

**NYSE Pillar Gateway
FIX Protocol Specification**

NYSE Floor Broker

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1. Introduction

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

- Floor Broker OMS - Supporting all parity order types, including Broker Cross orders and Outcry orders (details pending in subsequent update.)
- Floor Broker FBA - Supporting all electronic parity order types.

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. Outgoing Messages from Exchange: Market Identifier Code (MIC) of the sending Exchange.

Tag	Field Name	Data Type	Req'd	Values
				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: This field is not supported on outgoing messages to Floor Broker.
FIX-116	OnBehalfOfSubID	String[4]	N	Incoming Messages from Firm to Exchange Matching Engine: Customer defined when sending to Matching engine– identifies specific entity/trading desk of the firm (SubID). ***** Outgoing messages from Exchange Matching Engine: If provided on the incoming message from the firm, 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
FIX-128	DelivertoCompID	String[5]	C	Incoming Messages from Firm: This field is not supported on incoming messages from Floor Broker. 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
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 <i>ClOrdID</i> is unique for the combination of <i>SenderCompID</i> + <i>OnBehalfOfCompID</i> (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the <i>ClOrdID</i> provided is unique among all orders sent for the full length of the trading day by the given <i>SenderCompID</i> + <i>MPID</i> . 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-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	f R M N y 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	0.000001-999,999,999.999999	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 Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
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 \geq Round Lot and \leq OrderQty	Yes
FIX-111	MaxFloor	Qty[5]	C	Must be entered in Round Lots.	Yes
FIX-114	LocateReqd	Boolean	N	N = No Y = Yes	N Y
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 4* 5* 6*

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
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 *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 <i>MinQty</i> tag populated with a non-zero value)	N R 8
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) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and 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-9448	IntroducingBadgel D	String[4]	Y	1 – 4 numeric characters representing the NYSE Floor Broker Badge.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
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	<= 20 chars 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	0.01 - 999,999.99	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	ProactivelyLocked	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
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 <i>OnBehalfOfSubID</i> [116] and <i>SelfTradeType</i> [7928] on an order, allows the firm to specify whether the <i>OnBehalfOfSubID</i> should be used or ignored for Self-Trade Prevention (STP) evaluation. See "Self-Trade Prevention" section of this spec for more details. If also using Pillar Pre-trade Risk Controls, the <i>OnBehalfOfSubID</i> will be used for Risk Entity purposes regardless of the value specified in this field. 0 = for this order, use <i>OnBehalfOfSubID</i> (within the MPID) for STP evaluation	0

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				1 = for this order, ignore the <i>OnBehalfOfSubID</i> for STP (conduct STP evaluation at MPID level only) If not specified, will be assumed as a value of 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
	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]***

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
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	<p>Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm.</p> <p>Pillar will validate that the <i>ClOrdID</i> is unique for the combination of <i>SenderCompID</i> + <i>OnBehalfOfCompID</i> (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the <i>ClOrdID</i> provided is unique among all orders sent for the full length of the trading day by the given <i>SenderCompID</i> + <i>MPID</i>.</p> <p>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.</p>	Yes
FIX-18	ExecInst	Char[1]	C	<p>d = Tracking Order</p> <p>f = ISO</p> <p>E = DNI</p> <p>F = DNR</p> <p>G = All or None</p> <p>R = Primary Peg</p> <p>P = Market Peg</p> <p>M = MPL (Midpoint Liquidity)</p> <p>N = Non-displayed (Retail Price Improvement and Limit-Non Displayed orders)</p> <p>y = Trade-at ISO</p> <p>L = Last Sale Peg</p>	<p>f</p> <p>R</p> <p>M</p> <p>N</p> <p>y</p> <p>L</p>
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-40	OrdType	Char[1]	Y	<p>1 = Market</p> <p>2 = Limit</p> <p>7 = Inside Limit</p> <p>9 = AutoMatch Limit</p> <p>P = Pegged</p>	<p>1</p> <p>2</p> <p>7</p> <p>P</p>
FIX-41	OrigClOrdID	String[20]	Y	<i>ClOrdID</i> of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day).	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				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-44	Price	Price[16]	C	0.000001-999,999,999.999999	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 80 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	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				YYYYMMDD-HH:MM:SS.mmm	
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-110	MinQty	Qty[5]	N	Must be \geq Round Lot and \leq <i>OrderQty</i>	Yes
FIX-111	MaxFloor	Qty[5]	C	Must be entered in Round Lots.	Yes
FIX-114	LocateReqd	Boolean	N	N = No Y = Yes	N Y
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 4* 5* 6*
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 *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)	N R

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				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 <i>MinQty</i> tag populated with a non-zero value)	8
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) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and 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-9448	IntroducingBadgelD	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	<= 20 chars 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	0.01 - 999,999.99	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
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	ProactivelyLocked	Char[1]	N	0 = No locked functionality 1 = Proactive if Locked for routable orders 2 = Non-display remove liquidity for non-displayed orders locked by contraside ALOs	0
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 <i>OnBehalfOfSubID</i> [116] and <i>SelfTradeType</i> [7928] on an order, allows the firm to specify whether the <i>OnBehalfOfSubID</i> should be used or ignored for Self-Trade Prevention (STP) evaluation. See "Self-Trade Prevention" section of this spec for more details. If also using Pillar Pre-trade Risk Controls, the <i>OnBehalfOfSubID</i> will be used for Risk Entity purposes regardless of the value specified in this field. 0 = for this order, use <i>OnBehalfOfSubID</i> (within the MPID) for STP evaluation 1 = for this order, ignore the <i>OnBehalfOfSubID</i> 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
	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:

- *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.
- 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	<p>Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm.</p> <p>Pillar will validate that the <i>ClOrdID</i> is unique for the combination of <i>SenderCompID</i> + <i>OnBehalfOfCompID</i> (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the <i>ClOrdID</i> provided is unique among all orders sent for the full length of the trading day by the given <i>SenderCompID</i> + <i>MPID</i>.</p>	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				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]	C	<p>Required for Bulk Cancel - populate with Bulk Cancel Code:</p> <p>1 = Cancel orders for the individual gateway session only. Cancel – Day; Directed Orders</p> <p>2 = Cancel orders for the individual gateway session only. Cancel – ALL orders</p> <p>3 = Cancel orders for the individual gateway session only. Cancel – At the Opening; Day; Directed orders</p> <p>4 = Cancel orders for the MPID. Cancel – At the Opening; Day; Directed orders</p> <p>5 = Cancel orders for the MPID. Cancel – Day; Directed orders</p> <p>6 = Cancel orders for the MPID. Cancel – GTC orders (NYSE Arca & American Options only)</p> <p>7 = Cancel orders for the MPID. Cancel – At the Opening and On Close orders</p> <p>8 = Cancel orders for the MPID. Cancel – Day orders</p> <p>9 = Cancel orders for the MPID, and Block all new order entry for the MPID. Cancel – Day; Directed orders</p> <p>10 = Block all new order entry for the MPID</p> <p>11 = Unblock new order entry for the MPID</p> <p>12 = Cancel orders for the MPID. Cancel – Directed orders</p>	<p>1</p> <p>2</p> <p>3</p> <p>4</p> <p>5</p> <p>7</p> <p>8</p> <p>9</p> <p>10</p> <p>11</p> <p>12</p>
FIX-41	OrigCOrdID	String[20]	C	<p>Required for single order cancellation.</p> <p>Represents the <i>COrdID</i> of the previously entered order intended for cancellation (NOT necessarily the initial order of the day).</p>	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				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-54	Side	Char[1]	C	<p>Required for single order cancellation.</p> <p>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.</p> <p>1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt</p>	1 2 5 6
FIX-55	Symbol	String[16]	C	<p>Required for single order cancellation; Valid Equities Ticker Symbol.</p> <p>Optional for Bulk Cancel.</p>	Yes
FIX-60	TransactTime	UTC Timestamp [27]	N	<p>On Incoming Messages from Firm: Customer application time.</p> <p>On Outgoing Message from Exchange: Exchange application time.</p> <p>UTC time, in Milliseconds</p> <p>YYYYMMDD-HH:MM:SS.mmm</p>	Yes
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	<p>Unique ID of the new Order, Cancel, or Cancel/Replace request as assigned by the firm.</p> <p>Pillar will validate that the <i>ClOrdID</i> is unique for the combination of <i>SenderCompID</i> + <i>OnBehalfOfCompID</i> (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the <i>ClOrdID</i> provided is unique among all orders sent for the full length of the trading day by the given <i>SenderCompID</i> + <i>MPID</i>.</p> <p>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.</p>	Yes
FIX-14	CumQty	Qty[9]	C	0 - 999,999,999	Yes
FIX-17	ExecID	String[32]	Y	<p>Unique identifier of the outgoing FIX message, assigned by the Exchange to all FIX MsgType 8.</p> <p>Up to 32 characters.</p>	Yes
FIX-18	ExecInst	Char[1]	C	<p>d = Tracking Order</p> <p>f = ISO</p> <p>E = DNI</p> <p>F = DNR</p>	f

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				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 y L
FIX-19	ExecRefID	String[32]	C	Contains the <i>ExecID</i> [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
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

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
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 <i>ClOrdID</i> 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	0.000001-999,999,999.999999	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 80 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
				<p>However, will not be passed back in Acknowledgments or any subsequent response messages.</p> <p>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.</p>	
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	<p>On Incoming Messages from Firm: Customer application time.</p> <p>On Outgoing Message from Exchange: Exchange application time.</p> <p>UTC time, in Milliseconds</p> <p>YYYYMMDD-HH:MM:SS.mmm</p>	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-110	MinQty	Qty[5]	N	Must be \geq Round Lot and \leq <i>OrderQty</i>	Yes
FIX-111	MaxFloor	Qty[5]	C	Must be entered in Round Lots.	Yes
FIX-114	LocateReqd	Boolean	N	N = No Y = Yes	N Y

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 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-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 4* 5* 6*
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	0 T N O C* D*

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				*Note: C and D are not supported for Discretionary orders	
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 <i>MinQty</i> tag populated with a non-zero value)	N R 8
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) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and 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	IntroducingBrokerID	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	<= 20 chars Must be provided by the Floor Broker to identify the internal OrderID of the Floor Broker order being handled.	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	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 <i>DealID</i> of the transaction that is being busted or corrected.	Yes
FIX-9565	DOrderAuctionPrice	Price[16]	C	0.01 - 999,999.99	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-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	ProactivelyLocked	Char[1]	C	0 = No locked functionality 1 = Proactive if Locked for routable orders 2 = Non-display remove liquidity for non-displayed orders locked by contraside ALOs	0
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-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
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-20007	UnsolicitedAck Type	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.ssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag <i>SendingTime</i> [52], with more granular resolution.	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.ssssssss Note: this represents the same reference time as provided in the standard FIX tag <i>TransactTime</i> [60], with more granular resolution.	Yes
FIX-20013	SubIDIndicator	Char[1]	N	When populating both <i>OnBehalfOfSubID</i> [116] and <i>SelfTradeType</i> [7928] on an order, allows the firm to specify whether the <i>OnBehalfOfSubID</i> should be used or ignored for Self-Trade Prevention (STP) evaluation. See “Self-Trade Prevention” section of this spec for more details. If also using Pillar Pre-trade Risk Controls, the <i>OnBehalfOfSubID</i> will be used for Risk Entity purposes regardless of the value specified in this field. 0 = for this order, use <i>OnBehalfOfSubID</i> (within the MPID) for STP evaluation 1 = for this order, ignore the <i>OnBehalfOfSubID</i> 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
	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	<p>Returned from the Cancel or Cancel/Replaced Request – the <i>ClOrdID</i> of the message that is rejected (Cancel or Cancel/Replace request).</p> <p>Pillar will validate that the <i>ClOrdID</i> is unique for the combination of <i>SenderCompID</i> + <i>OnBehalfOfCompID</i> (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the <i>ClOrdID</i> provided is unique among all orders sent for the full length of the trading day by the given <i>SenderCompID</i> + <i>MPID</i>.</p> <p>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.</p>	Yes
FIX-37	OrderID	String[20]	Y	<p><i>OrderID</i> of the order intended for cancellation or replacement.</p> <p>Unique identifier of most recent order as assigned by the Exchange. Published externally to market data feeds.</p> <p>Numerical up to 20 characters.</p>	Yes
FIX-39	OrdStatus	Char[1]	Y	<p>Status of the order:</p> <p>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</p>	8
FIX-41	OrigClOrdID	String[20]	C	<p>Returned from Order Cancel or Cancel/Replace Request.</p> <p>Represents the <i>ClOrdID</i> of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day).</p>	Yes

Tag	Field Name	Data Type	Req'd	Values	NYSE Floor Broker
				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	<p>On Incoming Messages from Firm: Freeform text field, up to 80 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.</p> <p>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.</p>	Yes
FIX-60	TransactTime	UTC Timestamp [27]	N	<p>On Incoming Messages from Firm: Customer application time.</p> <p>On Outgoing Message from Exchange: Exchange application time.</p> <p>UTC time, in Milliseconds</p> <p>YYYYMMDD-HH:MM:SS.mmm</p>	Yes
FIX-434	CxlRejResponseTo	Char[1]	Y	<p>1 = Order Cancel Request</p> <p>2 = Order Cancel/Replace Request</p>	<p>1</p> <p>2</p>
FIX-20009	Nanosecond SendingTime	String[27]	Y	<p>Time of message transmission on outgoing message from Exchange.</p> <p>UTC time, in Nanoseconds –</p> <p>YYYYMMDD-HH:MM:SS.ssssssss</p> <p>Note: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.</p>	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	<p>Exchange application time.</p> <p>UTC time, in Nanoseconds –</p> <p>YYYYMMDD-HH:MM:SS.ssssssss</p>	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 <i>TransactTime [60]</i> , with more granular resolution.	
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5. Messages to Pillar for Broker Cross

Work in progress

6. Messages from Pillar for Broker Cross

Work in progress

7. Broker Cross Order Workflow

Work in progress

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. Appendix A: Liquidity Indicators

See [NYSE Pillar Equities FIX Gateway Specification](#) - Appendix A: Liquidity Indicators.

11. Appendix B: Pillar Reason Codes

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

See [NYSE Pillar Equities FIX Gateway Specification](#) - Appendix B: Pillar Reason Codes.

12. Document Version History

Date	Spec Version #	Change Summary
March 30, 2022	1.0	Initial Specification for all Floor Broker order types except Broker Cross