
030404	[TMOX] Entering trader: Max Bid quantity exceeded for single order
030405	[TMOV] Entering trader: Max Offer quantity exceeded for single order
030406	[SPCI] Entering trader: Order quantity exceeded Max Bid Potential Balance
030407	[SPVI] Entering trader: Order quantity exceeded Max Offer Potential Balance
030408	[SDP] Entering trader: Order exceeded Max Financial Potential Balance Due
030500	[OMS] Unexpected internal error
030501	[OMS] Invalid session or symbol
030502	[OMS] ClOrdID cannot be empty
030503	[OMS] ClOrdID is duplicated
030504	[OMS] ClOrdID not found
030505	[OMS] OrigClOrdID cannot be empty
030506	[OMS] CrossID cannot be empty
030507	[OMS] ClOrdID is duplicated within Cross Order
030508	[OMS] Cross Order modification is not allowed
030509	[OMS] OrderID not found
030510	[OMS] OrderID cannot be empty

Code	Error description – Pre-Trade Risk (New Version)
030511	[OMS] QuoteReqID cannot be empty
030512	[OMS] QuoteReqID is duplicated
030513	[OMS] QuoteReqID not found
030514	[OMS] QuoteID cannot be empty
030521	[OMS] In-Flight modification is not allowed
030522	[OMS] Side modification is not allowed
030523	[OMS] Entering firm modification is not allowed
030524	[OMS] Account modification on DMA order is not allowed
030525	[OMS] Account information missing on non-DMA order
030526	[OMS] Entering trader modification on non-DMA order is not allowed
030527	[OMS] Received Execution Report Rejection for an active order

Code	Error description - Pre-Trade Risk Carrying (New Version)
031011	Broker negotiation blocked
031012	Broker not available
031013	Broker's capture account not found
031014	Broker's segment negotiation blocked
031015	Broker segment not available
031016	Broker's segment protected mode under activation
031021	Account negotiation blocked
031022	Account not available
031023	Account's protected mode under activation
031024	Account mandatory on DMA orders
031025	Transient Account is hierarchically blocked on protected mode
031031	Document negotiation blocked
031032	Document not available
031033	Document's protected mode under activation
031034	Executor document cannot use default broker profile
031041	Entering Trader negotiation blocked
031042	Entering Trader not available
031043	Entering Trader blocked by SFD overflow
031044	Non DMA orders must provide account while in broker's protected mode
031045	Entering Trader not authorized to trade accountless orders
031046	Entering Trader cannot trade on behalf of other firm's account
031050	Symbol not available
031051	Symbol internal data corrupted
031052	FIX Message Type does not support operations on such symbol
031053	Symbol's underlying not found for risk aggregation
031054	Symbol's risk unit matrix not available
031055	Symbol's reference price missing, market orders not allowed
031060	Spread's leg not available
031061	Spread's leg internal data corrupted
031070	Unexpected internal error during risk evaluation
031201	[MKTA] Account: Buy not allowed for symbol's market
031202	[MKTA] Account: Sell not allowed for symbol's market
031204	[TMOB] Account: Max Bid quantity exceeded for single order
031205	[TMOV] Account: Max Offer quantity exceeded for single order
031206	[SPCI] Account: Order quantity exceeded Max Bid Potential Balance
031207	[SPVI] Account: Order quantity exceeded Max Offer Potential Balance
031208	[SDP] Account: Order exceeded Max Financial Potential Balance Due
031210	[RMKT] Account: Order quantity exceeded Max Market Risk
031211	[IRMKT] Account: Order quantity exceeded Max Incremental Market Risk

Code	Error description - Pre-Trade Risk Carrying (New Version)
031212	[SPI] Account: Order quantity exceeded Previous Potential Balance

Code	Error description – Gateway
032000	FIX field missing or incorrect
032001	Days to Settlement must be between 16 and 999
032002	Termo Price should be greater than zero
032003	Order Rejected
032004	Technical Error: Function not performed
032005	System recovering or starting up
032006	Unknown Instrument (for routing)
032007	Invalid Quantity
032008	Duplicate Order
032009	Missing Account Field
032010	Unknown Account
032011	Unknown FirmID (for routing)
032012	Fixed Rate value must be between 0 and 1
032013	Duplicate FirmID
032014	Duplicate Sender Location
032015	Duplicate Entering Trader
032016	Firm or Account or Trader is missing in non-DMA order
032017	Firm or Account is missing in DMA order
032018	Same Participants on both sides or invalid sides
032019	BUY side and SELL side having different FirmIDs
032020	BUY side and SELL side trading different assets
032021	Invalid Price
032022	System Overloaded
032023	System Error

¹ In some cases, the same error code is used to represent different error scenarios. The client application must be prepared to handle these situations.