

Below is a list of the most common error codes and the meanings. Please note that Cboe reserves the right to change these codes at any time without notice, and this is not an exhaustive list. Contact your Director of Sales with any questions.

Trade Data Monitor Common Error Codes		
Error Text	Meaning	Status of Report
Outside trading hours	The trade is being submitted before 07:15 or after 17:15 UK time.	Not published to data feed.
Deferred publication requested but not eligible	The trade is not large enough to receive deferred publication.	Published to data feed.
Price > 20% away from previous close	A warning text to indicate the trade price is >20% away from previous close.	Published to data feed.
Size > 5% of ADT	Large trade warning.	Published to data feed.
Confirmed, but unknown symbol	May be sent when client uses ISINs on submission to Cboe. The trade report is accepted but subject to Unknown Symbol Handling. The submitting firm will be unable to cancel or amend this electronically.	Published to Cboe website only.
TradePublishIndicator Delayed publication not allowed for unknown symbols	Deferred publication is not possible for symbols that drop into Unknown Symbol Handling.	Not published to data feed.
Unknown symbol	Trade is rejected as Cboe cannot identify the symbol.	Not published to data feed.
Historical trades must be non-cleared	Error if ETR is submitted as cleared and is > T +1.	Not published to data feed.
No trade for exec_id 'xxxx' found	Cboe cannot find a trade to cancel/amend based on the value sent in by client on FIX tag 1003.	Not published to data feed.
NoTradePriceConditions invalid	Invalid value in FIX tag 1838.	Not published to data feed.
Time of trade too old	Trade falls outside of the supported window for reports to be submitted.	Not published to data feed.
TradeID is mandatory for transType 1	Technical error arising from attempting to cancel a trade report without including FIX Tag 1003 (TradeID).	Not published to data feed.
No symbology for Symbol	Trade is rejected as Cboe cannot identify the symbol.	Not published to data feed.
Reports in unknown symbols cannot be modified	If a report enters unknown symbol handling then the reports cannot subsequently be modified.	Not published to data feed.
SecurityExchange must be valid for unknown ISIN	If FIX Tag 207 (SecurityExchange) is used on the inbound message, the value sent in needs to be recognised by Cboe.	Not published to data feed.

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