

**NYSE Pillar Gateway Order Types
Binary Protocol**

NYSE Pillar Gateway Order Validation Matrix - Binary

Legend: for legend and guidelines on reading this document, refer to the "Order Types" Appendix of the NYSE Pillar Gateway Binary Protocol Specification
***Orders marked with asterisk:** for NYSE Arca Equities, the Limit Non-Routable order is still known as "Arca Only Order" pending official name change

Field Name	Order Name	Limit Day	Limit Day Non-Routable*	Limit Day Non-Routable ALO*	Limit Day ISO ALO	Inside Limit Day	Limit Reserve	Limit Reserve Non-Routable*	Inside Limit Reserve	Retail Order Type 2 Day	Retail Order Type 2 Market	Market Day	Limit IOC	Limit Routable IOC	Inside Limit Routable IOC	Limit IOC-ISO	Trade-At ISO IOC	Retail Order Type 1 IOC	Retail Order Type 2 IOC	Limit Cross-IOC	
ExecInst					4	4										4	9				
Order Type		2	2	2	2	2	3	2	2	3	2	1	1	2	2	3	2	2	2	2	2
TimeInForce		1	1	1	1	1	1	1	1	1	1	1	2	2	2	2	2	2	2	2	2
MaxFloor								RNDLT	RNDLT	RNDLT											
RoutingInst			1	1				1						2	2						
ExtendedExecInst				1		1					6	6						5	6		
Side																					5,6
Quote Type																					
		1 - Displayed					2 - Partially Displayed			3 - Situationally Displayed			4 - Momentary Life Span								
Field Name	Order Name	Limit Day	Limit Day Non-Routable*	Limit Day Non-Routable ALO*	Limit Day ISO ALO	Inside Limit Day	Limit Reserve	Limit Reserve Non-Routable*	Inside Limit Reserve	Retail Order Type 2 Day	Retail Order Type 2 Market	Market Day	Limit IOC	Limit Routable IOC	Inside Limit Routable IOC	Limit IOC-ISO	Trade-At ISO IOC	Retail Order Type 1 IOC	Retail Order Type 2 IOC	Limit Cross-IOC	
Valid for NYSE Arca Equities (ARCX)		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
Valid for NYSE American Equities (XASE)		Y	Y	N	N	N	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	N	N	N	Y
Valid for NYSE National Equities (XCIS)		Y	Y	Y	Y	Y	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	N	N	N	Y
Field Name	Pillar reason code																				
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
ExecInst	R12	0	0	0	4	4	0	0	0	0	0	0	0	0	0	4	9	0	0	0	0
OrdQty	R14	Req	Req	>=RNDLT	Req	>=RNDLT	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
Order Type	R15	2	2	2	2	3	2	2	3	2	1	1	2	2	3	2	2	2	2	2	2
Price	R16	Req	Req	Req	Req	Req	Req	Req	Req	Req	0	0	Req	Req	Req	Req	Req	Req	Req	Req	Req
MMID	R162	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	5,6
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
RetailIndicator	R162	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
TimeInForce	R22	1	1	1	1	1	1	1	1	1	1	1	2	2	2	2	2	2	2	2	2
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
MinQty	R29	0	0	0	0	0	0	0	0	0	0	0	>=RNDLT, 0	0	0	0	0	0	0	0	0
MaxFloor	R30	0	0	0	0	0	RNDLT	RNDLT	RNDLT	0	0	0	0	0	0	0	0	0	0	0	0
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
TradingSessionID	R42	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	2	2	2	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6
OrderCapacity	R17	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5
RoutingInst	R57	0	1	1	0	0	0	0	1	0	0	0	0	2	2	0	0	0	0	0	0
OffsetPrice	R58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ExtendedExecInst	R59	2,3,4,0	2,0	1	2,0	1	2,3,4,0	2,3,4,0	2,0	2,3,4,0	6	6	2,3,4,0	2,0	2,3,4,0	2,3,4,0	2,0	2,0	5	6	0
Quote Type	R65	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MinPegQty	R69	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DiscPriceRng	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Attributed Quote	R74	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
RepriceOrCancel	R161	0,1	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0	0	0	0	0	0	0	0	0	0	0
Proactive if Locked	R75	0,1	0,2	0	0	0	0,1	0,1	0,2	0,1	0,1	0	0	0	0	0	0	0	0	0	0

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NYSE Pillar Gateway Order Validation Matrix - Binary																					
Field Name	Order Name	Tracking Limit	Limit-Non Displayed (PL order)	Retail Price Improvement (RPI)/PL RPI	Market Peg (Contra Side Peg)	Primary Peg (Same Side Peg)	Discretionary Peg Order (DPO)	Dark/Non-Displayed Primary Peg (DPP)	Midpoint Passive Liquidity (MPL)	Midpoint Passive Liquidity IOC (MPL IOC)	MPL ALO	MPL RPI	Market on Open (MOO)	Limit on Open (LOO)	Imbalance Offset	Market on Close (MOC)	Limit on Close (LOC)	Market Maker Q (Q Order)	Primary Open Only Market (POO)	Primary Open Only Limit	Primary Close Only Market (PO+ MOC)
ExecInst		3	8	8	6	5	5	5	7	7	7	7									
Order Type		2	2	2	4	4	4	4	4	4	4	4	1	2	2	1	2	2	1	2	1
TimelnForce		1	1	1	1	1	1	1	1	2	1	1	3	3	3	4	4	1	3	3	4
MaxFloor																					
RoutingInst																			3	3	3
ExtendedExecInst				7			9	10			1	7			8						
Side																					
Quote Type																		4			
5 - Undisplayed																					
6 - Pegged																					
7 - Opening/Re-opening/Close																					
8 - Market Making																					
Field Name	Order Name	Tracking Limit	Limit-Non Displayed (PL order)	Retail Price Improvement (RPI)/PL RPI	Market Peg (Contra Side Peg)	Primary Peg (Same Side Peg)	Discretionary Peg Order (DPO)	Dark/Non-Displayed Primary Peg (DPP)	Midpoint Passive Liquidity (MPL)	Midpoint Passive Liquidity IOC (MPL IOC)	MPL ALO	MPL RPI	Market on Open (MOO)	Limit on Open (LOO)	Imbalance Offset	Market on Close (MOC)	Limit on Close (LOC)	Market Maker Q (Q Order)	Primary Open Only Market (POO)	Primary Open Only Limit	Primary Close Only Market (PO+ MOC)
Valid for NYSE Arca Equities (ARCX)		Y	Y	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
Valid for NYSE American Equities (XASE)		Y	Y	N	Y	N	Y	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y
Valid for NYSE National Equities (XCIS)		Y	Y	N	Y	Y	N	N	Y	Y	Y	N	Y	Y	N	Y	Y	Y	Y	Y	Y
Field Name	Pillar reason code																				
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
ExecInst	R12	3	8	8	6	5	5	5	7	7	7	7	0	0	0	0	0	0	0	0	0
OrdQty	R14	RNDLT	Req	Req	Req	>=RNDLT	Req	Req	Req	>=RNDLT	Req	Req	Req	Req	Req	Req	Req	>=RNDLT	Req	Req	Req
Order Type	R15	2	2	2	4	4	4	4	4	4	4	4	1	2	2	1	2	2	1	2	1
Price	R16	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	0	Req	Req	Req	Req	Req	Req	Req	0
MMID	R162	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	Req	null,*	null,*	null,*
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
RetailIndicator	R162	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
TimelnForce	R22	1	1	1	1	1	1	1	1	2	1	1	3	3	3	4	4	1	3	3	4
MPIIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
MinQty	R29	>=RNDLT, 0	0	0	0	0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	0	0	0	0	0	0	0	0	0
MaxFloor	R30	0	0	0	0	RNDLT,0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
TradingSessionID	R42	1,2,3,4,5,6	1,2,3,4,5,6	2	2	2	2	2	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	2	2	2	2 - core open 1,2,3,4,5,6 - halt re-opening	1,2,3,4,5,6	2	2	1,2,3,4,5,6	2	2
OrderCapacity	R17	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5
RoutingInst	R57	0	0	0	0	0	0,8	0,8	0,8	0,8	0	0	0	0	0	0	0	0	3	3	3
OffsetPrice	R58	0	0	0	0,*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ExtendedExecInst	R59	0	2,0	7	0	0	9	10	0	0	1	7	0	0	8	0	0	0	0	0	0
Quote Type	R65	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0	0
MinPegQty	R69	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DiscPriceRng	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Attributed Quote	R74	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
RepriceOrCancel	R161	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0	0,1	0,1	0	0	0	0	0	0	0	0	0
Proactive if Locked	R75	0	0,2	0	0	0	0	0	0,2	0	0,2	0	0	0	0	0	0	0	0	0	0

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														Date	Doc Version #	Change Summary
														21-Feb-17	1.0	Initial version of the document.
Field Name	Order Name	Primary Close Only Limit (PO+ LOC)	Primary Only Market Day	Primary Only Limit Day Routable	Primary Only Limit Day Non Routable	Primary Only Limit IOC Routable	Primary Only Limit IOC Non Routable	Primary Until 9:45 Limit	Primary After 3:55 Limit	Primary Until 9:45 / 3:55 Limit	Primary Until 9:45 Inside Limit	Primary After 3:55 Inside Limit	Primary Until 9:45 / 3:55 Inside Limit	12-Apr-17	1.1	Added support for NYSE American Equities (new order types Discretionary Peg Order and Dark Primary Peg Order; values marked in red text not supported). Updated values for AttributedQuote (removed 2 and 3)
ExecInst																
Order Type		2	1	2	2	2	2	2	2	2	3	3	3			
TimeInForce		4	1	1	1	2	2	1	1	1	1	1	1			
MaxFloor																
RoutingInst		3	4	4	3	4	3	5	6	7	5	6	7	16-May-17	1.2	Cosmetic changes - updated document title to be inclusive of multiple markets; added missing title for order type category 3 - Situationally Displayed
ExtendedExecInst																
Side																
Quote Type																
9 - Direct Routing														22-Jun-17	1.3	Updated references of "Arca/American/NYSE Only" order to "Non-Routable Limit Order" (for NYSE Arca Equities, still known as Arca Only Order pending official name change)
Field Name	Order Name	Primary Close Only Limit (PO+ LOC)	Primary Only Market Day	Primary Only Limit Day Routable	Primary Only Limit Day Non Routable	Primary Only Limit IOC Routable	Primary Only Limit IOC Non Routable	Primary Until 9:45 Limit	Primary After 3:55 Limit	Primary Until 9:45 / 3:55 Limit	Primary Until 9:45 Inside Limit	Primary After 3:55 Inside Limit	Primary Until 9:45 / 3:55 Inside Limit			
Valid for NYSE Arca Equities (ARCX)		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y			
Valid for NYSE American Equities (XASE)		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y			
Valid for NYSE National Equities (XCIS)		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y			
Field Name	Pillar reason code													14-Sep-17	1.4	Added support for MinQty on Discretionary Peg Order (DPO) and Dark Primary Peg order (DPP). Updated protocol support for NYSE American Equities - new RoutingInst value 8 = Minimum Fill (must be entered with MinQty tag populated with a non-zero value).
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req			
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*			
ExecInst	R12	0	0	0	0	0	0	0	0	0	0	0	0			
OrdQty	R14	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req			
Order Type	R15	2	1	2	2	2	2	2	2	2	3	3	3	6-Oct-17	1.5	Updated protocol support for NYSE Arca Equities and NYSE American Equities - new order type Imbalance Offset.
Price	R16	Req	0	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req			
MMID	R162	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	8-Feb-18	2.0	Updated protocol support for NYSE National Equities.
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4			
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req			
RetailIndicator	R162	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1			
TimeInForce	R22	4	1	1	1	2	2	1	1	1	1	1	1			
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*			
MinQty	R29	0	0	0	0	0	0	0	0	0	0	0	0			
MaxFloor	R30	0	0	0	RNDLT,0	0	0	0	0	0	0	0	0			
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1			
TradingSessionID	R42	2	2	2	2	2	2	2	2	2	2	2	2			
OrderCapacity	R17	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3			
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5			
RoutingInst	R57	3	4	4	3	4	3	5	6	7	5	6	7			
OffsetPrice	R58	0	0	0	0	0	0	0	0	0	0	0	0			
ExtendedExecInst	R59	0	2,3,4,0	2,3,4,0	2,3,4,0	2,0	2,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0			
Quote Type	R65	0	0	0	0	0	0	0	0	0	0	0	0			
MinPegQty	R69	0	0	0	0	0	0	0	0	0	0	0	0			
DiscPriceRng	R70	0	0	0	0	0	0	0	0	0	0	0	0			
Attributed Quote	R74	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1			
RepriceOrCancel	R161	0	0	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0,1	0,1			
Proactive if Locked	R75	0	0	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0,1	0,1			