



Specification Errata

10/10/23

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1 Session Level Specifications

N/A

2 Order Entry Specifications

2.1 MEMO FIX For Crypto (v1.0 to v2.0a)

V1.1

- Updated Logon tag DefaultCstmAppVerId documentation
- Changed tag 103 name to OrdRejReason
- Renamed Restatement Execution report tag 32 to be LastQty
- Changed enum names in CxlRejReason:
 - 100 - MissingSymbol to MissingTokenID
 - 104 - InvalidSymbol to InvalidTokenID
 - 112 - OrigOrderSymbolNotMatchingRequestSymbol to OrigOrderTokenNotMatchingRequestToken
 - 130 - InvalidCfOrdId to InvalidCfOrdID
 - 131 - InvalidLnkId to InvalidLnkID
- Changed enum names in OrdjRejReason:
 - 1 - InvalidSymbol to InvalidToken
 - 103 - MissingCfOrdId to MissingCfOrdID
 - 104 - InvalidCfOrdId to InvalidCfOrdID
 - 114 - InvalidCapacity to InvalidOrderCapacity
 - 146 - SymbolHaltedOrPausedTokenHaltedOrPaused
 - 149 - BlockNonTestSymbolsRiskRuleViolated to BlockNonTestTokenRiskRuleViolated
 - 161 - InvalidRiskGroupId to InvalidRiskGroupID
 - 165 - CannotTradeNonTestSymbol to CannotTradeNonTestToken
 - 179 - MissingSTPGroupId to MissingSTPGroupID
 - 180 - InvalidSTPGroupId to InvalidSTPGroupID
 - 181 - InvalidLnkId to InvalidLnkID
- Added to OrdRejReason:
 - 115 - MissingExecInst
- Changed enum name in CancelReason:
 - 21 - InvalidCfOrdId to InvalidCfOrdID

V2.0

- Moved value tables for all "enum" style fields out to section at top of spec, for consistency with SBE specification
- Changed wording around field encoding to match FIX encoding standard names
- Removed most inline value tables from message field descriptions
- Removed AvgPrice field
- Replaced "TBD" with "EDXM" in TargetCompId description

V2.0a

- Added the following CancelReasonCodes (Custom FIX tag 21004):
 - 15 - NoPositionLimits
 - 16 - OrderBreachesBasePositionLimit

- 17 - OrderBreachesQuotePositionLimit
- Added the following CxlRejReason (FIX tag 102):
 - 314 - InsufficientUnilateralCredit

2.2 MEMO SBE For Crypto (v1.0 to v2.0a)

V1.1

- Corrected errors in message field offset values throughout.
- Add CancelReasonCode :
 - - LockOrCrossBook
- Change enum names in OrderRejectedReasonCode :
 - 1 - InvalidSymbol to InvalidToken
 - 3 - OrderSizeExceedsLimit to OrderExceedsLimit
 - 6 - DuplicateClOrdID to DulicateOrder
 - 18 - InvalidLimitPriceIncrement to InvalidPriceIncrement
 - 20 - OrderNotionalExceedsLimit to NotionalValueExceedsThreshold
 - 27 - MaxNotionalValuePerOrderRiskRuleBreach to MaxNotionalValuePerOrderRiskRuleViolated
 - 100 - MissingToken to MissingTokenID
 - 107 - MissingOrderQuantity to MissingOrderQty
 - 108 - InvalidOrderQuantity to InvalidOrderQty
 - 133 - InvalidCustomerCapacity to InvalidCustomerCapacityType
 - 145 - InvalidCPIDValue to InvalidCPID
 - 146 - SymbolHaltedOrPaused to TokenHaltedOrPaused
 - 149 - BlockNonTestSymbolsRiskRuleViolated to BlockNonTestTokenRiskRuleViolated
 - 165 - CannotTradeNonTestSymbol to CannotTradeNonTestToken
- Change enum names in CancelRejectReasonCode:
 - 1 - UnknownOrigOrderUnknownOrder to UnknownOrder
 - 3 - OrderInPendingState to OrderAlreadyPendingCancelOrReplace
 - 18 - InvalidLimitPriceIncrement to InvalidPriceIncrement
 - 104 - InvalidSymbol to InvalidTokenID
 - 107 - SymbolHaltedOrPaused to HaltedOrPaused
 - 112 - OrigOrderSymbolNotMatchingRequestSymbol to OrigOrderTokenNotMatchingRequestToken
- Update MassCancelRejectReasonCode :
 - Change enum name 1 - UnknownProduct to UnknownToken
 - Add 12 - InvalidOrigClOrdID
- Add BulkOrderRejectReasonCode for BulkOrderRejected message
- Change lastShare to lastQty in ExceutionReport_Restatement message
- Change NoQuoteEntries type from UINT16 to UINT8 in PendingBulkOrder message
- Add BulkOrderRejected message with template = 21

V2.0

- OrdRejReason, CxlRejReason, and BulkOrdRejReason widened to UINT16 (field offsets, lengths, and blockLength values adjusted as needed)
- Updated tables for OrdRejReason, CxlRejReason, CancelReason, and BulkOrdRejReason
- Added extra wording around the above tables related to value ranges
- Removed UINT64 type: Replaced all usages of UINT64 with INT64

- Renamed NewOrderBulk to BulkQuote
- Renamed PendingBulkOrder to PendingBulkQuote
- Renamed BulkOrderRejected to BulkQuoteRejected
- Removed unused message type BulkOrderStatus and associated repeating group composite

V2.0a

- Added the following CancelReasonCodes (Custom FIX tag 21004):
 - 15 - NoPositionLimits
 - 16 - OrderBreachesBasePositionLimit
 - 17 - OrderBreachesQuotePositionLimit
- Added the following CxlRejReason (FIX tag 102):
 - 314 - InsufficientUnilateralCredit

3 Market Data Specifications

3.1 MEMX FIX DROP for Crypto (v1.0 to v2.0a)

V1.1

- Added User Notification message
- Changed Tag 103 name to be OrdRejReason
- Added OrdRejReason codes:
 - 115 - MissingExecInst
 - 177 - MissingCancelGroupID
 - 178 - InvalidCancelGroupID
 - 182 - MissingQuoteIndex
 - 183 - InvalidQuoteIndex
- Updated OrdRejReason code names:
 - 1 - InvalidSymbol to InvalidToken
 - 103 - MissingClOrdId to MissingClOrdID
 - 104 - InvalidClOrdId to InvalidClOrdID
 - 114 - InvalidCapacity to InvalidOrderCapacity
 - 146 - SymbolHaltedOrPaused to TokenHaltedOrPaused
 - 149 - BlockNonTestSymbolsRiskRuleViolated to BlockNonTestTokenRiskRuleViolated
 - 161 - InvalidRiskGroupId to InvalidRiskGroupID
 - 165 - CannotTradeNonTestSymbol to CannotTradeNonTestToken
 - 179 - MissingSTPGroupId to MissingSTPGroupID
 - 180 - InvalidSTPGroupId to InvalidSTPGroupID
 - 181 - InvalidLnkId to InvalidLnkID
- Removed AvgPrice tag from New Execution report
- Renamed Restatement Execution report tag 32 to be LastQty
- Updated Logon tag DefaultCstmAppVerId documentation
- Changed enum name in CancelReason:
 - 21 - InvalidClOrdId to InvalidClOrdID
- Changed enum names in CxlRejReason:
 - 100 - MissingSymbol to MissingTokenID
 - 104 - InvalidSymbol to InvalidTokenID
 - 112 - OrigOrderSymbolNotMatchingRequestSymbol to OrigOrderTokenNotMatchingRequestToken
 - 130 - InvalidClOrdId to InvalidClOrdID
 - 131 - InvalidLnkId to InvalidLnkID

V2.0

- Moved value tables for all "enum" style fields out to section at top of spec, for consistency with SBE specification.
- Changed wording around field encoding to match FIX encoding standard names
- Removed most inline value tables from message field descriptions

- Added QuoteIndex and Side to all order-related messages (to identify components of bulk order entry)
- Removed AvgPrice field
- Replaced "TBD" with "EDXM" in TargetCompld description

V2.0a

- Added the following CancelReasonCodes (Custom FIX tag 21004):
 - 15 - NoPositionLimits
 - 16 - OrderBreachesBasePositionLimit
 - 17 - OrderBreachesQuotePositionLimit
- Added the following CxlRejReason (FIX tag 102):
 - 314 - InsufficientUnilateralCredit

3.2 MEMOIR Depth (v1.0 to v2.0)

V2.0

- Removed UINT64 type: Replaced all usages of UINT64 with INT64

3.3 MEMOIR Top (v1.0 to v2.0)

V2.0

- Removed UINT64 type: Replaced all usages of UINT64 with INT64

3.4 MEMOIR Common (v1.0 to v2.0)

V2.0

- Modified InstrumentTradingStatusType: Replaced 'O' (Opening) with 'L' (Limit-Only)

4 Specification Release Dates

Date	MEMX TCP	MEMX UPD	MEMO SBE	MEMO FIX	MEMX FIX DROP	MEMOIR TOP	MEMOIR DEPTH
09/21/2022			1.0	1.0	1.0	1.0	1.0
10/05/2022	1.2	1.1	1.1	1.1	1.1	1.0	1.0
10/19/2022	1.2	1.1	2.0	2.0	2.0	2.0	2.0
10/10/2023	1.2	1.1	2.0a	2.0a	2.0a	2.0	2.0