NYSE Exchange Execution Report Interface Requirement Specification

NYSE Equities User Guide

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General Information

Introduction

This document outlines the message format applicable for report fill messages that makes up the NYSE Execution Report Output product offering for use as books and records. Execution Reports are made up of Internal fills executed at any of the NYSE Markets, and/or fills executed at away markets and execution busts if applicable. For NYSE markets, two additional event records were added (POER and POERC) to represent reports and report corrections done via Broker Systems. Client who are migrated to Broker OMS providers as well as Broker FBA providers will not receive POER and POERC events.

Naming Conventions and Formatting

1) Output files will be made available for secure pick-up via Managed File Transfer (MFT).

2) All files will be comma delimited and will not be sorted.

3) Header records will not be provided.

4) NYSE Order output can be made available for:

   a) a single MPID or a consolidated output consisting of all MPID's for a single firm (by CRD) or

   b) a single Clearing # or multiple Clearing #'s for a single Clearing Firm (by CRD).

5) The output files are named according to the Convention below:

Market	Report Type	Report Name
ARCX	Entering Firm	ARCX_EXECUTIONS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		ARCX_EXECUTIONS_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Clearing Firm	ARCX_EXECUTIONS_CF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		ARCX_EXECUTIONS_CF_<Clearing#>_<MFTID>_YYYYMMDD_Vx.dat.gz
XNYS	Entering Firm	XNYS_EXECUTIONS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XNYS_EXECUTIONS_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Clearing Firm	XNYS_EXECUTIONS_CF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XNYS_EXECUTIONS_CF_<Clearing#>_<MFTID>_YYYYMMDD_Vx.dat.gz
XASE	Entering Firm	XASE_EXECUTIONS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XASE_EXECUTIONS_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Clearing Firm	XASE_EXECUTIONS_CF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XASE_EXECUTIONS_CF_<Clearing#>_<MFTID>_YYYYMMDD_Vx.dat.gz
XCIS	Entering Firm	XCIS_EXECUTIONS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCIS_EXECUTIONS_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Clearing Firm	XCIS_EXECUTIONS_CF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCIS_EXECUTIONS_CF_<Clearing#>_<MFTID>_YYYYMMDD_Vx.dat.gz
XCHI	Entering Firm	XCIS_EXECUTIONS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCIS_EXECUTIONS_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Clearing Firm	XCIS_EXECUTIONS_CF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCIS_EXECUTIONS_CF_<Clearing#>_<MFTID>_YYYYMMDD_Vx.dat.gz

6) As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their file folder. All new versions will be tagged with a version number which will then allow the customer to migrate to the new file format when ready. Advance notification of dates will be provided with a minimum of 30 day notice dependent upon size and scope of changes. See below for an example of naming convention.

   a) After the migration timeframe has expired, customers will see only the latest version in their folders.

7) The maximum number of fields supported on the NYSE Execution Report Output is 49. All events will be normalized to support the max length and if not applicable will display as comma separated and may be ignored.

8) Output Files will be made available after ~ 11 p.m. daily.

Contact Information

Firms may request to subscribe to any of the outputs by contacting NYSE-CustomerOutput@theice.com.

Trading Engine Execution Report Message Format

The following section lays out the Execution Report message format for all reports and report corrections received from the Trading Engine (across all Equity Markets) and allocations for NYSE Floor Broker Crosses.

- This format supports not only internal fills but also all other report execution types such as away fills, execution busts, execution corrections and finally STP billable cancels.
- The report message layout also supports Allocations and Allocation Reversals in support of NYSE Broker Cross trades entered via the floor broker API or via TDM.

INF, AWF,EB & STPC, ALC & RALC - Execution Reports, Corrections & Allocation Records

The Execution report record provides details of the execution in the below format covering:

- Internal Fills
- Away Fills
- Execution Busts
- Self Trade Prevention Pseudo fills
- Allocations on Broker Crosses (& Reversals if any).

#	Field Name	Description	Format	Values
1	Event Type	Record Identifier	String (10)	INF = Internal Fill AWF = Away Market Fill EB = Execution Bust STPC = STP Billable Execution ALC = Allocation RALC = Allocation Reversal Note: Allocations and Reversals are supported for NYSE Floor Broker Cross trades only.
2	Event Timestamp	Timestamp the Fill is provided by the Matching Engine	HHMMSS.sssssssss	
3	Source Exchange	Platform Code to identify the market	String (10)	XNYS - NYSE ARCX - NYSE ARCA XASE – NYSE American XCIS - NYSE National XCHI - NYSE Texas
4	Symbol	Symbol on the Order	String (24)	
5	Ref Sym ID	Unique symbol ID used for Market Data.	String (24)	Ex: ARCX.8778
6	On Behalf Of Firm ID	MPID or Mnemonic on the order	String (6)	
7	On Behalf Of Sub ID	Customer defined when sending to Matching engine– identifies specific entity/trading desk of the firm	String (5)	
8	Tag-1 Account	Account from the corresponding Order/Cancel-Replace Order	Alphanumeric (20)	

#	Field Name	Description	Format	Values
9	Gateway Connection Type	Type of Customer Connection	String (1)	A – Legacy Binary (Obsolete except for XNYS) F – Legacy Fix (Obsolete except for XNYS) X – Native Fix P – Native Binary
10	Sender Comp ID	Customer session connection identifier	String (16)	
11	Sender Sub ID	MMID (when applicable)	Alphanumeric (10)	
12	Client Order ID	Order identifier sent by Firm	String (20)	
13	Pub Order ID	System Assigned unique Order ID	Alphanumeric (20)	
14	Parent (Original) Pub Order ID Order	System Assigned unique Order ID assigned to the First or Original Order in a Cancel/Replace chain of events Note: This field will no longer be populated for Client who are migrated to Broker OMS providers as well as Broker FBA providers	Alphanumeric (20)	
15	ClientID	Firm ID to be used for Self-Trade Prevention	Alphanumeric (10)	
16	CUSIP	CUSIP for Symbol	String (12)	
17	Side	Buy or Sell	String (1)	1' - Buy '2' - Sell '3' - Buy Minus (NYSE only) '4' - Sell Plus (NYSE only) '5' - Sell Short '6' - Sell Short Exempt
18	Order Type	Order Type Provided by Customer	String (1)	'1'= Market '2' = Limit '7' = Inside Limit 'P' = Pegged 'R' = Limit Cross
19	Time in Force	Time In Force instructions provided on the Order.	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
20	Capacity	Order Capacity (Rule 80A)	String(1)	I - individual A - Agency P - Principal R – Riskless Principal Q - Error Trade
21	Order Quote Type	Order Quote Type: Set only for quote orders. This field is null for all other Orders.	Alphanumeric (1)	Q - ARCA Q Order Y - Yielding/G-Order 3 - 72(d) Broker-Cross Order 5 - CCO 6 - CCO - Partial fill contra-side 7 - Crowd/Verbal Interest

#	Field Name	Description	Format	Values
22	Execution Instructions	Exec instructions provided on the order.	String (1)	'1' - Not Held (NYSE Broker Booth only) '5' - Held (NYSE Broker Booth and PL Order) 'd' - Tracking Order 'f' - ISO 'B' - OK to Cross (NYSE Broker Booth only) 'G' - All or None (Options Only) 'L' - Last Sale Peg 'R'- Primary Peg 'P'- Market Peg 'M'- MPL (Midpoint Passive Liquidity) 'U' - LULD Peg 'N' - Non-displayed 'y' – Trade at ISO flag
23	Extended Exec Instructions	Extended exec instructions provided on the order.	String	'A' = Add Liquidity Only '0' = No MPL '2' = No IOI '3' = No MPL or IOI '4' = RO Type 1 '5' = RO Type 2 (Non routable) '7' = Retail Provider '8' = Closing Offset '9' = Discretionary Peg Order 'D' = Dark Primary Peg 'I' = IDO Order
24	Routing Instructions	Routing instructions provided on the order.	String (1)	N' - Non Routable 'B' - Non Routable/Blind 'R'- Routable IOC 'D' - Directed (PO) 'S' - Directed + Routable (PO+S) '1' - Primary until 9:45 then move to NYSE '2' - NYSE until 3:55 then move to primary '3' - Both MT1 and 2 'A'- ATS (Alternative Trading System).
25	Self-Trade Prevention	Self-Trade Prevention flag provided on the order.	String (1)	'N' - Cancel Newest order 'O' - Cancel Oldest order 'C' - Cancel Both orders 'D' – Decrement orders
26	Proactive if Locked (Native)	Routing Instructions for locked market	Integer (1)	'0' – No locked functionality '1' – Proactive if locked for routable orders '2' – Proactive Trade Non-Displayed
27	Cancel or Reprice	Indicates whether customer would like to cancel order (rather than reprice which is the defaulted behavior).	Integer (1)	0 = Not applicable (follow default order behavior) 1 = Cancel order instead of repricing 2 = Cancel if needs to reprice when LULD bands change, OR Cancel if hit the collar 3 = Cancel if display price will be anything other than limit price (cancel if needs to reprice for any reason - PBBO, SSR repricing, LULD bands, collars, etc.) 4 = Cancel if the display price of the order was already adjusted once, and

#	Field Name	Description	Format	Values
				conditions on the book change in such a way that the order can be repriced towards its limit price 5 = Combination of value 2 and 4
28	Deal Number	System Assigned Number for the execution	Integer (20)	
29	Reference Deal ID	System Assigned Deal Number for the referenced execution	Integer (20)	
30	Execution Quantity	Execution Quantity.	Integer (20)	
31	Execution Price	Price of the Execution.	Decimal (22,8)	
32	Leaves Quantity	Open Quantity remaining on the order after the execution	Integer (20)	
33	Liquidity Indicator	Indicator used for Billing	String (5)	
34	Clearing Number	Clearing Number associated with the MPID clearing the trade.	String (4)	
35	Auction Type	Indicates if report was done as part of an auction.	Integer (2)	Blank if away fill or not part of an auction. '0' – Early Morning/Session Auction '1' – No Auction i.e. Continuous Trading '2' – Core Auction '3' – Closing Auction '4' – Reopening Auction '5' – IPO Auction
36	Introducing Broker Badge / Person ID	Introducing Broker Badge or Person ID.	String (4)	Applicable to XNYS and XCHI only.
37	Broker OMS ID	Broker OMS ID	String (4)	Applicable to XCHI Only.
38	Special Order Type	Special order Type instructions provided on the order.	Integer (1)	1 - DMM Open/Reopen/Close with or without Auction(AOC) 2 - DMM Pre-auction 3 - DMM Post-auction 4 - QCT Trade (NYSE Texas Only) 8 - No Retail
39	Settlement Type	Settlement Type provided by Customer	String (1)	'0' or null – Regular '1' – Cash
40	Destination	Destination of the Child Order	String (5)	Valid values for XCHI Market: TRFN XCHI NOTH NYSE Directed to BD Algo orders: BD Algo MPID Valid values for all other Markets: XNYS - NYSE ARCX - NYSE ARCA XASE – NYSE American XCIS - NYSE National XCHI - NYSE Texas
41	Clerk	Clerk ID who worked on behalf of the IB	String (10)	Applicable to XCHI Only.
42	Bill To Indicator	This provides the ability to capture the Supplemental remote flag and the Supplemental Bill Flag Blotter fields	String (4)	Applicable to XCHI Only: B - Billing R - Remote BR - both

#	Field Name	Description	Format	Values
43	CAT Event Indicator	The values in this field on Parent Order and/or Child Order records dictate how to populate various fields on associated FINRA CAT events.	String (10)	Applicable to XCHI Only: 1 = Future Related 2 = Affiliate 3 = Affiliate / Future Related 4 = Prop Order 5 = Single Sided Parent Order
44	Message Sequence #	Sequence number to be used for CAT sorting	Integer (20)	
45	Sub-ID Indicator Flag	When using Pillar Pre-trade Risk Controls and specifying both OnBehalfOfSubID (116) and SelfTradeType (7928) on an order, allows the firm to specify whether it should be used for both Risk and STP purposes, or for Risk purposes only. See “Self-Trade Prevention” section of this spec for more details.	Alphanumeric (1)	N = use OnBehalfOfSubID for both Pre-Trade Risk Controls and STP (within an MPID) Y = use OnBehalfOfSubID (116) for Pre-Trade Risk Controls only; STP at MPID level only
46	CAT IMID	CAT IMID of the FB FBA provider Note : This field will only be populated for orders received via the FB FBA session type.	Alphanumeric (4)	
47	Routing Strategy	Routing Strategy provided on the order	Integer (3)	1 - Midpoint Ping 2 - Retail Price Improvement Seeking 3 - Retail Midpoint Ping

Broker Report Message Formats (XNYS Only)

The following section lays out the report message format for all report and report corrections received from the Broker Systems and is applicable to XNYS Equity Market only. This message is only populated from customer who are using BUTP system. Customer who have migrated to new Broker OMS providers as well as Broker FBA providers will not receive POER and POERS message.

POER Parent Order Execution Reports

The Execution Report record will contain all the following execution details per message .

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"POER"
2	Timestamp	Time when Parent Order Execution report is sent by the Broker Systems; local EST	HHMMSS.sssssssss	
3	TA Number	TA Number assigned to the Order by Broker UTP	Alphanumeric (6)	Starting with Z – for Booth destined Orders Starting with 9 – for Broker destined direct to HHD Orders
4	Agency	BBSS Agency affiliated with the Order	Alphanumeric (3)	
5	Badge	Broker Badge Number affiliated with the Order	Numeric (4)	
6	Client Order ID	Client Order ID of the Parent Order	Alphanumeric (20)	For Legacy GW orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)
7	Child Order TA Number	TA Number of the Child Order	Alphanumeric (6)	Blank on parent orders
8	Child Order Client Order ID	Client Order ID of the Child Order	Alphanumeric (20)	For Legacy GW orders only: Format for DOT, e-Quote, and Cross: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY) Format for Algo: BBBBEENNNNNNXX Where: BBBB – broker badge number EE – TU or connection from where the Algo child order is originating NNNNNN – incrementing number of each sent Algo message XX – "01" for Algo Order/replacement Order; "02" – for Algo recall Blank – manual executions entered via BBSS, e-Broker or UTM

#	Field Name	Description	Format	Valid Values
9	On Behalf Of (Firm Identifier)	For Legacy GW orders, contains Entering Firm Mnemonic Firm provided in Tag 115 on Order For Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alphanumeric (4)	
10	Clearing Firm Mnemonic	Clearing firm mnemonic of the Parent Order	Alphanumeric (4)	
11	Symbol	Stock symbol and suffix	Alphanumeric (24)	
12	Listing Market	Exchange specified by the customer	Alphanumeric (1)	“N” - NYSE “P” = Arca “A” = NYSE American “T” = NASDAQ “V” = IEX (Obsolete) “Z = BATS “L” = LTSE “M” = NYSE Texas
13	Side	Side of the market	Alphanumeric (1)	“B” – Buy “S” – Sell
14	Type of Interest		Alphanumeric	Blank Not applicable for Parent Orders
15	Order Instructions	Order Instructions of the Parent Order	Alphanumeric	“SS” – Sell Short “SSE” – Sell Short Exempt Blank – value is not provided
16	Order Type	Order type of the Parent Order	Alphanumeric	“MKT” “LMT” “MOC” “LOC”
17	Limit Price	Limit Price of the Parent Order	Formatted Currency	
18	Order TIF	Time in Force of the Parent Order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel
19	Order Quantity	Parent Order quantity	Numeric	
20	Customer Account	Customer Account of the Parent Order	Alphanumeric	Up to 32 alphanumeric characters
21	Account Type	Account Type of the Parent Order	Alphanumeric	“A” = Agency “P” = Principal “R” = Riskless Principal “Q” = Error Trade
22	Price	Execution price of the report; supports values up to 6 decimal places	Formatted Currency	
23	Quantity	Executed quantity of the Parent Order in shares	Numeric	
24	Leaves Qty	Current Remaining Leaves in shares; if order is fully executed, this field is set to zero (0)	Numeric	
25	Billing Indicator	This field is set to the same value as received on the execution report of the Child Order	Alphanumeric (4)	For Legacy GW Orders: 1 = Taker 2 = Provider

#	Field Name	Description	Format	Valid Values
				3 = Blended 4 = Close/MOC Order 5 = Opening 6 = Closing 7 = Closing LOC/Limit Order 8 = Retail Price Improvement (Provider) 9 = Retail Taker 10 = Retail Taker MPL 11 = MPL Taker 12 = MPL Provider 13 = Retail Firm Provider 14 = Retail Firm Taker 15 = Closing Offset 16 = Early Close d-Quote 17 = Late Close d-Quote 18 = Broker Cross For Pillar Gateway values, please refer to Appendix B.
26	Displayed Liquidity Indicator	Quantity displayed at point of sale	Numeric	0 = 0 ROUND LOTS 1 = GREATER THAN 0 AND LESS THAN 1 ROUND LOT (0-99 SHARES) 2 = FROM 1 TO LESS THAN 20 ROUND LOTS (100-1,999 SHARES) 3 = FROM 20 TO LESS THAN 50 ROUND LOTS (2,000-4,999 SHARES) 4 = FROM 50 ROUND LOTS TO LESS THAN 100 ROUND LOTS (5,000-9,999 SHARES) 5 = FROM 100 ROUND LOTS TO LESS THAN 200 ROUND LOTS (10,000 SHARES-19,999) 6 = FROM 200 ROUND LOTS AND UP (20,000 + SHARES)
27	Executing Broker ID	Broker Badge number that submitted the Child Order and received execution report or the Broker Badge number entered in the display for manual executions (4 digit number padded with zero)	Numeric	4 character numeric
28	Contra Trader	Contra Trader as received on the Child Order execution, or the entering Broker Badge for cross report, or as entered in the display for manual execution	Numeric	4 character numeric
29	Contra Broker	Contra Broker mnemonic as received on the Child Order execution or a real name as entered in the display for manual execution	Alpha	1-4 alpha characters "ANON" – for DOT, e-Quote, or Algo 3rd Party Contra Clearing Name (e.g. "GLP") Real name
30	Contra Trade Time	Contra Trade Time as received on the Child Order execution; local EST	Alphanumeric	Format: HHMMSS
31	DBK Link Number	Set to the same value as received on the Child Order Execution report	Numeric (20)	Up to 20 digits for Native GW orders. 6 digits for Legacy GW orders.

#	Field Name	Description	Format	Valid Values
				000000 – for Cross, third party Algo Order away execution, and a manual report
32	Executed Away Market Center	Same value as received on the execution report of the Child Order (if populated includes 1-char Away Market Code followed by a "/" and optional Market Maker ID)	Alphanumeric	Blank - execution did not occur in an Away Market "A" – NYSE Amex "B" – NASDAQ OMX BX "C" – National Stock Exchange "D" – National Association of Securities Dealers "H" - MIAX "I" – International Securities Exchange "J" – Direct Edge A "K" – Direct Edge X "L" - LTSE "M" – NYSE Texas Stock Exchange "P" – NYSE Arca "T" – NASDAQ "U" - MEMX "V" - IEX "W" – Chicago Board of Options "X" – NASDAQ OMX PSX "Y" – BATSY "Z" – BATS "o" – ATS (Alternative Trading System).
33	Algo Report Indicator	Indicates when an Algo Vendor report will not be billed for the execution	Alphanumeric (4)	For Legacy GW Orders: "F" – trade occurred at NYSE, but the customer will not be billed the NYSE billing rate "G" – Algo vendor routed the Order to an away market and customer will not be billed for the execution Blank – If a value is present in the Billing or Executed Away Market Center fields For Native GW orders: "ALGO" will be provided for 3rd Party Algo Away Market routes
34	Execution Source	Identifies the display used for entering the manual execution	Alphanumeric	"BBSS" – manual execution in the Booth Display "HHD" - manual execution in the Broker Display "UTM" - manual execution in the UTM "CONV" – Child Order execution is converted to the parent order execution
35	Connection ID	Unique identifier of each connection established by a Firm on the CCG that is assigned by the Gateway	Alphanumeric (10)	
36	Sender Comp ID	Connection Login ID that identifies a firm	Alphanumeric (11)	
37	Gateway Node	CCG Gateway Node	Alphanumeric (3)	

#	Field Name	Description	Format	Valid Values
38	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
39	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
40	Market Participant ID	For Legacy GW orders, contains Sender MPID ID used for OATS reporting and STP matching. For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
41	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tag 109)	Alphanumeric (10)	Only populated on Native Gateway (NGW) Orders
42	Route To Broker	Required when intending to route message to non- Matching Engine destination (i.e. Brokerplex for NYSE Texas) based on value provided in DelliverToCompID on incoming messages from Firm	String (1)	Y = Route to non-Matching Engine destination N = Route to Matching Engine If not specified, will be assumed as a value of "N", and will be routed directly to Matching Engine
43	Pillar User ID	Pillar Customer NGWY session UserID	String (8)	Local orders & Legacy Gwy flow:
44	Trading Session ID	Trading sessions provided on the Order	Numeric (1)	1 – Pre-Open session only 3 – Pre & Core session 2 – Core session only 4 – Post session only 6 – Post & Core session 7 – ALL sessions
45	Execution ID	Parent execution report Execution ID: Value includes Client Order ID along with the Expanded Activity ID	String (28)	

The Execution Report record will contain all the following execution details per message .

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	“POERC”
2	Timestamp	Time when parent order execution report correction is sent by the Broker Systems to CCG. Local EST	HHMMSS.sssssssss	
3	TA Number	Order Number Assigned by NYSE	Alphanumeric (6)	Starting with Z – for Booth destined Orders Starting with 9 – for Broker destined direct to HHD Orders
4	Agency	BBSS Agency affiliated with the Order	Alphanumeric (3)	
5	Badge	Broker Badge Number affiliated with the Order	Numeric (4)	
6	Client Order ID	Order ID Provided by Customer in Tag 11	Alphanumeric (20)	For Legacy GW orders: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)
7	Child Order TA Number	TA Number of the Child Order	Alphanumeric (6)	Blank
8	Child Order Client Order ID	Client Order ID of the Child Order	Alphanumeric (20)	For Legacy GW orders: Format for DOT, e-Quote, and Cross: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY) must be in the format Format for Algo: BBBBEENNNNNNXX Where: BBBB – broker badge number EE – TU or connection from where the Algo child order is originating NNNNNN – incrementing number of each sent Algo message XX – “01” for Algo order/replacement order; “02” – for Algo recall. Blank – manual executions entered via BBSS, e-Broker or UTM
9	On Behalf Of (Firm Identifier)	For Legacy GW orders, contains Entering Firm Mnemonic Firm provided in Tag 115 on Order For Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alphanumeric (4)	
10	Clearing Firm Mnemonic	Clearing firm mnemonic of the parent order	Alphanumeric (4)	
11	Symbol	Stock symbol and suffix	Alphanumeric (24)	

#	Field Name	Description	Format	Valid Values
12	Listing Market	Exchange specified by the customer	Alphanumeric (1)	“N” - NYSE “P” = Arca “A” = NYSE American “T” = NASDAQ “V” = IEX (Obsolete) “Z = BATS “L” = LTSE “M” = NYSE Texas
13	Side	Side of the market	Alphanumeric (1)	“B” – Buy “S” – Sell
14	Type of Interest	Identifies the type of Child Order	Alphanumeric	Blank Not applicable for Parent Orders
15	Order Instructions	Order Instructions of the Parent Order	Alphanumeric	“SS” – Sell Short “SSE” – Sell Short Exempt Blank – value is not provided
16	Order Type	Order type of the Parent Order	Alphanumeric	“MKT” “LMT” “MOC” “LOC”
17	Limit Price	Limit Price of the Parent Order	Price (22,8)	
18	Order TIF	Time in Force of the Parent Order	Alphanumeric (3)	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel
19	Execution Instructions	Execution instructions	Alphanumeric	“MPL” Blank - for non-MPL orders
20	Routing Instructions	Routing Code for child order	Alphanumeric	“NX” – default if Routing Code is not specified “SOC” “DNS” “CO” “ALO”
21	Order Quantity	Parent Order quantity	Numeric (20)	
22	Customer Account	Customer Account of the Parent Order	Alphanumeric (32)	
23	Account Type	Account Type of the Parent Order	Alphanumeric (1)	“A” = Agency “P” = Principal “R” = Riskless Principal “Q” = Error Trade
24	Price	Price of the execution report being busted or corrected; if correction is a Price Change, this field represents the original price	Price (22,8)	
25	Quantity	Executed quantity of the Parent Order in shares	Numeric (20)	
26	Leaves Qty	Current Remaining Leaves in shares; if order is fully executed, this field is set to zero (0)	Numeric (20)	
27	Billing Indicator	This field is set to the same value as received on the execution report of the Parent Order	Alphanumeric (4)	Legacy GW order Values: 1 = Taker 2 = Provider 3 = Blended 4 = Opening Prior Day Order 5 = Opening 6 = Closing

#	Field Name	Description	Format	Valid Values
				7 = Closing MOC/LOC Order 8 = Retail Price Improvement (Provider) 9 = Retail Taker 10 = Retail Taker MPL 11 = MPL Taker 12 = MPL Provider 13 = Retail Firm Provider 14 = Retail Firm Taker 15 = Closing Offset 16 = Early Close d-Quote 17 = Late Close d-Quote 18 = Broker Cross For Pillar Gateway values, please refer to Appendix B.
28	Executing Broker ID	Broker Badge number that submitted the Child Order and received execution report or the Broker Badge number entered in the display of an ERC (4 digit number padded with zero)	Numeric (4)	
29	Contra Trader	Contra Trader as received on the Child Order Execution, or the entering Broker Badge for cross ERCs, or as entered in the display for manual ERCs	Numeric (4)	
30	Contra Broker	Contra Broker mnemonic as received on the Child Order ERCs or a Real Name as entered in the display for manual ERCs	Alphanumeric (4)	“ANON” – for DOT, e-Quote, or Algo “CRS” – for Cross Third party Contra Clearing Name (e.g. “GLP”)
31	Contra Trade Time	Contra Trade Time as received on the Child Order ERCs or as entered in the display for manual ERCs; local EST	Alphanumeric (6)	Format: HHMMSS
32	DBK Link Number	Set to the same value as received on the Child Order ERCs;	Numeric (20)	Up to 20 digits for Native GW orders. 6 digits for Legacy GW orders 000000 – for Cross, third party Algo Order away execution, and a manual report
33	Executed Away Market Center	Same value as received on the execution report of the Parent Order (if populated includes 1-char Away Market Code followed by a “/” and optional Market Maker ID)	Alphanumeric (1)	Blank - execution did not occur in an Away Market “A” – NYSE Amex “B” – NASDAQ OMX BX “C” – National Stock Exchange “D” – National Association of Securities Dealers “H” - MIAX “I” – International Securities Exchange “J” – Direct Edge A “K” – Direct Edge X “L” - LTSE “M” – NYSE Texas Stock Exchange “P” – NYSE Arca “T” – NASDAQ “U” - MEMX “V” - IEX “W” – Chicago Board of Options “X” – NASDAQ OMX PSX

#	Field Name	Description	Format	Valid Values
				"Y" – BATSY "Z" – BATS "o" – ATS(Alternative Trading System)
34	Algo Report Indicator	Indicates when an Algo Vendor report will not be billed for the execution	Alphanumeric (4)	For Legacy GW orders: "F" – trade occurred at NYSE, but the customer will not be billed the NYSE billing rate "G" – Algo Vendor routed the order to an away market and customer will not be billed for the execution Blank – if a value is present in the Billing or Executed Away Market Center fields For Native GW orders: "ALGO" will be provided for 3rd Party Algo Away Market routes
35	ERC Source	Identifies the display used for entering the ERC	Alphanumeric	"BBSS" – correction from the Booth Display "UTM" – correction from UTM "CONV" – Child Order correction is converted into the Parent Order correction
36	ERC Type	Identifies the type of the correction	Alphanumeric	"BUST" – Bust "PRICE" – Price Correction "NAME" – Name Correction "NAME_PRICE" – Name & Price Correction
37	Changed Execution Price	New price indicated on the Price Change correction; field is not applicable for Busts and Name Changes	Price (22,8)	Blank – when ERC Type = "BUST" or "NAME"
38	Connection ID	Unique identifier of each connection established by a Firm on the CCG that is assigned by the Gateway	Alphanumeric (10)	
39	Sender Comp ID	Connection Login ID that identifies a firm	Alphanumeric (11)	
40	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
41	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
42	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
43	Market Participant ID	For Legacy GW orders, contains Sender MPID ID used for OATS reporting and STP matching. For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
44	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tag 109)	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders

#	Field Name	Description	Format	Valid Values
45	Route To Broker	Required when intending to route message to non- Matching Engine destination (i.e. Brokerplex for NYSE Texas) based on value provided in DelliverToCompID on incoming messages from Firm	Alphanumeric (1)	Y = Route to non-Matching Engine destination N = Route to Matching Engine If not specified, will be assumed as a value of "N", and will be routed directly to Matching Engine
46	Pillar User ID	Pillar Customer NGWY session UserID	Alphanumeric (8)	Local orders & Legacy Gwy flow: <Blank>
47	Trading Session ID	Trading sessions provided on the Order	Numeric (1)	1 – Pre-Open session only 3 – Pre & Core session 2 – Core session only 4 – Post session only 6 – Post & Core session 7 – ALL sessions
48	Execution ID	Parent report correction Execution ID: Value includes Client Order ID along with the Expanded Activity ID	String (28)	
49	Reference Execution ID	Parent report correction Reference Execution ID: Value includes either Client Order ID or base 32 TA number along with the Expanded Activity ID of the execution report being busted or corrected	String (28)	

Appendices

Appendix A: NYSE Available Outputs

#	Output	Available Markets	Available Subscriptions	Contents
1	NYSE Firm	NYSE Only	Available by one or more MPID's or Mnemonics	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity in a single output.
2	NYSE Agency	NYSE Only	Available by one or more available Booth Agencies for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Booth Agency(ies).
3	NYSE Broker Badge	NYSE Only	Available by one or more available Broker Badge Numbers for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Broker Badge(s).
4	NYSE DMM	NYSE Only	Available the Firms Designated DMM MPID.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated DMM MPID.
5	NYSE Broker Risk	NYSE Floor Broker Only	Available for one or more available Broker Badge Numbers for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Broker Badge(s).
6	NYSE Texas Firm & IB(OMS ID)	NYSE Texas Only	Available for one or more MPID's or Broker OMS ID's.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity in a single output.
7	Pre-Trade Risk Output	All Markets	Available by one or more MPID's, Clearing Numbers or Broker Firm	Contains all Risk Messages including Daily Stats, Risk Threshold & Breaches, Manual actions, Reinstatements and Referential Data.
8	NYSE Order and Cancel Confirmation Output	NYSE Arca, NYSE American & NYSE National	Available one or more Firm MPID's.	Contains Orders and Order Replacement messages sent to the Trading Engine and their subsequent Cancel Confirmation messages.
9	NYSE Execution Report Output	All Markets	Available one or more Firm MPID's or Clearing Numbers.	Contains Execution Report and Report correction data only. For XNYS, also contains execution reports and report corrections from Broker Systems.
10	NYSE Texas Broker Trade Detail Report	NYSE Texas Only	Available by one or more MPID's, Clearing Numbers or Broker Firm	Daily report that includes trade details and detail summary that is totaled for entire calendar month for Broker assisted executions only.
11	NYSE Market Maker Report (MMR)	NYSE, NYSE Arca, NYSE American & NYSE National	Available at CRD level only.	Market Maker output provides details information of all Market Maker statistics for a market maker type including daily and month to date volume, ranking and percentage executed
12	NYSE SLP/SLMM Market Maker reports	NYSE only	Available at CRD level only.	NYSE SLP/SLMM output contains four report types: Daily Trading, Daily Quoting, Daily Active Symbol and MTD Quoting & Trading details. A single output consolidates all NYSE SLP/SLMM statistics into a single report by Firm.

#	Output	Available Markets	Available Subscriptions	Contents
13	NYSE Start of day Session Config Output.	All Markets	Available at CRD level only.	Contains Start of day session level preferences/defaults configured by the customers for their sessions.
14	NYSE DMM Aggressing Trades Output	NYSE Only	Available for the Firms Designated DMM MPID.	Contains all DMM Aggressing Trades i.e., those DMM fills that fail the differentially priced trades check for the designated DMM MPID.