NYSE Pillar Gateway

FIX Protocol Specification

NYSE Floor Broker

September 12, 2024

Spec Version 2.3

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Contents

1. Introduction

This specification covers FIX messaging to support routing NYSE Floor Broker orders to Pillar. Two sessions are available:

- Floor Broker OMS - Supports all parity order types to Pillar, directing orders to Algo providers acting in a Broker Dealer capacity, as well as support for Broker Cross orders and Outcry orders.
- Floor Broker FBA - Available to Algo providers not acting in a Broker Dealer capacity. Supports all electronic parity order types to Pillar.

See the **NYSE Pillar Equities FIX Gateway Specification** document for a complete description of the Pillar FIX Gateway, Failure Recovery, Mapping Orders and Executions, and Trading Services. Only FIX Protocol version 4.2 is supported.

2. FIX Header & Trailer

All FIX messages related to Floor Broker orders sent and received via the Pillar FIX Gateway must include a Header and Trailer as defined below.

2.1 Header

Tag	Field Name	Data Type	Req'd	Values
FIX-8	BeginString	String[8]	Y	(ALWAYS FIRST FIELD IN MESSAGE) FIX.4.2
FIX-9	BodyLength	Int[6]	Y	(ALWAYS SECOND FIELD IN MESSAGE) Message length, in bytes, forward to the CheckSum field.
FIX-35	MsgType	String[3]	Y	(ALWAYS THIRD FIELD IN MESSAGE) A = Logon 0 = Heartbeat 1 = Test Request 2 = Resend Request 3 = Session Layer Reject 4 = Sequence Reset 5 = Logout D = New Order Single F = Order Cancel Request G = Order Cancel/Replace Request 8 = Execution Report 9 = Order Cancel Reject
FIX-34	MsgSeqNum	Int[20]	Y	Last sequence number processed. First message sent has sequence of 1.
FIX-43	PossDupFlag	Boolean	C	Y = Yes N = No
FIX-49	SenderCompID	String[32]	Y	Incoming Messages from Firm: Agreed upon Connection identifier set between the Exchange and the entering firm.

Tag	Field Name	Data Type	Req'd	Values
				Outgoing Messages from Exchange: Market Identifier Code (MIC) of the sending Exchange. XNYS = NYSE
FIX-50	SenderSubID	String[32]	C	Incoming Messages from Firm: This field is not supported on incoming messages from Floor Broker. Outgoing Messages from Exchange: Set to the value of the original SenderCompID on the incoming message from the firm. On drop copy sessions, represents the SenderCompID of the order entry session which originated the message.
FIX-52	SendingTime	UTC Timestamp [27]	Y	Time of message transmission on Incoming Messages from Firms & Outgoing messages from Exchange. UTC time, in Milliseconds - YYYYMMDD-HH:MM:SS.mmm
FIX-56	TargetCompID	String[32]	Y	Incoming Messages from Firm: Market Identifier Code (MIC) of target Exchange. XNYS = NYSE Outgoing Messages from Exchange: Agreed upon connection identifier set between the Exchange and the entering firm.
FIX-57	TargetSubID	String[32]	C	On Incoming Messages from Firm: Populate with "RET" (all caps) to designate an order as eligible for retail billing. All other values will be rejected. On Outgoing Messages from Exchange: This field is not supported on outgoing messages from Floor Broker.
FIX-97	PossResend	Boolean	C	Y = Yes N = No
FIX-115	OnBehalfOfCompID	String[4]	C	Incoming Messages from Firm: Firm Identifier – MPID. Required on all Application Layer message types. If provided on a Session Layer message type, the value will not be validated. Must contain the Floor Broker or Floor Broker client's MPID. Outgoing Messages from Exchange: If provided on the incoming message from the firm (in DeliverToCompID), will be populated with the Algo MPID.
FIX-116	OnBehalfOfSubID	String[4]	C	Incoming Messages from Firm to Exchange Matching Engine: Customer defined when sending to Matching engine– identifies specific entity/trading desk of the firm (SubID). Must be populated for order and cancel replace messages on Broker OMS and Broker FBA sessions. ********** Outgoing messages from Exchange Matching Engine: Will be populated with the specific entity/trading desk of the firm (SubID).
FIX-122	OrigSendingTime	UTC Timestamp [27]	N	Original time of message transmission when transmitting orders as the result of a resend request. UTC time, in Milliseconds - YYYYMMDD-HH:MM:SS.mmm

Tag	Field Name	Data Type	Req'd	Values
FIX-128	DelivertoCompID	String[5]	C	Incoming Messages from Firm: This field is required when FIX Tag 9303 is set to "E" and the value must be a valid Algo MPID designated to act in a Broker Dealer capacity. Outgoing Messages from Exchange: Firm Identifier – MPID. Required on all Application Layer message types.

2.2 Trailer

Tag	Field Name	Data Type	Req'd	Values
FIX-10	CheckSum	String[6]	Y	(ALWAYS LAST FIELD IN MESSAGE; Always unencrypted) Three byte, simple checksum that serves, with the trailing <SOH>, as the end-of-message delimiter.

3. Messages to Pillar for Electronic Orders

3.1 New Order

This represents a new order message from a Floor Broker.

NYSE - for primary symbols - New Discretionary Orders (dOrders) will be rejected after 3:59:50 pm.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = D	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-18	ExecInst	Char[1]	C	d = Tracking Order f = ISO E = DNI F = DNR G = All or None R = Primary Peg P = Market Peg M = MPL (Midpoint Liquidity) N = Non-displayed (Retail Price Improvement and Limit-Non Displayed orders) y = Trade-at ISO L = Last Sale Peg	 R M N L
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2 7 P
FIX-44	Price	Price[16]	C	0.000100 - 999,999.990000 Price Scale 3: 0.001 - 999,999.99 Price Scale 4: 0.0001 - 214,748.36 Price Scale 6: 0.0001 - 2,147.48	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	1 2 5 6
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0 2 3 7
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-110	MinQty	Qty[5]	N	Must be ≤ *OrderQty*	Yes
FIX-111	MaxFloor	Qty[5]	C	Must be entered in Round Lots.	Yes
FIX-114	LocateReqd	Boolean	C	N = No	N

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	
FIX-126	ExpireTime	UTC Timestamp [27]	N	Specified end time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Only supported for OMS sessions
FIX-168	EffectiveTime	UTC Timestamp [27]	N	Specified start time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Only supported for OMS sessions
FIX-386	NoTradingSessions	Int[1]	Y	1	1
→ FIX-336	TradingSessionID	Char[1]	Y	1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions *Note: for symbols trading on NYSE, all values that include Core designation (Core, Early/Core, Core/Late, and Early/Core/Late) will be allowed, if the order type supports the combination on other Pillar markets. However, for each of those values, Pillar will honor the applicable trading sessions included in the instruction based on Tape (B/C symbols - Early and Core; A symbols - Core only), and ignore the other trading sessions specified in the instruction (Tape B/C symbols - Late; Tape A symbols - Early and Late)	1 2 3 4* 5* 6*
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q
FIX-849	ParticipationRate	Price[16]	N	Specified participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-5700	LocateBroker	String[4]	N	For Sell Short and Sell Short Exempt orders, identifies which broker has loaned the stock to settle the short sale. For firms using Pillar Pre-trade Risk Controls, use of this tag may be configured as mandatory.	Yes
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O)= Cancel Oldest C = Cancel Both D = Cancel Decrement *Note: C and D are not supported for Discretionary orders	0 T N O C* D*
FIX-9303	RoutingInst	Char[1]	C	N = Non Routable R = Routable D = Directed (Primary Only) S = Directed + Routable (PO+S) 1 = Primary Market until 9:45 2 = Primary Market after 3:55 3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55 8 = Minimum Fill (must be entered with *MinQty* tag populated with a non-zero value) A = Route to ATS E = Route to Algo	N R 8 A E
FIX-9403	OffsetPrice	Price[16]	N	Value must be zero, or otherwise: - For Market Peg order - equal to or multiple of 0.01 - For Retail Price Improvement order (optional modifier on NYSE only) - equal to or multiple of 0.001	Yes
FIX-9416	ExtendedExecInst	Char[1]	C	A = Add Liquidity Only (ALO) 2 = No route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset L = Limit dOrder M = Midpoint dOrder C = Complex Order Auction 9 = Discretionary D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO)	A 4 7 8 L M 9 D I

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-9448	IntroducingBadgeID	String[4]	Y	1 – 4 numeric characters representing the NYSE Floor Broker Badge.	Yes
FIX-9449	BillTo	String[4]	N	Do not provide this field if the OnBehalfOf will be billed for all NYSE transaction fees. Otherwise, it should be set to MPID to be billed.	Yes
FIX-9451	ParentFirmClOrdID	String[20]	Y	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Must be provided by the Floor Broker to identify the internal OrderID of the Floor Broker order being handled.	Yes
FIX-9478	InterestType	Char[1]	N	3 = NYSE Floor Broker Cross - 72D Q = Q-Order Y = Yield Order	 Y
FIX-9565	DOrderAuctionPrice	Price[16]	C	0.000100 - 999,999.990000 Price Scale 3: 0.001 - 999,999.99 Price Scale 4: 0.0001 - 214,748.36 Price Scale 6: 0.0001 - 2,147.48	Yes
FIX-20001	AttributedQuote	Char[1]	N	0 = Not Attributed 1 = Attributed for Market Data Feeds 2 = Include in Broker Volume 3 = Attributed for Market Data Feeds, and Include in Broker Volume	0
FIX-20002	ProactiveIfLocked	Char[1]	N	0 = No locked functionality 1 = Proactive if Locked for routable orders 2 = Proactive trade non-display (Non-display remove liquidity for non-displayed orders locked by contraside ALOs)	0 1 2
FIX-20003	CancelInsteadOfReprice	Char[1]	N	0 = Not applicable (follow default order behavior) 1 = Cancel order instead of repricing – for LULD only 2 = Cancel if doesn't set NBBO on arrival or if needs to reprice for LULD 3 = Cancel order instead of repricing for any reason 4 = Once resting, allow to reprice once, then cancel instead of repricing 5 = Combination of value 2 and 3 6 = Combination of value 2 and 4	0 3
FIX-20013	SubIDIndicator	Char[1]	N	When populating both *OnBehalfOfSubID* [116] and *SelfTradeType* [7928] on an order, allows the firm to specify whether the *OnBehalfOfSubID* should be used or ignored for Self-Trade Prevention (STP) evaluation. See "Self-Trade Prevention" section of	

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				NYSE Pillar Equities FIX Gateway Specification for more details. If also using Pillar Pre-trade Risk Controls, the *OnBehalfOfSubID* will be used for Risk Entity purposes regardless of the value specified in this field. 0 = for this order, use *OnBehalfOfSubID* (within the MPID) for STP evaluation 1 = for this order, ignore the *OnBehalfOfSubID* for STP (conduct STP evaluation at MPID level only) If not specified, will be assumed as a value of 0.	 0 1
FIX-20042	CATIMID	String[4]	C	Firm Identifier - IMID/MPID Identifies the IMID to be reported to CAT as the Broker Dealer responsible for the order. Required for FBA sessions and must be a valid MPID for the session.	Only supported for FBA sessions
FIX-20046	TargetStrategy	String[20]	N	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Target Strategy to be used by the Algo.	Only supported for OMS sessions
FIX-20047	10b-18	Char[1]	N	0 = Not eligible for 10b-18 1 = Eligible for 10b-18	Only supported for OMS sessions
FIX-20048	AuctionEligible	Char[1]	N	0 = Do not participate in any Auction 1 = Participate in the Closing Auction 2 = Participate in the Opening Auction 3 = Participate in both the Opening and Closing Auction	Only supported for OMS sessions
FIX-20049	MinParticpationRate	Price[16]	N	Minimum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions
FIX-20050	MaxParticipationRate	Price[16]	N	Maximum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20051	WouldPrice	Price[16]	N	Would Price to be used by the Algo to get the Target Strategy done.	Only supported for OMS sessions
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

3.2 Order Cancel/Replace Request

This message may be used in two ways:

- **Full Cancel/Replace Request** – used to make changes to an order without preserving its ranking in the Exchange order book. The replacement order will get a new *ClOrdID* (equal to the *ClOrdID* of the Cancel/Replace Request), a new Timestamp, and a new *OrderID*.

- **Modify Request** – used to reduce the total number of shares order quantity, or to change the side of an existing order between Sell, Sell Short, and Sell Short Exempt only, while preserving the order's ranking in the Exchange order book as well as its original *OrderID*.

  The modified order, however, will get a new *ClOrdID* (equal to the *ClOrdID* of the Modify Request).

  Note: Reducing the total quantity to 0 will cancel the order.

In both cases, the following tags in the Cancel/Replace Request must be populated with the same values that were sent on the original order intended for replacement:

- ***OnBehalfOfCompID [115]*** – MPID
- ***IntroducingBadgeID [9448]***
- ***DeliverToCompID [128]*** - *Algo MPID*

NYSE - for primary symbols - Cancel Replace and Modify Requests for Discretionary Orders (dOrders) will be rejected after 3:59:50 pm.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = G	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-18	ExecInst	Char[1]	C	d = Tracking Order f = ISO E = DNI F = DNR G = All or None R = Primary peg P = Market Peg M = MPL (Midpoint Liquidity) N = Non-displayed (Retail Price Improvement and Limit-Non Displayed orders) y = Trade-at ISO L = Last Sale Peg	R M N L
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2 7 P
FIX-41	OrigClOrdID	String[20]	Y	*ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma,	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-44	Price	Price[16]	C	0.000100 - 999,999.990000 Price Scale 3: 0.001 - 999,999.99 Price Scale 4: 0.0001 - 214,748.36 Price Scale 6: 0.0001 - 2,147.48	Yes
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short exempt	1 2 5 6
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0 2 3 7
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Messages from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-110	MinQty	Qty[5]	N	Must be ≤ *OrderQty*	Yes
FIX-111	MaxFloor	Qty[5]	C	Must be entered in Round Lots.	Yes
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N
FIX-126	ExpireTime	UTC Timestamp [27]	N	Specified end time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Only supported for OMS sessions
FIX-168	EffectiveTime	UTC Timestamp [27]	N	Specified start time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Only supported for OMS sessions
FIX-386	NoTradingSessions	Int[1]	Y	1	1
→ FIX-336	TradingSessionID	Char[1]	Y	1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions *Note: for symbols trading on NYSE, all values that include Core designation (Core, Early/Core, Core/Late, and Early/Core/Late) will be allowed, if the order type supports the combination on other Pillar markets. However, for each of those values, Pillar will honor the applicable trading sessions included in the instruction based on Tape (B/C symbols - Early and Core; A symbols - Core only), and ignore the other trading sessions specified in the instruction (Tape B/C symbols - Late; Tape A symbols - Early and Late)	1 2 3 4* 5* 6*
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-849	ParticipationRate	Price[16]	N	Specified participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions
FIX-5700	LocateBroker	String[4]	N	For Sell Short and Sell Short Exempt orders, identifies which broker has loaned the stock to settle the short sale. For firms using Pillar Pre-trade Risk Controls, use of this tag may be configured as mandatory.	Yes
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O)= Cancel Oldest C = Cancel Both D = Cancel Decrement *Note: C and D are not supported for Discretionary orders	0 T N O C* D*
FIX-9303	RoutingInst	Char[1]	C	N = Non-Routable R = Routable D = Directed (Primary Only) S = Directed + Routable (PO+S) 1 = Primary Market until 9:45 2 = Primary Market after 3:55 3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55 8 = Minimum Fill (must be entered with *MinQty* tag populated with a non-zero value) A = Route to ATS E = Route to Algo	N R 8 A E
FIX-9403	OffsetPrice	Price[16]	N	Value must be zero, or otherwise: - For Market Peg order - equal to or multiple of 0.01 - For Retail Price Improvement order (optional modifier on NYSE only) - equal to or multiple of 0.001	Yes
FIX-9416	ExtendedExecInst	Char[1]	C	A = Add Liquidity Only (ALO) 2 = No route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset L = Limit dOrder	A 4 7 8 L M

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				M = Midpoint dOrder C = Complex Order Auction 9 = Discretionary D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO)	 9 D I
FIX-9448	IntroducingBadgeID	String[4]	Y	1 – 4 numeric characters representing the NYSE Floor Broker Badge.	Yes
FIX-9449	BillTo	String[4]	N	Do not provide this field if the OnBehalfOf will be billed for all NYSE transaction fees. Otherwise, it should be set to the MPID to be billed.	Yes
FIX-9451	ParentFirmClOrdID	String[20]	Y	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Must be provided by the Floor Broker to identify the internal OrderID of the Floor Broker order being handled.	Yes
FIX-9478	InterestType	Char[1]	N	3 = NYSE Floor Broker Cross - 72D Q = Q-Order Y = Yield Order	 Y
FIX-9565	DOrderAuctionPrice	Price[16]	C	0.000100 - 999,999.990000 Price Scale 3: 0.001 - 999,999.99 Price Scale 4: 0.0001 - 214,748.36 Price Scale 6: 0.0001 - 2,147.48	Yes
FIX-20001	AttributedQuote	Char[1]	N	0 = Not Attributed 1 = Attributed for Market Data Feeds 2 = Include in Broker Volume 3 = Attributed for Market Data Feeds, and Include in Broker Volume	0
FIX-20002	ProactiveIfLocked	Char[1]	N	0 = No locked functionality 1 = Proactive if Locked for routable orders 2 = Proactive Trade Non-display (Non-display remove liquidity for non-displayed orders locked by contraside ALOs)	0 1 2
FIX-20003	CancelInsteadOfReprice	Char[1]	N	0 = Not applicable (follow default order behavior) 1 = Cancel order instead of repricing – for LULD only 2 = Cancel if doesn't set NBBO on arrival or if needs to reprice for LULD 3 = Cancel order instead of repricing for any reason 4 = Once resting, allow to reprice once, then cancel instead of repricing 5 = Combination of value 2 and 3 6 = Combination of value 2 and 4	0 3

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20013	SubIDIndicator	Char[1]	N	When populating both *OnBehalfOfSubID [116]* and *SelfTradeType [7928]* on an order, allows the firm to specify whether the *OnBehalfOfSubID* should be used or ignored for Self-Trade Prevention (STP) evaluation. See "Self-Trade Prevention" section of [NYSE Pillar Equities FIX Gateway Specification]() for more details. If also using Pillar Pre-trade Risk Controls, the *OnBehalfOfSubID* will be used for Risk Entity purposes regardless of the value specified in this field. 0 = for this order, use *OnBehalfOfSubID* (within the MPID) for STP evaluation 1 = for this order, ignore the *OnBehalfOfSubID* for STP (conduct STP evaluation at MPID level only) If not specified, will be assumed as a value of 0.	0 1
FIX-20042	CATIMID	String[4]	C	Firm Identifier - IMID/MPID Identifies the IMID to be reported to CAT as the Broker Dealer responsible for the order. Required for FBA sessions and must be a valid MPID for the session.	Only supported for FBA sessions
FIX-20046	TargetStrategy	String[20]	N	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Target Strategy to be used by the Algo.	Only supported for OMS sessions
FIX-20047	10b-18	Char[1]	N	0 = Not eligible for 10b-18 1 = Eligible for 10b-18	Only supported for OMS sessions
FIX-20048	AuctionEligible	Char[1]	N	0 = Do not participate in any Auction 1 = Participate in the Closing Auction 2 = Participate in the Opening Auction 3 = Participate in both the Opening and Closing Auction	Only supported for OMS sessions
FIX-20049	MinParticpationRate	Price[16]	N	Minimum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20050	MaxParticipationRate	Price[16]	N	Maximum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions
FIX-20051	WouldPrice	Price[16]	N	Would Price to be used by the Algo to get the Target Strategy done.	Only supported for OMS sessions
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

3.3 Order Cancel Request

This message is used to either cancel a single targeted order, or to bulk cancel multiple orders based on the combination of criteria specified in the message.

Single Order Cancel Request:

The following tags in the Cancel/ Request must be populated with the same values that were sent on the original order:

- ***OnBehalfOfCompID [115]*** – MPID
- ***DeliverToCompID [128]*** *- Algo MPID*

NYSE - for primary symbols - Cancel Requests for Discretionary Orders (dOrders) will be rejected after 3:59:50 pm.

Bulk Cancel Request:

As with all Application Layer FIX messages, *OnBehalfOfCompID [115]* in the FIX Header must be populated with a valid MPID configured for use on that session.

- When selecting a Bulk Cancel Code in *OrderID [37]* for MPID-level order cancellation, the MPID provided in *OnBehalfOfCompID* will determine the MPID whose orders are cancelled.
- When selecting a Bulk Cancel Code in *OrderID [37]* for Session-level order cancellation, all orders entered on the session will be cancelled, regardless of their MPIDs and the value provided in *OnBehalfOfCompID*.

Exclusions – the following orders are always excluded from cancellation by a Bulk Cancel Request:

- IOC orders
- MOC/LOC orders during Closing Auction freeze; on NYSE, for primary symbols - MOC/LOC orders after 3:50 pm
- NYSE - for primary symbols - Discretionary Orders (dOrders) - after 3:59:50 pm
- NYSE - for primary symbols - all orders after scheduled closing time
- NYSE - Issuer Direct Offering (IDO)order

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = F	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-37	OrderID	String[20]	C	Required for Bulk Cancel - populate with Bulk Cancel Code: 1 = Cancel orders for the individual gateway session only. Cancel – Day; Directed Orders 2 = Cancel orders for the individual gateway session only. Cancel – ALL orders 3 = Cancel orders for the individual gateway session only. Cancel – At the Opening; Day; Directed orders 4 = Cancel orders for the MPID. Cancel – At the Opening; Day; Directed orders 5 = Cancel orders for the MPID. Cancel – Day; Directed orders 6 = Cancel orders for the MPID. Cancel – GTC orders (NYSE Arca & American Options only) 7 = Cancel orders for the MPID. Cancel – At the Opening and On Close orders 8 = Cancel orders for the MPID. Cancel – Day orders 9 = Cancel orders for the MPID, and Block all new order entry for the MPID. Cancel – Day; Directed orders	 1 2 3 4 5 7 8 9

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				10 = Block all new order entry for the MPID 11 = Unblock new order entry for the MPID 12 = Cancel orders for the MPID. Cancel – Directed orders	10 11 12
FIX-41	OrigClOrdID	String[20]	C	Required for single order cancellation. Represents the *ClOrdID* of the previously entered order intended for cancellation (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-54	Side	Char[1]	C	Required for single order cancellation. Optional for Bulk Cancel. On a Bulk Cancel Request, 1 (Buy) and 2 (Sell) are supported. In that case, 2 (Sell) will cancel all Sell, Sell Short, and Sell Short Exempt orders. 1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	 1 2 5 6
FIX-55	Symbol	String[16]	C	Required for single order cancellation; Valid Equities Ticker Symbol. Optional for Bulk Cancel.	Yes
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

4. Messages from Pillar for Electronic Order

4.1 Execution Report

This message is used to confirm new orders, cancellations, replacements, fills, trade busts, and order rejections.

It is also used as a Billable Cancel message when *ExecType* = C (Billable Cancel). This message is sent only for STP types Cancel Both and Cancel Decrement, and is generated for the quantity that was prevented from trading (matching quantity). Then, if the balance of either order needs to be cancelled as a result of the STP instruction, a UROUT will be sent for the remaining shares with *ExecType* = 4 (Canceled).

On the Billable Cancel message, '*LastQty*' represents the matching quantity and '*LastPx*' represents the price at which the orders would have executed had they been allowed to trade.

This message may also be sent unsolicited by the Exchange as an Order Priority Update Acknowledgement to notify the firm of a Reserve Order replenishment event. Firms control receipt of these Acks by session level subscription via the Logon Request message. The Ack indicates that the displayed portion of a Reserve Order has been replenished according to the order's '*MaxFloor*'. The replenishment order is assigned a new *OrderID*, which is provided in the message.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-14	CumQty	Qty[9]	C	0 - 999,999,999	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message, assigned by the Exchange to all FIX MsgType 8. Up to 32 characters.	Yes
FIX-18	ExecInst	Char[1]	C	d = Tracking Order f = ISO E = DNI F = DNR G = All or None R = Primary Peg P = Market Peg M = MPL (Midpoint Liquidity) N = Non-displayed (Retail Price Improvement and Limit-Non Displayed orders) y = Trade-at ISO L = Last Sale Peg v = Stock-Option/Stock-Future Contingent (only present on outbound drop copy messages)	 R M N L
FIX-19	ExecRefID	String[32]	C	Contains the *ExecID [17]* value of the Fill that is busted. Up to 32 characters.	Yes
FIX-20	ExecTransType	Char[1]	Y	0 = New (ack, pending cancel, pending replace, partial fill, fill, order reject) 1 = Cancel (Trade Break Only) 2 = Correct (Trade Correction Only)	0 1
FIX-30	LastMkt	String[4]	C	On fills and partial fills, Market Identifier Code (MIC) of the sending Exchange (regardless of local or away market execution) or other destinations for NYSE and NYSE Chicago, as noted below. ARCX = NYSE Arca Equities XNYS = NYSE XASE = NYSE American Equities XCIS = NYSE National XCHI = NYSE Chicago TRFN = NYSE TRF (Chicago EQ only via Brokerplex) NOTH = Manual Destination (Chicago EQ only via Brokerplex)	XNYS
FIX-31	LastPx	Price[16]	C	Price of current partial fill or fill message (set to 0 on all non-fills). 0 - 999,999.999999	Yes
FIX-32	LastQty	Qty[9]	C	Quantity of current partial fill or fill message (set to 0 on all non-fills). 0 - 999,999,999	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-37	OrderID	String[20]	C	Unique identifier of most recent order as assigned by the Exchange. Published externally to market data feeds. Numerical up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace M = Pending Modify	 0 1 2 3 4 5 6 8 C E M
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2 7 P
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel or Cancel/Replace Request. Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-44	Price	Price[16]	C	0.000100 - 999,999.990000	Yes
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	1 2 5 6

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeinForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0 2 3 7
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-109	ClientID	String[4]	N	For firms using ClientID based Self-Trade Prevention as a session default, this tag will be sent unsolicited on messages from the Exchange to the firm. For more details, see "Self-Trade Prevention" section of **NYSE Pillar Equities FIX Gateway Specification**.	Yes
FIX-110	MinQty	Qty[5]	N	Must be ≤ *OrderQty*	Yes
FIX-111	MaxFloor	Qty[5]	C	Must be entered in Round Lots.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N
FIX-126	ExpireTime	UTC Timestamp [27]	N	Specified end time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Only supported for OMS sessions
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Cancel/Replace L = Eligible for Cross (Used for Broker Cross Orders) M = Pending Modify	0 1 2 3 4 5 6 8 C E M
FIX-151	LeavesQty	Qty[9]	C	0 - 999,999,999	Yes
FIX-168	EffectiveTime	UTC Timestamp [27]	N	Specified start time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Only supported for OMS sessions
FIX-386	NoTradingSessions	Int[1]	Y	1	1
→ FIX-336	TradingSessionID	Char[1]	Y	1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions *Note: for symbols trading on NYSE, all values that include Core designation (Core, Early/Core, Core/Late, and Early/Core/Late) will be allowed, if the order type supports the combination on other Pillar markets. However, for each of those values, Pillar will honor the applicable trading sessions included in the instruction based on Tape (B/C	1 2 3 4* 5* 6*

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				symbols - Early and Core; A symbols - Core only), and ignore the other trading sessions specified in the instruction (Tape B/C symbols - Late; Tape A symbols - Early and Late)	
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q
FIX-849	ParticipationRate	Price[16]	N	Specified participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions
FIX-5700	LocateBroker	String[4]	N	For Sell Short and Sell Short Exempt orders, identifies which broker has loaned the stock to settle the short sale. For firms using Pillar Pre-trade Risk Controls, use of this tag may be configured as mandatory.	Yes
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O) = Cancel Oldest C = Cancel Both D = Cancel Decrement *Note: C and D are not supported for Discretionary orders	0 T N O C* D*
FIX-9303	RoutingInst	Char[1]	C	N = Non Routable R = Routable D = Directed (Primary Only) S = Directed + Routable (PO+S) 1 = Primary Market until 9:45 2 = Primary Market after 3:55 3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55 8 = Minimum Fill (must be entered with *MinQty* tag populated with a non-zero value) A = Route to ATS E = Route to Algo	N R 8 A E
FIX-9403	OffsetPrice	Price[16]	N	Value must be zero, or otherwise: - For Market Peg order - equal to or multiple of 0.01 - For Retail Price Improvement order (optional modifier on NYSE only) - equal to or multiple of 0.001	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-9416	ExtendedExecInst	Char[1]	C	A = Add Liquidity Only (ALO) 2 = No route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset L = Limit dOrder M = Midpoint dOrder C = Complex Order Auction 9 = Discretionary D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO)	A 4 7 8 L M 9 D I
FIX-9426	DisplayedLiquidityIndicator	String	N	Values TBD	
FIX-9448	IntroducingBadgeID	String[4]	Y	1 – 4 numeric characters representing the NYSE Floor Broker Badge	Yes
FIX-9449	BillTo	String[4]	N	Do not provide this field if the OnBehalfOf will be billed for all NYSE transaction fees. Otherwise, it should be set to MPID to be billed.	Yes
FIX-9451	ParentFirmClOrdID	String[20]	Y	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Must be provided by the Floor Broker to identify the internal OrderID of the Floor Broker order being handled.	Yes
FIX-9478	InterestType	Char[1]	C	3 = NYSE Floor Broker Cross - 72D Q = Q-Order Y = Yield Order	 Y
FIX-9483	DealID	String[20]	C	Unique identifier of a transaction, assigned by the Exchange to both Execution reports representing the two sides of a single trade. Numerical up to 20 characters. Busts - original *DealID* of the transaction that is being busted or corrected.	Yes
FIX-9565	DOrderAuctionPrice	Price[16]	C	0.000100 - 999,999.990000	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-9730	LiquidityIndicator	String[4]	C	On Order Acknowledgements: 1 = Candidate for setting a new displayed bid or offer on the local market 4 = Candidate for setting a new displayed bid or offer on the local market and joining the NBBO 5 = Candidate for setting a new displayed bid or offer on the local market and setting the NBBO Note: Order Priority Update Acks will only be populated with value 0 or 1. The value 1 will be returned when the original order ack was populated with 1, 4, or 5. On Partial Fills and Fills: See Appendix for Values.	Yes
FIX-20001	AttributedQuote	Char[1]	N	0 = Not Attributed 1 = Attributed for Market Data Feeds 2 = Include in Broker Volume 3 = Attributed for Market Data Feeds, and Include in Broker Volume	0
FIX-20002	ProactiveIfLocked	Char[1]	C	0 = No locked functionality 1 = Proactive if Locked for routable orders 2 = Proactive Trade Non-display (Non-display remove liquidity for non-displayed orders locked by contraside ALOs)	0 1 2
FIX-20003	CancelInsteadOf Reprice	Char[1]	N	0 = Not applicable (follow default order behavior) 1 = Cancel order instead of repricing – for LULD only 2 = Cancel if doesn't set NBBO on arrival or if needs to reprice for LULD 3 = Cancel order instead of repricing for any reason 4 = Once resting, allow to reprice once, then cancel instead of repricing 5 = Combination of value 2 and 3 6 = Combination of value 2 and 4	0 3
FIX-20004	WorkingPrice	Price[16]	C	0.000001-999999.999999	Yes
FIX-20005	FlowIndicator	Char[1]	Y	Indicates whether a corresponding inbound message was throttled. For outgoing messages without a corresponding inbound message, the tag will default to 0. 0 = Inbound message was not throttled 1 = Inbound message was throttled	 0 1

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20006	WorkingAwayFromDisplay	Char[1]	C	On Order Acknowledgements, indicates whether the working price of the order is equal to or different than the display price. 0 = Working Price is equal to Display Price 1 = Working Price is different from Display Price	 0 1
FIX-20007	UnsolicitedAckType	Char[1]	C	On Order Priority Update Acknowledgements, indicates the type of event that produced the unsolicited Ack. 2 = Order Priority Update – New OrderID (reserve order replenishment) 3 = Order Priority Update – Same OrderID (working price update)	 2
FIX-20008	ParticipantType	Char[1]	C	Sent on fills. 1 = Customer 2 = Market Maker/LMM 3 = DMM 4 = SLP 5 = NYSE Floor Broker/NYSE Chicago IB	 5
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag *SendingTime [52]*, with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the standard FIX tag *TransactTime [60]*, with more granular resolution.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20013	SubIDIndicator	Char[1]	N	When populating both *OnBehalfOfSubID [116]* and *SelfTradeType [7928]* on an order, allows the firm to specify whether the *OnBehalfOfSubID* should be used or ignored for Self-Trade Prevention (STP) evaluation. See "Self-Trade Prevention" section of **NYSE Pillar Equities FIX Gateway Specification** for more details. If also using Pillar Pre-trade Risk Controls, the *OnBehalfOfSubID* will be used for Risk Entity purposes regardless of the value specified in this field. 0 = for this order, use *OnBehalfOfSubID* (within the MPID) for STP evaluation 1 = for this order, ignore the *OnBehalfOfSubID* for STP (conduct STP evaluation at MPID level only) If not specified, will be assumed as a value of 0.	0 1
FIX-20042	CATIMID	String[4]	N	Firm Identifier - IMID/MPID Identifies the IMID to be reported to CAT as the Broker Dealer responsible for the order. Required for FBA sessions and must be a valid MPID for the session.	Only supported for FBA Sessions
FIX-20046	TargetStrategy	String[20]	N	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Target Strategy to be used by the Algo.	Only supported for OMS sessions
FIX-20047	10b-18	Char[1]	N	0 = Not eligible for 10b-18 1 = Eligible for 10b-18	Only supported for OMS sessions
FIX-20048	AuctionEligible	Char[1]	N	0 = Do not participate in any Auction 1 = Participate in the Closing Auction 2 = Participate in the Opening Auction 3 = Participate in both the Opening and Closing Auction	Only supported for OMS sessions
FIX-20049	MinParticpationRate	Price[16]	N	Minimum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20050	MaxParticipationRate	Price[16]	N	Maximum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Only supported for OMS sessions
FIX-20051	WouldPrice	Price[16]	N	Would Price to be used by the Algo to get the Target Strategy done.	Only supported for OMS sessions
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

4.2 Order Cancel Reject

This message is used to Reject a Cancel or Cancel/Replace Request.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 9	Yes
FIX-11	ClOrdID	String[20]	Y	Returned from the Cancel or Cancel/Replaced Request – the *ClOrdID* of the message that is rejected (Cancel or Cancel/Replace request). Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-37	OrderID	String[20]	Y	*OrderID* of the order intended for cancellation or replacement.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				Unique identifier of most recent order as assigned by the Exchange. Published externally to market data feeds. Numerical up to 20 characters.	
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace M = Pending Modify	8
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel or Cancel/Replace Request. Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-434	CxlRejResponseTo	Char[1]	Y	1 = Order Cancel Request 2 = Order Cancel/Replace Request	1 2
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the standard FIX tag *TransactTime [60]*, with more granular resolution.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5. Messages to Pillar for Broker Cross

5.1 New Order

This represents a new cross order message from the Initiating Floor Broker to Pillar Gateway for matching. This can only be sent from Floor Broker OMS sessions.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = D	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 25,000,000	Yes
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	2
FIX-44	Price	Price[16]	Y	0.000100 - 999,999.990000 Price Scale 3: 0.001 - 999,999.99 Price Scale 4: 0.0001 - 214,748.36 Price Scale 6: 0.0001 - 2,147.48	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short exempt	 8 9 A
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N
FIX-386	NoTradingSessions	Int[1]	Y	1	1

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
→ FIX-336	TradingSessionID	Char[1]	Y	1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions *Note: for symbols trading on NYSE, all values that include Core designation (Core, Early/Core, Core/Late, and Early/Core/Late) will be allowed, if the order type supports the combination on other Pillar markets. However, for each of those values, Pillar will honor the applicable trading sessions included in the instruction based on Tape (B/C symbols - Early and Core; A symbols - Core only), and ignore the other trading sessions specified in the instruction (Tape B/C symbols - Late; Tape A symbols - Early and Late)	2
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O)= Cancel Oldest C = Cancel Both D = Cancel Decrement	No - but will be accepted and ignored if specified
FIX-9448	IntroducingBadgeID	String[4]	Y	1 – 4 numeric characters representing the NYSE Floor Broker Badge.	Yes
FIX-9478	InterestType	Char[1]	C	3 = NYSE Floor Broker Cross - 72D Q = Q-Order Y = Yield Order	3
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.2 Order Cancel Request

This message is used to cancel a pending cross message.

- *OnBehalfOfCompID [115]* in the FIX Header of the Cancel Request must be populated with the same MPID that was sent on the order intended for cancellation.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = F	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-41	OrigClOrdID	String[20]	Y	Required for single order cancellation. Represents the *ClOrdID* of the previously entered order intended for cancellation (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-54	Side	Char[1]	Y	Required for single order cancellation. 1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	 8 9 A
FIX-55	Symbol	String[16]	Y	Required for single order cancellation; Valid Equities Ticker Symbol.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.3 Trade Request

This message is used to confirm a Broker Cross once it becomes eligible for execution, Pillar will inform the Broker that a cross is eligible to trade with a Trading Floor Status Update message. As a response to this, a Trade Request must be entered by the Broker referencing the following details from the corresponding Broker Cross Order to confirm the trade:

- **OrderID (37)** - of the Broker Cross order, provided by Pillar on the Cross acknowledgement
- **OrigClOrdID (41)** - ClOrdID of the Broker Cross order

There are two versions of Broker Cross supported

- Broker allocating a cross to same Broker Badge number
- Broker allocating a cross to another Broker Badge number (Requires *AllocationFirmIntroducingBadgeID [20024])*

Note: if sent, any additional tags not identified in the message layout below will result in a reject.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, “at” symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes - OrderID of the Broker Cross order.
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K = OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	T
FIX-41	OrigClOrdID	String[20]	Y	Represents the *ClOrdID* of the previously entered order (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, “at” symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes - ClOrdID of the Broker Cross order.
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short exempt	8 9 A

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K = OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	T
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes - same as original Broker Cross order.
FIX-20024	AllocationFirmIntroducingBadgeID	String[4]	C	Identifier of the allocated party - Contra Broker Badge. Required for Broker-to-broker Cross orders. Must be populated with: **Third party Broker Badge**	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.4 Allocation Request

Once a Trade Request for a Broker Cross Order is accepted and processed by Pillar, the Floor Broker OMS will have the ability to allocate the Broker Cross via the FIX Gateway.

A Trade may be allocated into buy/sell pairs using the Allocation Request message. One buy and one sell Allocation Request must be entered for each pair, including the following details that must be the same on both sides:

- **LastQty (32)** - quantity of the paired allocation
- **OrderID (37)** - of the corresponding Broker Cross order, provided by Pillar on the Cross acknowledgement
- **OrigClOrdID (41)** - ClOrdID of the Broker Cross order
- **DealID (9483)** - an identifier assigned by the Floor Broker, unique per pair of allocations and provided on both the buy and sell Allocation Requests within a given pair. Numeric values only.

  Note: Pillar will never echo back the DealID (9483) value assigned by the Floor Broker. In the event of an Allocation Request Reject, Pillar will exclude the tags DealID (9483) and RefDealID (30002) from the message
- **RefDealID (30002)** - the DealID of the corresponding Trade, provided by Pillar on the Execution Report acknowledging the corresponding Trade Request

OnBehalfOfSubID (116) must be populated with a SubID and will be carried through to Allocation Fill messages.

Self-Allocation and Third Party Allocation

The Initiating Broker must self-allocate at least one side of each paired allocation. The other side may be self-allocated or allocated to a third party.

The following tag on the Allocation Request is used to differentiate the use case:

- **AllocationFirmMPID (20022)** - Initiating Broker MPID for **self-allocation**. The MPID populated in this tag must match the MPID specified in OnBehalfOfCompID (115). When allocating to a third-party broker, this tag should not be included on the contra side of the allocation pair.

Note: if sent, any additional tags not provided in the message layout below will result in a reject.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, “at” symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new message as assigned by the Firm.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				Pillar will validate that the *ClOrdID* is unique for the combination of SenderCompID + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-32	LastQty	Qty[9]	Y	Quantity of current partial fill or fill message (set to 0 on all non-fills). 1 - 25,000,000	Yes - quantity for this allocation.
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes - OrderID of the Broker Cross order.
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	K
FIX-41	OrigClOrdID	String[20]	Y	Represents the ClOrdID of the previously entered order (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes - ClOrdID of the Broker Cross order.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short exempt	1 2 5 6
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	K
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes - same as original Broker Cross order
FIX-9451	ParentFirmClOrdID	String[20]	Y	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Must be provided by the Floor Broker to identify the internal order identifier of the Floor Broker order being handled.	Yes
FIX-9483	DealID	String[20]	Y	Unique identifier of a paired allocation, assigned by the OMS to both sides of the allocation. Pillar will validate that the *DealID* is unique for the	Yes - unique DealID per pair of allocations

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				combination of SenderCompID + *OnBehalfOfCompID* (MPID) that entered the Allocation Request, among open orders only. However, the Firm is responsible for ensuring that the *DealID* provided is unique among all Allocation Requests sent for the full length of the trading day by the given SenderCompID + MPID. Numeric values only.	
FIX-20022	AllocationFirmMPID	String[4]	C	Identifier of the allocated party - MPID. May be populated with: **Initiating Broker MPID** - for self-allocation. Broker must specify self-allocation on at least one side of every allocation pair. The MPID populated in this tag must match the MPID specified in *OnBehalfOfCompID (115).* Note: do not provide for contra 3rd party allocation.	Yes
FIX-30002	RefDealID	String[20]	Y	Unique identifier of a transaction, assigned to both sides of a single trade. Numerical up to 20 characters.	Yes - DealID of the corresponding Trade Ack
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

6. Messages from Pillar for Broker Cross

6.1 Execution Report

This message is used for the following:

- **Floor Broker Cross Acknowledgement** - Pillar order acknowledgement
- **Floor Broker Cross Order Reject** - Pillar reject
- **Floor Broker Cross Pending Cancel**
- **Floor Broker Cross Cancellation** - solicited "UROUT," unsolicited cancel against the Broker Cross order
- **Floor Broker Cross Done for Day** - unsolicited cancellation if order is not traded by market close time
- **Fill** - in response to a successfully processed Trade Request or Allocation Request
- **Trade Request Reject**
- **Allocation Request Pending** - in response to an Allocation Request pair that contains FIX Tag 20022 on one side only
- **Allocation Request Reject**

In the event the NYSE Trade Desk busts a Broker Cross trade, this message is used to notify the Floor Broker OMS of the **Trade Bust** as defined by ExecType (150).

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-14	CumQty	Qty[9]	C	0 - 999,999,999	Yes
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message, assigned by the Exchange to all FIX MsgType 8. Up to 32 characters.	Yes
FIX-19	ExecRefID	String[32]	C	Contains the *ExecID [17]* value of the Fill that is busted. Up to 32 characters.	Yes
FIX-20	ExecTransType	Char[1]	Y	0 = New (ack, pending cancel, pending replace, partial fill, fill, order reject) 1 = Cancel (Trade Break Only) 2 = Correct (Trade Correction Only)	0 1
FIX-30	LastMkt	String[4]	C	On fills and partial fills, Market Identifier Code (MIC) of the sending Exchange (regardless of local or away market execution) or other destinations for NYSE and NYSE Chicago, as noted below. ARCX = NYSE Arca Equities XNYS = NYSE XASE = NYSE American Equities XCIS = NYSE National XCHI = NYSE Chicago TRFN = NYSE TRF (Chicago EQ only via Brokerplex) NOTH = Manual Destination (Chicago EQ only via Brokerplex)	XNYS
FIX-31	LastPx	Price[16]	C	Price of current partial fill or fill message (set to 0 on all non-fills). 0 - 999,999.999999	Yes
FIX-32	LastQty	Qty[9]	Y	Quantity of current partial fill or fill message (set to 0 on all non-fills). 0 - 25,000,000	Yes
FIX-37	OrderID	String[20]	C	Unique identifier of most recent order as assigned by the Exchange. Published externally to market data feeds. Numerical up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled	 0 2 3 4

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	 6 8 G H J
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	 2
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel or Cancel/Replace Request. Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-44	Price	Price[16]	C	0.000100 - 999,999.990000	Yes
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	1 2 5 6 8 9 A
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				messages. On Outgoing Messages from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	
FIX-59	TimeinForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-109	ClientID	String[4]	N	For firms using ClientID based Self-Trade Prevention as a session default, this tag will be sent unsolicited on messages from the Exchange to the firm - but ignored for Broker Cross as STP is not applicable for that order type. For more details, see "Self-Trade Prevention" section of NYSE Pillar Equities FIX Gateway Specification.	Yes
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-150	ExecType	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	 0 2 3 4 6 8 G H J
FIX-151	LeavesQty	Qty[9]	C	0 - 999,999,999	Yes
FIX-386	NoTradingSessions	Int[1]	Y	1	1
→ FIX-336	TradingSessionID	Char[1]	Y	1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions *Note: for symbols trading on NYSE, all values that include Core designation (Core, Early/Core, Core/Late, and Early/Core/Late) will be allowed, if the order type supports the combination on other Pillar markets. However, for each of those values, Pillar will honor the applicable trading sessions included in the instruction based on Tape (B/C symbols - Early and Core; A symbols - Core only), and ignore the other trading sessions specified in the instruction (Tape B/C symbols - Late; Tape A symbols - Early and Late)	 2
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention	0 T

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				N = Cancel Newest O (letter O) = Cancel Oldest C = Cancel Both D = Cancel Decrement *Note: C and D are not supported for Discretionary orders	N O C* D*
FIX-9448	IntroducingBadgeID	String[4]	Y	1 – 4 numeric characters NYSE - sent on executions of orders routed to NYSE Floor Broker Systems; populated with Broker badge	Yes
FIX-9451	ParentFirmClOrdID	String[20]	C	Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Must be provided by the Floor Broker to identify the internal OrderID of the Floor Broker order being handled.	Yes
FIX-9478	InterestType	Char[1]	C	3 = NYSE Floor Broker Cross - 72D Q = Q-Order Y = Yield Order	3
FIX-9483	DealID	String[20]	C	Unique identifier of a transaction, assigned by the Exchange to both Execution reports representing the two sides of a single trade. Numerical up to 20 characters. Busts - original *DealID* of the transaction that is being busted or corrected.	Yes
FIX-9730	LiquidityIndicator	String[4]	C	On Order Acknowledgements: 1 = Candidate for setting a new displayed bid or offer on the local market 4 = Candidate for setting a new displayed bid or offer on the local market and joining the NBBO 5 = Candidate for setting a new displayed bid or offer on the local market and setting the NBBO Note: Order Priority Update Acks will only be populated with value 0 or 1. The value 1 will be returned when the original order ack was populated with 1, 4, or 5. On Partial Fills and Fills: See Appendix for Values.	Yes
FIX-20004	WorkingPrice	Price[16]	C	0.000001-999999.999999	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20005	FlowIndicator	Char[1]	Y	Indicates whether a corresponding inbound message was throttled. For outgoing messages without a corresponding inbound message, the tag will default to 0. 0 = Inbound message was not throttled 1 = Inbound message was throttled	 0 1
FIX-20006	WorkingAwayFrom Display	Char[1]	C	On Order Acknowledgements, indicates whether the working price of the order is equal to or different than the display price. 0 = Working Price is equal to Display Price 1 = Working Price is different from Display Price	 0 1
FIX-20008	ParticipantType	Char[1]	C	Sent on fills. 1 = Customer 2 = Market Maker/LMM 3 = DMM 4 = SLP 5 = NYSE Floor Broker/NYSE Chicago IB	 5
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag *SendingTime [52]*, with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the standard FIX tag *TransactTime [60]*, with more granular resolution.	Yes
FIX-20022	AllocationFirmMPID	String[4]	C	Identifier of the allocated party - MPID. Required for Broker Cross orders, except on contra side of the Allocation fill for Broker-to-broker Cross orders. Must be populated with:	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				Initiating Broker MPID - for self-allocation. Broker must specify self-allocation on at least one side of every allocation pair. The MPID populated in this tag must match the MPID specified in *OnBehalfOfCompID (115)*	
FIX-20024	AllocationFirmIntroducingBadgeID	String[4]	C	Identifier of the allocated party - Broker Badge. Required on contra side of the Trade fill for Broker-to-broker Cross orders. Must be populated with: **Third party Broker Badge**	Yes
FIX-30002	RefDealID	String[20]	C	Unique identifier of a transaction, assigned to both sides of a single trade. Numerical up to 20 characters.	Yes
FIX-30003	AllocationIndicator	Char[1]	C	Populated on allocations Y = Allocation message	Y
FIX-30006	OriginalDealID	String[20]	C	For Broker Cross trade allocations and busts, identifier of the DealID from the Trade Request Acknowledgement. Numerical up to 20 characters.	Yes
FIX-30016	RefExecTimestamp	UTC Timestamp [27]	C	Populated for Broker Cross orders on Pending Allocation and Allocation Fill messages with the time the Broker Cross order becomes eligible to cross. Sent on Pending Allocation and Allocation Fill messages for open outcry orders.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

6.2 Order Cancel Reject

This message is used to Reject a Cancel against a pending Broker Cross.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 9	Yes
FIX-11	ClOrdID	String[20]	Y	Returned from the Cancel or Cancel/Replaced Request – the *ClOrdID* of the message that is rejected (Cancel or Cancel/Replace request). Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given *SenderCompID* + *MPID*. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-37	OrderID	String[20]	Y	*OrderID* of the order intended for cancellation or replacement. Unique identifier of most recent order as assigned by the Exchange. Published externally to market data feeds. Numerical up to 20 characters.	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace M = Pending Modify	8
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel or Cancel/Replace Request.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-434	CxlRejResponseTo	Char[1]	Y	1 = Order Cancel Request 2 = Order Cancel/Replace Request	1
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds YYYYMMDD-HH:MM:SS.sssssssss	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				Note: this represents the same reference time as provided in the standard FIX tag *TransactTime [60]*, with more granular resolution.	
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

6.3 Trading Floor Status Update

This message is used to announce to the broker when a resting Broker Cross order is eligible to be traded.

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message, assigned by the Exchange to all FIX MsgType 8. Up to 32 characters.	Yes
FIX-20	ExecTransType	Char[1]	Y	0 = New (ack, pending cancel, pending replace, partial fill, fill, order reject) 1 = Cancel (Trade Break Only) 2 = Correct (Trade Correction Only)	0
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	L
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	2
FIX-44	Price	Price[16]	Y	0.000100 - 999,999.990000	Yes
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt	

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				8 = Cross 9 = Cross Short A = Cross Short Exempt	8 9 A
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	Y	On Incoming Messages from Firm: Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	R219: Cross Eligible
FIX-59	TimeinForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp [27]	Y	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request L = Eligible for Cross M = Pending Modify T = OMS Trade Request	L
FIX-151	LeavesQty	Qty[9]	C	0 - 999,999	Yes
FIX-386	NoTradingSessions	Int[1]	Y	1	1
→ FIX-336	TradingSessionID	Char[1]	Y	1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions *Note: for symbols trading on NYSE, all values that include Core designation (Core, Early/Core, Core/Late, and Early/Core/Late) will be allowed, if the order type supports the combination on other Pillar markets. However, for each of those values, Pillar will honor the applicable trading sessions included in the instruction based on Tape (B/C symbols - Early and Core; A symbols - Core only), and ignore the other trading sessions specified in the instruction (Tape B/C symbols - Late; Tape A symbols - Early and Late).	2
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A P R Q
FIX-9448	IntroducingBadge ID	String[4]	Y	Initiating Broker Badge	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-9478	InterestType	Char[1]	C	3 = NYSE Floor Broker Cross - 72D Q = Q-Order Y = Yield Order	3
FIX-20005	FlowIndicator	Char[1]	Y	Indicates whether a corresponding inbound message was throttled. For outgoing messages without a corresponding inbound message, the tag will default to 0. 0 = Inbound message was not throttled 1 = Inbound message was throttled	 0 1
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the standard FIX tag *TransactTime [60]*, with more granular resolution.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

7. Broker Cross Order Workflow

The following example illustrates FIX messages corresponding to an Initiating Broker who electronically represents both sides of a Broker Cross order. Initiating Broker is on both sides of the Broker Cross order in this example (Clean Cross order).

After the trade is executed, the Initiating Broker then self-allocates both sides of the trade by designating the clients who are participating in the trade.

Note: for simplicity, not all required tags are shown (e.g., *Symbol*, *TradingSessionID,* etc.). Please refer to the respective message type structures in this document for guidance on required tags.

#	Activity	OMS to Pillar	Pillar to OMS
1	Floor Broker enters a Broker Cross Order representing one buy (qty 5000) and two sells (qty 2000 and 3000)	**New Order - Floor Broker Cross** • MsgType [35] = D (New Order) • ClOrdID [11] = 1 • OrderQty [38] = 5000 • OrdType [40] = 2 (Limit) • Price [44] = 55.00 • Side [54] = 8 (Cross) • TimeInForce [59] = 0 (Day) • IntroducingBadgeID [9448] = 2222	N/A
2	Pillar accepts the Broker Cross order, assigns an OrderID, and acks the order.	N/A	**Order Ack - Broker Cross** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 1 • **OrderID [37] = 99** • OrderQty [38] = 5000 • **OrdStatus [39] / ExecType [150] = 0 (New)** • OrdType [40] = 2 (Limit) • Price [44] = 55.00 • Side [54] = 8 (Cross) • TimeInForce [59] = 0 (Day) • LeavesQty [151] = 5000 • IntroducingBadgeID [9448] = 2222
3	Pillar determines that the Broker Cross order is eligible to cross.	N/A	**Trading Floor Status Update** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 1 • **OrderID [37] = 99** • OrderQty [38] = 5000 • **OrdStatus [39] / ExecType [150] = L (Eligible for Cross)** • OrdType [40] = 2 (Limit) • Price [44] = 55.00 • Side [54] = 8 (Cross)

			• TransactTime [60] = 20220803-09:35:10.000000000 (Cross eligible time) • TimeInForce [59] = 0 (Day) • LeavesQty [151] = 5000 • IntroducingBadgeID [9448] = 2222
4	Broker enters a Trade Request within 20 seconds of receiving Trading Floor Status Update *(must be for the full quantity and at the same price as the original Broker Cross order)*	**<u>Trade Request</u>** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 2 • **OrderID [37] = 99** • **OrdStatus [39] / ExecType [150] = T (OMS Trade Request)** • OrigClOrdID [41] = 1 • Side [54] = 8 (Cross) • IntroducingBadgeID [9448] = 2222	N/A
5	Pillar accepts the Trade Request, assigns a DealID, sends an Execution Report back to the OMS, and prints the trade to Market Data.	N/A	**<u>Trade Ack - Fill</u>** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 2 • LastPx [31] = 55.00 • LastQty [32] = 5000 • **OrderID [37] = 99** • **OrdStatus [39] / ExecType [150] = 2 (Filled)** • Side [54] = 8 (Cross) • LeavesQty [151] = 0 • IntroducingBadgeID [9448] = 2222 • **DealID [9483] = 888**
6	Initiating Broker self-allocates the full quantity of the trade - both buy and sell sides - to its own clients The OMS generates and assigns a unique DealID for each pair of buy/sell Allocation Requests. There are two pair of Allocation Requests in this example. One for a quantity of 2000 and the other for	**<u>Allocation Request (1 of 4)</u>** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 3 • **LastQty [32] = 2000** • **OrderID [37] = 99** • **OrdStatus [39] / ExecType [150] = K (OMS Allocation Request)** • OrigClOrdID [41] = 1 • Side [54] = 1 (Buy) • **OnBehalfOfCompID [115] = ABCD** • IntroducingBadgeID [9448] = 2222 • **ParentFirmClOrdID [9451] = 54321** • **DealID [9483] = 6666** • **AllocationFirmMPID [20022] = ABCD** • **RefDealID [30002] = 888** **<u>Allocation Request (2 of 4)</u>** • MsgType [35] = 8 (Execution Report)	N/A

	a quantity of 3000.	• ClOrdID [11] = 4 • **LastQty [32] = 2000** • OrderID [37] = 99 • **OrdStatus [39] / ExecType [150] = K (OMS Allocation Request)** • OrigClOrdID [41] = 1 • Side [54] = 2 (Sell) • **OnBehalfOfCompID [115] = EFGH** • IntroducingBadgeID [9448] = 2222 • **ParentFirmClOrdID [9451] = 987** • **DealID [9483] = 6666** • **AllocationFirmMPID (20022) = EFGH** • **RefDealID [30002] = 888** **<u>Allocation Request (3 of 4)</u>** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 5 • **LastQty [32] = 3000** • OrderID [37] = 99 • **OrdStatus [39] / ExecType [150] = K (OMS Allocation Request)** • OrigClOrdID [41] = 1 • Side [54] = 1 (Buy) • **OnBehalfOfCompID [115] = ABCD** • IntroducingBadgeID [9448] = 2222 • **ParentFirmClOrdID [9451] = 54321** • **DealID [9483] = 7777** • **AllocationFirmMPID [20022] = ABCD** • **RefDealID [30002] = 888** **<u>Allocation Request (4 of 4)</u>** • MsgType [35] = 8 (Execution Report) • ClOrdID [11] = 6 • **LastQty [32] = 3000** • OrderID [37] = 99 • **OrdStatus [39] / ExecType [150] = K (OMS Allocation Request)** • OrigClOrdID [41] = 1 • Side [54] = 2 (Sell) • **OnBehalfOfCompID [115] = CDEF** • IntroducingBadgeID [9448] = 2222 • **ParentFirmClOrdID [9451] = 876** • **DealID [9483] = 7777** • **AllocationFirmMPID [20022] = CDEF** • **RefDealID [30002] = 888**	

<table>
<tr>
<td>7</td>
<td>Conditional Step - N/A for this example</td>
<td>Allocations to a contra broker (Broker-to-broker Cross):

In Step 6, if Initiating Broker allocates either side to a contra broker by omitting tag 20022 on the contra side Allocation Request - Pillar responds with an Allocation Pending Ack for each side.

NYSE Floor Ops must then approve the allocation via the NYSE Pillar Trade Ops Portal, at which point the allocations will be processed.</td>
<td>Allocation Pending Acks:
- Buy
- Sell</td>
</tr>
<tr>
<td>8</td>
<td>Pillar accepts the Allocation Requests, allocates the trade, assigns new DealIDs, and generates allocation fill messages</td>
<td>N/A</td>
<td>If Initiating Broker self-allocates both sides (as in this example) - Pillar sends allocation fills back to the OMS order entry session:

<u>Allocation - Fill (1 of 4)</u>

• MsgType [35] = 8 (Execution Report)
• DeliverToCompID [128] = ABCD
• ClOrdID [11] = 3
• LastPx [31] = 55.00
• LastQty [32] = 2000
• OrderID [37] = 99
• OrdStatus [39] / ExecType [150] = 2 (Filled)
• Side [54] = 1 (Buy)
• ParentFirmClOrdID [9451] = 54321
• DealID [9483] = 55555
• AllocationIndicator [30003] = Y
• OrigDealID [30006] = 888
• RefExecTimestamp = 20220803-09:35:10.000000000 (Cross eligible time)

<u>Allocation - Fill (2 of 4)</u>

• MsgType (35) = 8 (Execution Report)
• DeliverToCompID [128] = EFGH
• ClOrdID [11] = 4
• LastPx [31] = 55.00
• LastQty [32] = 2000
• OrderID [37] = 99
• OrdStatus [39] / ExecType [150] = 2 (Filled)
• Side [54] = 2 (Sell)
• ParentFirmClOrdID [9451] = 987
• DealID [9483] = 55555</td>
</tr>
</table>

			• **AllocationIndicator [30003] = Y** • **OrigDealID [30006] = 888** • **RefExecTimestamp = 20220803-09:35:10.000000000 (Cross eligible time)** **<u>Allocation - Fill (3 of 4)</u>** • MsgType [35] = 8 (Execution Report) • **DeliverToCompID [128] = ABCD** • ClOrdID [11] = 5 • LastPx [31] = 55.00 • LastQty [32] = 3000 • **OrderID [37] = 99** • **OrdStatus [39] / ExecType [150] = 2 (Filled)** • Side [54] = 1 (Buy) • **ParentFirmClOrdID [9451] = 54321** • **DealID [9483] = 55556** • **AllocationIndicator [30003] = Y** • **OrigDealID [30006] = 888** • **RefExecTimestamp = 20220803-09:35:10.000000000 (Cross eligible time)** **<u>Allocation - Fill (4 of 4)</u>** • MsgType (35) = 8 (Execution Report) • **DeliverToCompID [128] = CDEF** • ClOrdID [11] = 6 • LastPx [31] = 55.00 • LastQty [32] = 3000 • **OrderID [37] = 99** • **OrdStatus [39] / ExecType [150] = 2 (Filled)** • Side [54] = 2 (Sell) • **ParentFirmClOrdID [9451] = 876** • **DealID [9483] = 55556** • **AllocationIndicator [30003] = Y** • **OrigDealID [30006] = 888** • **RefExecTimestamp = 20220803-09:35:10.000000000 (Cross eligible time)** ***Allocations to contra broker (Broker-to-broker Cross):***

			*If Initiating Broker allocates either side to a contra broker (by omitting tag 20022 on the contra side Allocation Request) - Pillar sends allocation fills to **FIX Drop Copy only**, and not back to the OMS order entry session.*

8. Order Types Specific to Floor Brokers

See **Pillar Equity FIX Order Validation Matrix** for a list of order types that are supported for Floor Brokers.

9. FIX Drop Copy

Standard NYSE Pillar FIX Gateway drop copy support as stated in **NYSE Pillar Equities FIX Gateway Specification** - Section "FIX Drop Copies."

10. Liquidity Indicators

See **NYSE Pillar Reason Codes and Liquidity Indicators** - Liquidity Indicators - Equities.

11. Pillar Reason Codes

On messages from Pillar to the Floor Broker, reason codes will be returned as text (Tag 58).

See **NYSE Pillar Reason Codes and Liquidity Indicators** - Reason Codes - Equities & Options.

12. Document Version History

Date	Spec Version #	Change Summary
September 12, 2024	2.3	RefExecTimestamp [30016] - Updated the time from Trade Request time to the time the order became eligible to cross. Added acceptable characters description to FIX tag 9451. Added support for routes to Algo Providers and related Algo fields MinQty - removed the requirement for MinQty to be ≥ Round Lot
May 23, 2023	2.2	Execution Report - added tag *ClientID [109].* Execution Report (Broker Cross) - added tag *SelfTradeType [7928].* *Price[44] & DOrderAuctionPrice[9565]* - Identified the minimum and maximum price support for all Price Scales.

		Allocation Request - removed tag *LocateReqd [114].*
October 7, 2022	2.1	*ExecInst [18]* - removed support for ISO order types. *OnBehalfOfSubID [116]* - required on Broker OMS and Broker FBA sessions. *AllocationFirmIntroducingBadgeID [20024]* - will only be populated in the outgoing messages for broker-to-broker Trade Fill messages.
August 12, 2022	2.0	Added specifications to support Broker Cross orders. *LocateReqd [114]* for orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected. *LocateBroker [5700]* - added support for tag. *RoutingInst [9303]* - added support for A = Route to ATS; Appendix A - in linked specification, added liquidity indicators XWA and XDA. *ExtendedExecInst [9416]* - removed support for 0 = No trade against MPL and 3 = No trade against MPL and no route to IOI. *ProactiveIfLocked [20002]* - added support on NYSE for 1 = Proactive if Locked for routable orders and 2 = Proactive trade non display (non-display remove liquidity for non-displayed orders locked by contraside ALOs. Appendix B - in linked specification, added new reject codes 311-326. Updated text of the following codes to “Session Transition” instead of “Symbol Transition”: 154-157.
March 30, 2022	1.0	Initial Specification for all Floor Broker order types except Broker Cross.