NYSE Pillar to Algo Providers

FIX Protocol Specification

NYSE Equities

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Version 1.2

Contents

1. Introduction

This specification covers FIX messaging to support routing orders from NYSE Pillar to Algorithmic providers. Only FIX Protocol version 4.2 is supported.

2. Routing to Algo Providers

Orders designated to an Algo acting in a Broker Dealer capacity will be denoted with RoutingInst[9303] = E and can include the following optional fields for routing strategies:

- TargetStrategy[20046]
- EffectiveTime[168]
- ExpireTime[126]
- ParticipationRate[849]
- 10b-18[20047]
- AuctionEligible[20048]
- MinParticipationRate[20049]
- MaxParticipationRate[20050]
- WouldPrice[20051]

Each order will also be accompanied with the MPID of the original order sender in ClientID[109] to be used by the Algo for verification and billing purposes when IntroducingBadgeID[9448] is not present.

3. CAT Reporting

The following events will be reported by Archipelgo Securities L.L.C for messages sent to Algo Providers:

Record	Note
MEOR	Archipelgo Securities L.L.C sends an order to the Algo
MECR	Archipelgo Securities L.L.C sends a cancel to the Algo

The following events will be reported by the Algo Providers for messages sent by Archipelgo Securities L.L.C:

Record	Note
MEOA	Algo receives a new order from Archipelgo Securities L.L.C
MEOC	Algo cancels the order either unsolicited or via request from Archipelgo Securities L.L.C

The SenderIMID, ReceiverIMID/Destination and HandlingInstruction can be determined as follows:

CAT Field	Base this on…
SenderIMID	ARRB
ReceiverIMID/Destination	Algo MPID
HandlingInstruction	FBA

4. TRF Reporting

The NYSE will submit two sets of clearing records to the DTCC: 1) ARRB vs. MPID of Algo 2) ARRB vs. MPID of Original Order Sender. Algo Providers reporting to the TRF for either Regulatory purposes or for Printing to the Tape should mark these transactions with Archipelgo Securities L.L.C as “QSR No Clear” or “No Clear”.

5. FIX Header & Trailer

All FIX messages related to orders sent by NYSE Pillar and received by the Algo providers must include a Header and Trailer as defined below.

5.1 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 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

Tag	Field Name	Data Type	Req'd	Values
FIX-49	SenderCompID	String[32]	Y	Incoming Messages from NYSE Pillar: Agreed upon Connection identifier set between the Exchange and the Algo. Outgoing Messages from Algo: Agreed upon Connection identifier set between the Exchange and the Algo.
FIX-50	SenderSubID	String[32]	C	Incoming Messages from NYSE Pillar: This field is not supported. Outgoing Messages from Algo: This field is not supported.
FIX-52	SendingTime	UTC Timestamp [27]	Y	Time of message transmission on Incoming Messages & Outgoing messages. UTC time, in Milliseconds - YYYYMMDD-HH:MM:SS.mmm
FIX-56	TargetCompID	String[32]	Y	Incoming Messages from NYSE Pillar: Agreed upon Connection identifier set between the Exchange and the Algo. Outgoing Messages from Algo: Agreed upon Connection identifier set between the Exchange and the Algo.
FIX-57	TargetSubID	String[32]	C	On Incoming Messages from NYSE Pillar: This field is not supported. On Outgoing Messages from Algo: This field is not supported.
FIX-97	PossResend	Boolean	C	Y = Yes N = No
FIX-115	OnBehalfOfCompID	String[4]	C	Incoming Messages from NYSE Pillar: ARRB Outgoing Messages from Algo: Algo MPID
FIX-116	OnBehalfOfSubID	String[4]	C	Incoming Messages from NYSE Pillar: This field is not supported. Outgoing messages from Algo: This field is not supported.
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 NYSE Pillar: This field is not supported. Outgoing Messages from Algo: ARRB

5.2 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.

6. FIX Session Layer

6.1 Logon

This message format is to be used as the Logon Request or Logon Response depending on the message direction:

Usage	Description	Direction
Logon Request	Request to establish a FIX session.	NYSE Pillar to Algo
Logon Response	Confirmation a FIX session has been established successfully.	Algo to NYSE Pillar

The authentication of the Logon Request should be established by checking the SenderCompID [49] against the Username [553] and Password [554] when the session requires a Username/Password.

- If either the Username or Password does not match the previously agreed value for that SenderCompID, then respond with a Logout Message [35=5] with SessionStatus [1409=5], then close the TCP connection.
- If the Logon Request is authenticated, then respond with a confirmation Logon Response.

When Username/Password is optional then respond with a confirmation Logon Response.

The format for the Logon Request message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType [35] = A	
FIX-98	EncryptMethod	Int[1]	Y	Must be 0 (No encryption).	0
FIX-108	HeartBtInt	Int[2]	Y	The Heartbeat interval in seconds.	1-60
FIX-141	ResetSeqNum Flag	Boolean	N	Indicates both sides of a FIX session should reset sequence numbers. If included, this tag must be set to N.	N
FIX-553	Username	String [16]	N	Username agreed in advance– SenderCompID.	String [16]
FIX-554	Password	String [32]	N	Password agreed in advance.	String [32]
	Standard Trailer		Y		

The format for the successful Logon Response message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType [35] = A	
FIX-58	Text	String [100]	N	Text associated with Logon Response	String [100]
FIX-789	NextExpected MsgSeqNum	Int [20]	Y	Next MsgSeqNum [34] expected	Next MsgSeqNum [34] expected
FIX-98	EncryptMethod	Int [1]	Y	Must be 0 (No encryption).	0
FIX-108	HeartBtInt	Int [2]	Y	The Heartbeat interval in seconds.	1-60
FIX-553	Username	String [16]	N	Username agreed in advance– SenderCompID.	String [16]
FIX-1409	SessionStatus	Int [1]	N	Status of FIX Session.	0 (Session Active)

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Trailer		Y		

6.2 Logout

This message format is to be used for different purposes depending on the message direction and SessionStatus [1409] value:

Usage	Description	Direction	SessionStatus [1409]
Logout Request	Client request to terminate a FIX session.	NYSE Pillar to Algo	n/a
Logout Response	The Algo response to a Logout Request indicating the session terminated.	Algo to NYSE Pillar	0 = Session active
Unsolicited Logout	The Algo has terminated the FIX session.	Algo to NYSE Pillar	4 = Session logout complete
Logon Reject	The Algo has rejected the client Logon Request.	Algo to NYSE Pillar	5 = Invalid username or password

The format for the Logout message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 5	
FIX-1409	SessionStatus	Int[1]	N	Current status of the FIX session provided to indicate the message usage. Ignore this field if received on a Logout message.	0 = Session Active 4 = Session logout complete 5 = Invalid username or password
FIX-58	Text	String [100]	N	Logout description.	String [100]
FIX-789	NextExpected MsgSeqNum	Int[20]	Y	Next MsgSeqNum [34] expected	Next MsgSeqNum [34] expected
	Standard Trailer		Y		

6.3 Heartbeat and Test Request

The client must send a Heartbeat message [35=0] if the interval specified in the Logon Message HeartBtInt [108] passes without the client sending any messages. If HeartBtInt seconds pass without receiving any messages from the client, then a Test Request [35=1] should be sent to solicit a Heartbeat from the client. If an additional HeartBtInt seconds pass without receiving any messages, then a logout should be sent and the TCP connection closed.

The Heartbeat message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 0	
FIX-112	TestReqId	String[20]	C	Required when the Heartbeat is in response to a Test Request. Must be the same value as in the Test Request that solicited the Heartbeat.	String[20]
	Standard Trailer		Y		

The Test Request message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 1	
FIX-112	TestReqID	String[20]	Y	Identifier included in Test Request message to be returned in resulting Heartbeat.	String[20]
	Standard Trailer		Y		

6.4 Message Retransmission

Resend Requests will retransmit Application Layer messages only. Session Layer messages (including Session-Level Rejects) should not be returned.

The format for the Resend Request message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 2	
FIX-7	BeginSeqNo	Int[20]	Y	The message sequence number of the first message in the range of messages to be re-sent.	1-18446744073709551615
FIX-16	EndSeqNo	Int[20]	Y	The message sequence number of the last message in the range of messages to be re-sent. If the request is for all the messages since the BeginSeqNo, set EndSeqNo to 0.	0-18446744073709551615
	Standard Trailer		Y		

6.5 Session-Level Rejects

Session-Level Rejects are to be provided upon receipt of a message containing a session-level rule violation (e.g. a required FIX tag is missing).

Error details are contained in SessionRejectReason [373] and 58 [Text], while the tag causing the error (if applicable) is identified in RefTagID [371].

The Session-Level Reject message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType [35] = 3	
FIX-45	RefSeqNum	Int[20]	Y	The sequence number of the rejected message.	1-18446744073709551615
FIX-58	Text	String[100]	N	Reject text, which identifies the reason for the rejected message.	String[100]
FIX-371	RefTagId	Int[9]	N	The tag number of the FIX field being referenced.	1-999999999
FIX-372	RefMsgType	String[2]	N	The MsgType of the FIX message being referenced.	String[2]

Tag	Field Name	Data Type	Req'd	Description	Values
FIX-373	SessionRejectReason	Int[2]	N	A code, which identifies the reason for the session level reject. Valid values: 0 = Invalid Tag Number 1 = Required Tag Missing 2 = Tag Not Defined For This Message Type 3 = Undefined Tag 4 = Tag specified without a value 5 = Value is incorrect (out of range) for this tag 6 = Incorrect data format for value 7 = Decryption problem 8 = Signature problem 9 = CompID problem (SenderCompID, TargetCompID, or both) 10 = SendingTime accuracy problem 11 = Invalid MsgType 13 = Tag Appears More than Once (non-repeating group tags only) 14 = Tag specified out of required order 15 = Repeating group fields out of order 99 = Other	0 1 2 3 4 5 6 7 8 9 10 11 13 14 15 99
FIX-789	NextExpected MsgSeqNum	Int[20]	Y	Next MsgSeqNum [34] expected by Pillar	Next MsgSeqNum [34] expected
	Standard Trailer		Y		

6.6 Sequence Reset

A Sequence Reset message is used to advance to the next expected MsgSeqNum [34]. The Sequence Reset message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 4	
FIX-36	NewSeqNo	Int[20]	Y	The new valid sequence number	1-18446744073709551615
FIX-123	GapFillFlag	Boolean	Y	Indicates the mode in which the message is to be interpreted: Y = Gap Fill Reset (MsgSeqNum [34] validated) N = Sequence Reset (MsgSeqNum [34] ignored)	Y N
	Standard Trailer		Y		

7. Messages to Algo Providers

7.1 New Order - Single

This represents a new order message from NYSE Pillar to Algo providers.

Tag	Field Name	Data Type	Req'd	Values	Algo
	Standard FIX Header		Y	MsgType = D	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order or Cancel request. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2
FIX-44	Price	Price[16]	C	0.000100 - 999,999.990000	Yes
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	1 2 5 6
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[80]	N	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
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp [27]	N	UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes

Tag	Field Name	Data Type	Req'd	Values	Algo
FIX-109	ClientID	String[4]	C	MPID of the client that originated the order	Yes
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N
FIX-126	ExpireTime	UTC Timestamp [27]	N	Specified end time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Yes
FIX-168	EffectiveTime	UTC Timestamp [27]	N	Specified start time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	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	1 2 3 4 5 6
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A
FIX-849	ParticipationRate	Price[16]	N	Specified participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Yes
FIX-9303	RoutingInst	Char[1]	C	N = Non Routable R = Routable D = Directed (Primary Only) S = Directed + Routable (PO+S) 1 = Primary Market until 9:45 2 = Primary Market after 3:55 3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55 8 = Minimum Fill (must be entered with *MinQty* tag populated with a non-zero value) A = Route to ATS E = Route to Algo	E
FIX-9448	IntroducingBadgeID	String[4]	N	1 – 4 numeric characters representing the NYSE Floor Broker Badge.	Yes
FIX-20046	TargetStrategy	String[20]	N	Customer defined up to 20 characters; only printable ASCII characters	Yes

Tag	Field Name	Data Type	Req'd	Values	Algo
				allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Target Strategy to be used by the Algo.	
FIX-20047	10b-18	Char[1]	N	0 = Not eligible for 10b-18 1 = Eligible for 10b-18	0 1
FIX-20048	AuctionEligible	Char[1]	N	0 = Do not participate in any Auction 1 = Participate in the Closing Auction 2 = Participate in the Opening Auction 3 = Participate in both the Opening and Closing Auction	0 1 2 3
FIX-20049	MinParticpationRate	Price[16]	N	Minimum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Yes
FIX-20050	MaxParticipationRate	Price[16]	N	Maximum participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Yes
FIX-20051	WouldPrice	Price[16]	N	Would Price to be used by the Algo to get the Target Strategy done.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

7.2 Order Cancel Request

This represents a cancel message from NYSE Pillar to the Algo providers. Cancel Replace Requests are not supported. In order to Cancel Replace, Pillar will send a cancel request message followed by a new order message.

Tag	Field Name	Data Type	Req'd	Values	Algo
	Standard FIX Header		Y	MsgType = F	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order or Cancel request. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-41	OrigClOrdID	String[20]	C	Required for single order cancellation. Represents the *ClOrdID* of the previously entered order intended for cancellation (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-54	Side	Char[1]	C	Required for single order cancellation. 1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	 1 2 5 6
FIX-55	Symbol	String[16]	C	Required for single order cancellation; Valid Equities Ticker Symbol.	Yes
FIX-60	TransactTime	UTC Timestamp [27]	N	UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

8. Messages from Algo Providers

8.1 Execution Report

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

Tag	Field Name	Data Type	Req'd	Values	Algo
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order or Cancel request. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-14	CumQty	Qty[9]	N	0 - 999,999,999	Yes
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message. Up to 32 characters.	Yes
FIX-20	ExecTransType	Char[1]	Y	0 = New (ack, pending cancel, pending replace, partial fill, fill, order reject) 1 = Cancel (Trade Break Only) 2 = Correct (Trade Correction Only)	0
FIX-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 Up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace M = Pending Modify	 0 1 2 3 4 6 8
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit	1 2

Tag	Field Name	Data Type	Req'd	Values	Algo
				7 = Inside Limit 9 = AutoMatch Limit P = Pegged	
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel Request. Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-44	Price	Price[16]	C	0.000100 - 999,999.990000	Yes
FIX-54	Side	Char[1]	Y	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	1 2 5 6
FIX-55	Symbol	String[16]	Y	Valid Equities Ticker Symbol.	Yes
FIX-58	Text	String[40]	N	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.	Yes
FIX-59	TimeinForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp [27]	N	UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-65	SymbolSfx	String[10]	N	Valid Suffix value	Yes
FIX-103	OrdRejReason	String[2]	N	Code to identify reason for order rejection 0 = Broker / Exchange option 1 = Unknown symbol 2 = Exchange closed 3 = Order Exceeds Limit 4 = Too Late To Enter 5 = Unknown Order 6 = Duplicate Order (e.g. dupe ClOrdID <11>) 11 = Unsupported order characteristic	 0 1 2 3 4 5 6 11

Tag	Field Name	Data Type	Req'd	Values	Algo
				13 = Incorrect quantity 15 = Unknown account(s) 99 = Other	13 15 99
FIX-109	ClientID	String[4]	N	MPID of the client that originated the order	Yes
FIX-114	LocateReqd	Boolean	N	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N
FIX-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 6 8
FIX-151	LeavesQty	Qty[9]	C	0 - 999,999,999	Yes
FIX-386	NoTradingSessions	Int[1]	N	1	1
→ FIX-336	TradingSessionID	Char[1]	N	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	1 2 3 4 5 6
FIX-528	OrderCapacity	Char[1]	N	A = Agency P = Principal R = Riskless Principal Q = Error Account	A
FIX-9303	RoutingInst	Char[1]	N	N = Non Routable R = Routable D = Directed (Primary Only) S = Directed + Routable (PO+S) 1 = Primary Market until 9:45 2 = Primary Market after 3:55 3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55 8 = Minimum Fill (must be entered with *MinQty* tag populated with a non-zero value) A = Route to ATS E = Route to Algo	E
FIX-9448	IntroducingBadgeID	String[4]	N	1 – 4 numeric characters representing the NYSE Floor Broker Badge	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

8.2 Order Cancel Reject

This message is used to Reject a Cancel.

Tag	Field Name	Data Type	Req'd	Values	Algo
	Standard FIX Header		Y	MsgType = 9	Yes
FIX-11	ClOrdID	String[20]	Y	Returned from the Cancel Request – the *ClOrdID* of the message that is rejected (Cancel request). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-37	OrderID	String[20]	Y	*OrderID* of the order intended for cancellation. Up to 20 characters.	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace M = Pending Modify	8
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel Request. Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-58	Text	String[40]	N	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.	Yes

Tag	Field Name	Data Type	Req'd	Values	Algo
FIX-60	TransactTime	UTC Timestamp [27]	N	UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-102	CxlRejReason	String[2]	N	Code to identify reason for cancel rejection. Valid values: 0 = Too late to cancel 1 = Unknown order 2 = Broker Option 3 = Order already in Pending Cancel or Pending Replace status 6 = Duplicate ClOrdID received 99 = Other	 0 1 2 3 6 99
FIX-434	CxlRejResponseTo	Char[1]	Y	1 = Order Cancel Request 2 = Order Cancel/Replace Request	1
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

9. Document Version History

Date	Spec Version #	Change Summary
7/30/2025	1.2	Updates include CAT and TRF reporting instructions
2/14/2025	1.1	Username and Password have been made optional on the Logon request and Username has been made optional on the Logon response. Updated the datatype length for Text[58] Updated Message 8 fields: • Execid[17] - Support 32 alphanumeric characters • ClientID[109] - optional • LocateRqd[114] - optional • Tradingsessionid[336] - optional • Notradingsession[386] - optional • Ordercapacity[528] - optional • Routinginst[9303] - optional
9/12/2024	1.0	Official version of the Pillar routing to Algo FIX specification.