NYSE Order and Cancel Confirmations
Interface Requirement Specification

NYSE Arca, NYSE American and NYSE National User Guide

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1. General Information

This document contains instructions on how to Process the Order Output provided by ICE/NYSE for Arca, NYSE American and NYSE National.
Each Output is comprised of Individual Records for Orders and Cancels (full, partial and cancel replaces).

Introduction

This document outlines the message formats for Orders and Cancel Confirmation messages that make up the NYSE Order Output product offering for use as books and records.

Naming Conventions and Formatting

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

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

1) NYSE Order output can be made available for a single MPID or a consolidated output consisting of all MPID’s for a single firm (CRD).

2)

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

4)

Market	Report Type	Report Name
ARCX	Entering Firm	ARCX_ORDERS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		ARCX_ORDERS_EF__<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
XASE	Entering Firm	XASE_ORDERS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XASE_ORDERS_EF__<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
XCIS	Entering Firm	XCIS_ORDERS_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCIS_ORDERS_EF__<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz

5) As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their MFT 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.

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

7) The maximum number of fields supported on the NYSE Order Output is 48. All events will be normalized to support the max length and if not applicable will display as comma separated and may be ignored.

Output Files will be made available after ~ 10 p.m. daily.

Contact Information

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

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2. Order Output

OAK/CRAK - Order & Cancel/Replacement Record Format

This record is created when an order (OAK record) or cancel replacement order (CRAK record) is routed to directly to the NYSE Pillar Trading Engine or Cancel Replaced to the Trading Engine.

#	Field Name	Description	Format	Values
1	Event Type	Event Identifier	String (10)	'OAK' - Order Ack 'CRAK' – Cxl/Repl Ack
2	Source Exchange	Platform Code to identify the market	String (10)	ARCX - ARCA XASE – NYSE American XCIS - NYSE National
3	Symbol	Order Symbol.	String (24)	ARCX: The ARCA events are in the ARCA ComStock Symbology. XASE and XCIS are in NYSE Compressed Symbology format.
4	Ref Sym ID	Symbol Reference ID	String (24)	Example: ARCX.8778
5	Event Timestamp	Timestamp the Order is received by the Matching Engine	YYYY-MM-DD hh:mm:ss.nnnnnnnnn	2020-04-20 12:39:02.380653824
6	Tag-1 Account	Account from the corresponding Order/Cancel-Replace order.	String (20)	
7	Customer SenderCompID	Customer session connection identifier	String (16)	
8	On Behalf Of Firm Identifier	Firm Identifier (MPID) on the Order as entered in Tag 115	String (6)	Various
9	OnBehalfOfSubID	Customer defined when sending to Matching engine– identifies specific entity/trading desk of the firm	String (5)	
10	Sender Sub ID	This value represents a Market Maker, LMM, SLP, SLMM or DMM, agreed upon between the firm and the Exchange. These firms must provide their MMID along with its associated MPID on all orders intended to receive credit for satisfying their marking making/liquidity obligations	String (10)	
11	ClientID	Firm ID to be used for Self Trade Prevention	String (10)	Only populated on Native Gateway Orders
12	Client Order ID	Order Identifier provided by the firm	String (20)	
13	Public Order ID	System Assigned unique Order ID	Integer (20)	
14	Parent (Original) Pub Order ID Order	System Assigned unique Order ID assigned to the First or Original Order in a	Integer (20)	

#	Field Name	Description	Format	Values
		Cancel/Replace chain of events		
15	Order Side	Side provided on the Order	String (1)	'1' - Buy '2' - Sell '3' - Buy Minus (NYSE only) '4' - Sell Plus (NYSE only) '5' - Sell Short '6' - Sell Short Exempt 'S' - Short Sell w/slide (Rule 201)
16	Order Type	Order Type Provided by Customer	String (1)	'1'= Market '2' = Limit '7' = Inside Limit 'P' = Pegged 'R' = Limit Cross
17	Order TIF	Time In Force instructions provided on the Order.	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
18	Order Capacity	Order Capacity/Rule 80A indicator	String (1)	'I' - individual 'A' - Agency 'P' - Principal 'R' – Riskless
19	Order Trading Sessions eligibility	Trading sessions provided on the order	Integer (1)	001 – Pre-Open session only 011 – Pre & Core session 010 – Core session only 100 – Post session only 110 – Post & Core session 111 – ALL sessions.
20	Order Exec 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
21	Order Extended Exec Instructions	Extended exec instructions provided on the order.	String (1)	'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

#	Field Name	Description	Format	Values
				‘9’ = Discretionary Peg Order ‘D’ = Dark Primary Peg ‘I’ = IDO Order
22	Order 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 (OneChronos).
23	Order Self-Trade Prevention Flag	Self-Trade Prevention flag provided on the order.	String (1)	‘T’ – No Self-Trade Prevention ‘N’ - Cancel Newest order ‘O’ - Cancel Oldest order ‘C’ - Cancel Both orders ‘D’ – Decrement orders
24	Order Quote Type	Order Quote Type: Set only for quote orders. This field is null for all other Orders.	String (1)	‘E’ - E-Quote ‘G’ - G-Quote ‘S’ - S-Quote ‘Q’ - ARCA Quote (ARCA Only)
25	Order Received Timestamp	Time the Matching Engine received the Order/Cancel	Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnnn
26	Previous Pub Order ID	This is the previous PubOrderID assigned by the matching engine. This field will be blank on an original order & its corresponding events	Integer (20)	
27	Quantity	Order/Replaced Order Quantity	Integer (20)	
28	Leaves Quantity	Leaves Quantity on an Order/Replace event. This reflects the leaves quantity on the order/replace request: indicating the leaves after a replace request has been applied.	Integer (20)	
29	Price	Limit Price on the order	Decimal (22,8)	Price with 8 decimals.
30	Min Qty	Min Quantity of an order to be executed as provided on the order.	Integer (20)	
31	Publish Quantity (Max Floor)	Maximum number of shares within an order to be shown at any given time as provided on the order.	Integer (20)	
32	Peg Difference	Amount (diff) added to the price of the peg for a pegged order	Decimal (22,8)	.01-9999.99

#	Field Name	Description	Format	Values
33	Offset Price	For Retail orders/peg interest value must be zero, greater than or equal to the minimum offset value ($0.0010) and must be in multiples of $0.0010	Decimal (22,8)	
34	Introducing Broker ID	Submitting BrokerID for e-quotes.	String (4)	For Future Use.
35	Parent Firm	FirmID of the Parent Order.	String (5)	For Future Use.
36	Parent ClOrderID	ClOrderID of the Parent Order	String (20)	For Future Use.
37	Parent OrderID	OrderID of the Parent Order	String (20)	For Future Use.
38	Bill To Indicator	Denotes who to Bill for Broker Algo e-Quote Orders.	String (4)	For Future Use.
39	Legacy Gwy SenderCompID	Customer session connection identifier	String (16)	Obsolete. Will always be blank.
40	Order Retail Indicator	Indicates if the Order was a Retail Order	Integer (1)	Applicable to ARCA only. '1' – Retail Order Otherwise Blank
41	Market Maker Type	Market Maker Type identifies the market maker classification for the respective market	Integer (10)	<u>Arca Values</u> 13 = Arca MM 14 = Arca Lead MM <u>NYSE American Values</u> 23 = NYSE American eDMM 24 = NYSE American MM 25 = NYSE American SLMM 26 = NYSE American SLP <u>NYSE National Values</u> 30 = NYSE National MM 31 = NYSE National SLMM 32 = NYSE National SLP
42	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.	String (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

#	Field Name	Description	Format	Values
45	Original ClientOrderID	This field will provide the Previous ClOrderID when a previously sent order has been cancel-replaced.	Alphanumeric (32)	
46	Locate Required	Locate Required provided on the inbound order or cancel-replace.	Numeric (1)	0 = No Locate Required 1 = Locate Required for SSH Shares
47	Locate Broker	For orders with Side of Sell Short, Sell Short Exempt, Cross Short, and Cross Short Exempt, identifies which broker has loaned the stock to settle the short sale. For firms using Pillar Pretrade Risk Controls, use of this tag may be configured as mandatory	Alphanumeric (4)	
48	Routing Strategy	Routing Strategy provided on the order	Numeric (3)	1 - Midpoint Ping 2 - Retail Price Improvement Seeking 3 - Retail Midpoint Ping

CC - Confirm Cancel Record Format

This record is created in response to a Firm initiated cancel request to capture the confirmation of the cancel has been successfully processed by the Pillar Trading Engine. The Confirm Cancel Record will contain Cancel Confirmations that the Cancel was processed successfully.

#	Field Name	Description/Values	Format	Values
1	Event Type	Record Identifier	String (10)	CC
2	Source Exchange	Platform Code to identify the market	String (10)	ARCX - ARCA XASE – NYSE American XCIS - NYSE National
3	Symbol	Symbol on the Order.	String (24)	ARCX: The ARCA events are in the ARCA ComStock Symbology. XASE and XCIS are in NYSE Compressed Symbology format.
4	Ref Sym ID	Symbol Reference ID	String (24)	Example: ARCX.8778
5	Event Timestamp	Timestamp the OUT is provided by the Matching Engine	Timestamp	YYYY-MM-DD hh:mm:ss:nnnnnnnnn
6	Tag-1 Account	User entered Account from the corresponding Order.	String (20)	
7	Customer SenderCompID	Customer session connection identifier	String (16)	
8	On Behalf Of Firm Identifier	Firm Identifier on the Order provided in Tag 115	String (6)	
9	OnBehalfOfSubID	Customer defined when sending to Matching engine– identifies specific entity/trading desk of the firm	String (5)	
10	Sender Sub ID	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.	String (10)	
11	ClientID	Firm ID to be used for Self Trade Prevention	String (10)	
12	Client Order ID	Order Identifier provided by the firm	String (20)	
13	Public Order ID	System Assigned unique Order ID	Integer (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	Integer (20)	
15	Order Side	Side provided on the Order	String (1)	‘1’ - Buy ‘2’ - Sell ‘3’ - Buy Minus (NYSE only) ‘4’ - Sell Plus (NYSE only) ‘5’ - Sell Short ‘6’ - Sell Short Exempt ‘S’ - Short Sell w/slide (Rule 201)
16	Order Type	Order Type Provided by Customer	String (1)	‘1’= Market ‘2’ = Limit ‘7’ = Inside Limit

#	Field Name	Description/Values	Format	Values
				'P' = Pegged 'R' = Limit Cross
17	Order TIF	Time In Force instructions provided on the Order.	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
18	Order Capacity	Order Capacity/Rule 80A indicator	String (1)	'I' - individual 'A' - Agency 'P' - Principal 'R' – Riskless
19	Order Trading Sessions eligibility	Trading sessions provided on the order	Integer (1)	1 – Pre-Open session only 2 – Core session only 3 – Pre & Core session 4 – Post session only 6 – Post & Core session 7 – ALL sessions.
20	Order Exec 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
21	Order Extended Exec Instructions	Extended exec instructions provided on the order.	String (1)	'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
22	Order 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 (OneChronos).
23	Order Self-Trade Prevention Flag	Self-Trade Prevention flag provided on the order.	String (1)	'T' – No Self-Trade Prevention

#	Field Name	Description/Values	Format	Values
				'N' - Cancel Newest order 'O' - Cancel Oldest order 'C' - Cancel Both orders 'D' – Decrement orders
24	Order Quote Type	Order Quote Type: Set only for quote orders. This field is null for all other Orders.	String (1)	'E' - E-Quote 'G' - G-Quote 'S' - S-Quote 'Q' - ARCA Quote (ARCA Only)
25	Cancel Received Timestamp	Time the Cancel Request is received by the Matching Engine	YYYY-MM-DD hh:mm:ss.nnnnnnnnn	
26	Cancel Reason Code	Indicates how the cancellation was triggered or initiated.	Integer (10)	See Appendix A.
27	Cancel Quantity	Quantity that was Cancelled	Integer (20)	
28	Cancel Reason Code Details	Works in conjunction with Cancel Reason Code to further elaborate on cancel description.	Integer (10)	Example: 10 84 119
29	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.	String (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 If not specified, will be assumed as a value of 0
30	Parent OrderID	OrderID of the Parent Order (TA#)	Alphanumeric (30)	
31	Broker Badge ID	Submitting BrokerID on rejects.	Numeric (4)	
32	Parent Firm	FirmID/CompID of the Parent Order	Alphanumeric (5)	
33	Parent ClOrderID	ClOrderID of the Parent Order	Alphanumeric (30)	
34	Order Arrival Time	If Replacement Indicator is blank, represents the time the Parent Order was received. If Replacement Indicator = R, represents the time the Replacement Order was received.	Timestamp	HHMMSS.sssssssss

3. Appendices

Appendix A: Cancel Reason Code Descriptions

#	Cancel Reason Description	Applicable Market(s):
0	No Reason	All
1	TimeOut: Order was canceled by system because of timeout.	All
2	User: order was canceled in response to a direct user request	All
3	MINFILL: Minfill attribute not met	All
4	TOO_MANY_FILLS: Limit of fills per order reached	All
5	PASVONLY: passive-only order attempted to aggress	All
6	IOC: immediate or cancel finished sweep	All
7	BULKCANCEL: bulk cancel action	All
8	REPLACED: order was canceled by a cancel-replace message	All
9	TRDSESS_EXPIRED: order's trading session expired	All
10	MATCHER: MENG initiated cxl based on requirements including IOC, rejcode provides reason	All
11	COD: Cancel On Disconnect	All
12	TDM: TDM cancel	All
13	RMT: RMT cancel	All
14	PENDING_AUC_CXL: Cxl Pending Auction	
15	HALT: Cancel due to a halt	All
16	MENG_FAILURE: Double Meng Failure	All
17	CG Failure	All
18	Not approved by DMM	XNYS only
19	Broker Cross Expired	XNYS only
20	DMM Interest locks crosses other interest after auction	XNYS only
21	Manual DMM interest cancelation	XNYS only
22	Manual Cancel of Parent Order	XCHI only
23	Risk Module Cancels	All
24	Risk Kill Switch Cancels	All
25	DBK GUI Failure	XNYS only

Appendix B: 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	Contains all Order and Report activity, including Cancel and

#	Output	Available Markets	Available Subscriptions	Contents
			Numbers for a given Firm.	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.
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.