NYSE Texas Firm and IB Interface Requirement Specification

NYSE Texas Equities User Guide

March 28, 2025

VERSION 5.1

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Document Information

This document contains information on how to process the Broker and Firm Output provided for NYSE Texas.

Each Output is comprised of individual records for Orders, Cancels (full, partial and cancel replaces) and Reports. This Output will be introduced when the NYSE begins trading Tape B&C symbols on Pillar. This output will support future markets as they move to Pillar.

Introduction

This document outlines the message format for applicable to the NYSE Agency and NYSE Broker Badge Outputs. In general, the formats are the same unless specifically noted (e.g. Parent Order TA).

1. **NYSE Texas IB Output** - available for NYSE Texas IB Firms CRD# and contains all Orders (originating off the floor or through BrokerPlex), Cancels, Reports (including allocations) and report corrections done same date that originate or pass through BrokerPlex.
2. **NYSE Texas Firm Output** - available for NYSE Texas Member Firms and contains all Orders, Cancels and Reports that originate from a firm off the Floor for one or more MPID's.

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. Standard timestamps will be reflected as YYYY-MM-DD hh:mm:ss.nnnnnnnn except where noted.
    a. If nanoseconds are not available, nanoseconds will be zero padded to support future population.
4. The output files are named according to the Convention below:

Market	Report Type	Report Name
XCHI	IB Firm	XCHI_IB_BF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCHI_IB_BF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Entering Firm	XCHI_FIRM_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XCHI_FIRM_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. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.
7. Output can be made available for one or more MPID's for a Firm.
8. The maximum number of fields supported on the NYSE Texas Output is 62. All events will be normalized to support the max length and if not applicable will display as comma separated and may be ignored.

9. Output Files will be available **after ~11 p.m. EST**.

Contact Information

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

Firm and Broker Output Records

This section defines the record formats for each event found in the Output files.

OAK/CRAK - Order/Cancel Acknowledgement Record

This record is created when an order is routed to either the BrokerPlex system or the NYSE Pillar Trading Engine (OAK record) or a Cancel Replace message is routed to the Trading Engine (CRAK record). This event is applicable to both IB and Firm Outputs.

Field #	Field Name	Description	Format	Valid Values
1	Record Type	Identifies the Event	String (10)	OAK - Order Ack CRAK - Cancel/Replace Ack
2	Source Exchange	Identifies the Exchange where the event takes place	String (10)	Platform MIC - XCHI = NYSE Texas BPLX = Broker Plex
3	Symbol	Security Symbol	String (24)	
4	RefSym ID	Unique symbol ID used for Market Data. I	String (24)	Example: XCHI.8778
5	Timestamp	Timestamp of the event	Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn
6	Account	Customer Assigned Internal Account Number sent in Tag 1	String (20)	
7	SenderCompID	Customer session SenderCompID	String (16)	
8	On Behalf Of (Firm Identifier)	Firm Identifier sent in Tag 115	String (6)	
9	On Behalf SubID	Trading Account Identifier sent in Tag 116	String (5)	
10	Sender Sub ID	SenderSubID	String (10)	
11	Originator	Order Originator	String (10)	
12	Client Order ID	Customer Assigned Client Order ID	String (40)	
13	Public Order ID	System Assigned Order ID	Integer (20)	

Field #	Field Name	Description	Format	Valid Values
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	Side	Order Side	String (1)	1 = Buy 2 = Sell 3 = Buy Minus (NYSE only) 4 = Sell Plus (NYSE only) 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt
16	Order Type	Type of Order	String (1)	1 = Market 2 = Limit P = Pegged R = Limit Cross
17	Time In Force	TIF instructions provided on the Order	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
18	Capacity	Order Capacity (Rule 80A)	String (1)	I - individual A - Agency P - Principal R – Riskless Principal Q = Error Trade
19	Trading Session Eligibility	Tells which sessions the Event is eligible for	Integer (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.

Field #	Field Name	Description	Format	Valid Values
20	Execution Instructions	Execution 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 v - Options Future Related
21	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 = Imbalance Offset 9 = Discretionary Peg Order D = Dark Primary Peg M = Discretion - execute up to Midpoint Price L = Discretion - execute up to Limit price. I = IDO Order
22	STP Flag	Order Self-Trade Prevention Instructions	String (1)	N - Cancel Newest order O - Cancel Oldest order C - Cancel Both orders D – Decrement orders

Field #	Field Name	Description	Format	Valid Values
23	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 8 – Min Fill Modifier
24	Order Timestamp	Order Received Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn	Time at which the Order was received by Matching Engine. For Source Exchange = BPLX, this will be the time the order was received in BPLEX.
25	Previous Pub Ord ID	Order ID of the Previous order in a Cancel/Replace chain	Integer (20)	
26	Quantity	Quantity of Event in Shares	Integer (20)	
27	Leaves Quantity	Order Quantity remaining after the Event	Integer (20)	
28	Price	Event Price	Decimal (22,8)	
29	Settlement Type	Type of Settlement provided by Customer	String (1)	0 – Regular Way 1 – Cash
30	Person ID	Introducing Broker ID	String (4)	
31	Parent Firm	Parent Firm associated with a Broker Order	String (6)	
32	Parent CLORDID	User assigned Order ID of Parent to this Order	String (40)	
33	Sender Type	Type of Connection used to send event	Integer (10)	0= Not Available 1 = Customer 2 = Service Bureau 3 = DMM 4 = Options MM 5 = Algo 6 = Broker Child 7 = Broker Only 8 = DMM GUI 11 - Broker Manual

Field #	Field Name	Description	Format	Valid Values
34	Tape	NMS Tape where Symbol is listed	String (1)	Tape of the Order Symbol A = XNYS C = XNAS B = All other Symbols
35	Broker OMS ID	Broker OMS ID	String (4)	
36	Deliver To	BPLX Instance	String (4)	
37	Destination	Destination of Child Order	String (5)	TRFN XCHI NOTH
38	Parent Flag	Denotes whether Order is a Parent or Child	String (1)	Y = Parent N = Child
39	Special Order Type	Denotes a QCT Transaction	Integer (1)	4 - QCT Trade
40	Bill To Indicator	This provides the ability to capture the Supplemental remote flag and the Supplemental Bill Flag Blotter fields	String (4)	B - Billing R - Remote BR - both
41	Clerk	Clerk ID who worked on behalf of the IB	String (10)	
42	CAT Event	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)	1 = Future Related 2 = Affiliate 3 = Affiliate / Future Related 4 = Prop Order 5 = Single Sided Parent Order
43	Message Sequence #	Sequence number to be used for CAT sorting	Integer (20)	
44	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
45	Locate Required	Locate Required provided on the inbound order or cancel-replace.	Numeric (1)	0 = No Locate Required 1 = Locate Required for SSH Shares

Field #	Field Name	Description	Format	Valid Values
46	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)	
47	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

The Cancel Record will contain Confirmations that a Cancel was processed

This record is created in response to a cancel request to capture the confirmation of the cancel has been successfully processed by the Pillar Trading Engine. This event is applicable to both the IB and Firm Outputs.

Field #	Field Name	Description/Values	Format	Comments
1	Record Type	Event Identifier	String (10)	CC = Confirm Cancel BLK = Bulk Cancel
2	Source Exchange	Identifies the Exchange where the event takes place	String (10)	Platform MIC - New values added XCHI = NYSE Texas BPLX = Broker Plex
3	Symbol	Security Symbol	String (24)	
4	Ref Sym ID	Unique symbol ID used for Market Data.	String (24)	Ex: XCHI.8778
5	Timestamp	Timestamp the cancel confirmation is provided by the Matching Engine	Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn
6	Account	Customer Assigned Internal Account Number sent in Tag 1	String (20)	
7	SenderCompID	Customer session SenderCompID	String (16)	
8	Firm Identifier	Firm Identifier sent in Tag 115	String (6)	
9	On Behalf SubID	Trading Account Identifier sent in Tag 116	String (5)	
10	Sender Sub ID	SenderSubID	String (10)	
11	Originator	Order Originator	String (10)	
12	Client Order ID	Customer Assigned Client Order ID	String (20)	
13	Public Order ID	System Assigned 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)	

Field #	Field Name	Description/Values	Format	Comments
15	Side	Order Side	String (1)	'1' - Buy '2' - Sell '3' - Buy Minus (NYSE only) '4' - Sell Plus (NYSE only) '5' - Sell Short '6' - Sell Short Exempt '8' - Cross '9' - Cross Short 'A' - Cross Short Exempt 'S' - Short Sell w/slide (Rule 201)
16	Order Type	Type of Order	String (1)	'1'= Self '2' = Limit '7' = Inside Limit 'P' = Pegged 'R' = Limit Cross
17	Time in Force	TIF instructions provided on the Order	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
18	Capacity	Order Capacity/Rule 80A indicator	String (1)	I - individual A - Agency P - Principal R – Riskless Principal Q - Error Trade
19	Trading Sessions eligibility	Tells which sessions the Event is eligible for	Integer (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.

Field #	Field Name	Description/Values	Format	Comments
20	Execution Instructions	Execution 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) ‘R’- Primary Peg ‘P’- Market Peg ‘M’- MPL (Midpoint Passive Liquidity) ‘N’ - non-displayed ‘y’ – Trade at ISO flag v - Options Future Related
21	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 = Imbalance Offset 9 = Discretionary Peg Order D = Dark Primary Peg M = Discretion - execute up to Midpoint Price L = Discretion - execute up to Limit price. I = IDO Order
22	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

Field #	Field Name	Description/Values	Format	Comments
23	Self-Trade Prevention Flag	Self-Trade Prevention (STP) flag provided on the order	String (1)	'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 Timestamp	Time the Cancel Request is received by the Matching Engine.	Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn
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	Broker OMS ID	Broker OMS ID	String (4)	
30	Parent Flag	Denotes whether Order is a Parent or Child	String (1)	Y = Parent N = Child
31	Special Order Type	Denotes a QCT Transaction	Integer (1)	4 - QCT Trade
32	Clerk	Clerk ID who worked on behalf of the IB	String (30)	
33	Sender Type	Type of Connection used to send event	Integer (10)	1 = Customer 2 = Service Bureau 3 = DMM 4 = Options MM 5 = Algo 6 = Broker Child 7 = Direct to Broker 8 = DMM GUI 11 - Broker Manual
34	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	

Field #	Field Name	Description/Values	Format	Comments
35	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

INF/AWF/EB - Internal/External Fill Record & Execution Bust

This record is created when an order is filled or a previous fill has been busted. The fill record represents a report or a report allocation, a bust or a bust re-allocation. This event is applicable to both the NYSE Firm and NYSE IB Outputs.

Field #	Field Name	Description/Values	Format	Comments
1	Record Type:	Event Type	String (10)	INF = Internal Fill AWF = Away Market Fill EB = Execution Bust
2	Source Exchange	Identifies the Exchange where the event takes place	String (10)	XCHI = NYSE Texas BPLX = Broker Plex
3	Symbol	Security Symbol	String (24)	
4	RefSym ID	GBO Assigned ID for the Symbol	String (24)	
5	Timestamp	Event Timestamp	Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn
6	Auction Reference ID	Provides Deal ID of the Auction if this execution is part of an Auction	Integer (20)	
7	Auction Type	Defines if Fill was part of an Auction	Integer (2)	Away Fill: Blank '0' – Early Morning/Session Auction '1' – No Auction i.e. Continuous Trading '2' – Core Auction '3' – Closing Auction '4' – Reopening Auction '5' – IPO Auction
8	Away Fill ID	Fill ID provided by Away Market	Decimal (22,8)	
9	Market Center	Away Market Center of Execution	String (5)	
10	Report Type	Defines the Type of Report	Integer (1)	1 – Normal/Continuous Trading fill i.e. all pre, core & post session Internal Fills 2 – All Auction fills 4 - Away Fill 5 - STP Billing/Pseudo Fill
11	Tape	NMS Tape where Symbol is listed	String (1)	XNYS = A XNAS = C All other listed mic's = B

Field #	Field Name	Description/Values	Format	Comments
12	Trading Session	Tells which sessions the Event is eligible for	Integer (1)	Trading session values are: '1' = Morning/early trading session '2' = Core trading session '3' = Late/After-hours trading session
13	Exec Quantity	Execution Quantity in Shares	Integer (20)	
14	Execution Price	Internal Fill/Away Fill: Execution Price. Execution Bust: Execution Price on the fill being busted.	Decimal (22,8)	
15	Deal Number	System Assigned Deal Number for an Execution	Integer (20)	
16	Account	Customer Assigned Internal Account Number sent in Tag 1 (sub-account on child cross execution records)	String (20)	
17	Sub-Account Name	Name Associated with the Sub-Account in Tag 1	String (100)	
18	SenderCompID	Customer session SenderCompID	String (16)	
19	On Behalf Of (Firm Identifier)	Firm Identifier sent in Tag 115	String (6)	
20	On Behalf SubID	Trading Account Identifier sent in Tag 116	String (5)	
21	Sender Sub ID	SenderSubID	String (10)	
22	Originator	Order Originator	String (10)	
23	Client Order ID	Customer Assigned Client Order ID	String (40)	
24	Public Order ID	System Assigned Order ID	Integer (20)	
25	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)	
26	Side	Order Side	String (1)	1 = Buy 2 = Sell 3 = Buy Minus (NYSE only) 4 = Sell Plus (NYSE only) 5 = Sell Short 6 = Sell Short Exempt

Field #	Field Name	Description/Values	Format	Comments
27	Order Type	Type of Order	String (1)	1 = Market 2 = Limit P = Pegged R = Limit Cross
28	Time In Force	TIF instructions provided on the Order	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
29	Capacity	Order Capacity (Rule 80A)	String (1)	I - individual A - Agency P - Principal R – Riskless Principal Q = Error Trade
30	Trading Session Eligible	Tells which sessions the Event is eligible for	Integer (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.

Field #	Field Name	Description/Values	Format	Comments
31	Execution Instructions	Execution 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 v - Options Future Related
32	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 = Imbalance Offset 9 = Discretionary Peg Order D = Dark Primary Peg M = Discretion - execute up to Midpoint Price L = Discretion - execute up to Limit price. I = IDO Order

Field #	Field Name	Description/Values	Format	Comments
33	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 8 – Min Fill Modifier
34	STP Flag	Order Self-Trade Prevention Instructions	String (1)	N - Cancel Newest order O - Cancel Oldest order C - Cancel Both orders D – Decrement orders
35	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)
36	Child Order ID	System Assigned Pub Order ID of Replenishment Child	String (30)	
37	Liquidity Indicator	Liquidity Indicator assigned by Matcher	String (5)	
38	Leaves Quantity	Order Leaves Quantity after event	Integer (20)	
39	Cumulative Quantity	Total quantity filled on this Order after this execution	Integer (20)	
40	Average Price	Average Price of all fills on this order after this Fill	Decimal (22,8)	
41	Parent Firm		String (5)	
42	Parent CLORDID	User assigned Order ID of Parent to this Order	String (30)	
43	Parent Order ID	BPLX assigned Order ID	String (30)	
44	Exec Broker	Executing Broker	String (5)	
45	Order Quantity	Quantity of Order in Shares	Integer (20)	
46	Limit Price	Order Limit Price	Decimal (22,8)	Limit Price on Order

Field #	Field Name	Description/Values	Format	Comments
47	Sender Type	Type of Connection used to send event	Integer (10)	1 = Customer 2 = Service Bureau 3 = DMM 4 = Options MM 5 = Algo 6 = Broker Child 7 = Direct to Broker 8 = DMM GUI 11 - Broker Manual
49	Participant Type	Defines Customer Role	Integer (10)	1 - Customer 2 - Market Maker/LMM 3 - DMM 4 - SLP 5 - NYSE Floor Broker
49	Publish Quantity	Publish Quantity in Shares	Integer (20)	
50	Broker OMS ID	Broker OMS ID	String (4)	
51	Reference Deal ID	System Assigned Deal Number for the referenced execution	Integer (20)	
52	Reference Execution Timestamp	Reference Execution Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn	YYYY-MM-DD hh:mm:ss.nnnnnnnn
53	Person ID	Introducing Broker Badge	String (4)	
54	IDB	IDB	String (20)	
55	Parent Flag	Denotes whether Order is a Parent or Child	String (1)	Y = Parent N = Child
56	Special Order Type	Denotes a QCT Transaction	Integer (1)	4 - QCT Trade
57	Settlement Type	Type of Settlement provided by Customer	String (1)	'0' or null – Regular '1' – Cash
58	Destination	Destination of the Child Order	String (5)	TRFN XCHI NOTH
59	Clerk	Clerk ID who worked on behalf of the IB	String (30)	
60	Message Sequence #	Sequence number to be used for CAT sorting	Integer (20)	

Field #	Field Name	Description/Values	Format	Comments
61	Sub-ID Indicator Flag (New)	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
62	Routing Strategy	Routing Strategy provided on the order	Integer (3)	1 - Midpoint Ping 2 - Retail Price Improvement Seeking 3 - Retail Midpoint Ping

ORJ/GRJ/CRJ - Order, Gateway and Cancel Reject Messages

The Reject Record reflects rejects from different points in the process

Rejects will come as:

- Order Rejects (ORJ),
- Native GW Rejects (GRJ),
- Cancel Rejects (CRJ)

Field #	Field Name	Description/Values	Size	Comments
1	Record Type	Event Identifier	String (10)	GRJ = Native GW Reject ORJ = Order Reject CRJ = Cancel Reject
2	Source Exchange	Identifies the Exchange where the event takes place	String (10)	XCHI = NYSE Texas BPLX = Broker Plex
3	Symbol	Security Symbol	String (24)	
4	RefSym ID	GBO Assigned ID for the Symbol	String (24)	
5	Timestamp	Event Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn	
6	Account	Customer Assigned Internal Account Number sent in Tag 1	String (20)	
7	SenderCompID	Customer session SenderCompID	String (16)	
8	Firm Identifier	Firm Identifier sent in Tag 115	String (6)	
9	On Behalf SubID	Trading Account Identifier sent in Tag 116	String (5)	
10	Sender Sub ID		String (10)	
11	Originator	Order Originator	String (10)	
12	Client Order ID	Customer Assigned Client Order ID	String (40)	
13	Pub OrderID	System Assigned 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)	

Field #	Field Name	Description/Values	Size	Comments
15	Side	Order Side	String (1)	1 = Buy 2 = Sell 3 = Buy Minus (NYSE only) 4 = Sell Plus (NYSE only) 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt
16	Order Type	Type of Order	String (1)	1 = Market 2 = Limit P = Pegged R = Limit Cross
17	Time In Force	TIF instructions provided on the Order	String (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
18	Capacity	Order Capacity (Rule 80A)	String(1)	I - individual A - Agency P - Principal R – Riskless Principal Q - Error Trade
19	Trading Session Eligible	Tells which sessions the Event is eligible for	Integer (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.

Field #	Field Name	Description/Values	Size	Comments
20	Exec Instructions	Order Exec Instructions	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	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 = Imbalance Offset 9 = Discretionary Peg Order D = Dark Primary Peg M = Discretion - execute up to Midpoint Price L = Discretion - execute up to Limit price. I = IDO Order

Field #	Field Name	Description/Values	Size	Comments
22	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 8 – Min Fill Modifier
23	STP Flag	Order Self-Trade Prevention Instructions	String (1)	N - Cancel Newest order O - Cancel Oldest order C - Cancel Both orders D – Decrement orders
24	Reject Code	Reject Code	Integer (10)	Reject Code per Appendix B on the protocol spec from https://www.nyse.com/pillar
25	Reject Reason	Reject Reason	String (50)	Reject Reason per Appendix B on the protocol spec from https://www.nyse.com/pillar
26	Reject Message Type	Reject Message Type	String (1)	1 - New order & Cancel Replace Reject 2 - Modify Reject 3 - Cancel Reject 4 - Bulk Cancel Reject 7 - Risk Control event
27	Quantity	Quantity of Event in Shares	String (9)	
28	Price	Price	String (20)	
29	Gateway Connection Type	Order Gateway Connection Type	String (1)	A – Legacy Binary (Obsolete) F – Legacy Fix (Obsolete) X – Native Fix P – Native Binary

Field #	Field Name	Description/Values	Size	Comments
30	Sender Type	Type of Connection used to send event	Integer (1)	1 = Customer 2 = Service Bureau 3 = DMM 4 = Options MM 5 = Algo 6 = Broker Child 7 = Direct to Broker 8 = DMM GUI 11 - Broker Manual
31	Tape	NMS Tape where Symbol is listed	String (1)	XNYS = A XNAS = C All other listed mic's = B
32	Broker OMS ID	Broker OMS ID	String (4)	
33	Parent Flag	Denotes whether Order is a Parent or Child	String (1)	Y = Parent N = Child
34	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
35	Sub-ID Indicator Flag (New)	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
36	Locate Required	Locate Required provided on the inbound order or cancel-replace.	Numeric (1)	0 = No Locate Required 1 = Locate Required for SSH Shares
37	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 Pre-trade Risk Controls, use of this tag may be configured as mandatory	Alphanumeric (4)	

Field #	Field Name	Description/Values	Size	Comments
38	Routing Strategy	Routing Strategy provided on the order	Numeric (3)	1 - Midpoint Ping 2 - Retail Price Improvement Seeking 3 - Retail Midpoint Ping

Appendices

Appendix A: Cancel Reason Code Descriptions

Cancel Code	Cancel Reason Description	Applicable Markets:
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	XNYS, ARCX, XASE
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	NYSE Texas 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: Event Mapping Matrix (By Output)

#	Event Type	NYSE Texas Firm Output	NYSE Texas IB Output
1	OAK (Algo Order Creation	☑	☑
2	CRAK (Algo Replacement Order Creation)	☑	☑
3	INF/AWF/EB (Algo Order Execution Report or Report Correction)	☑	☑
4	CC (Algo Order Cancel Confirmation)	☑	☑
5	Reject Messages (ORJ/GRJ/CRJ)	☑	☑

Appendix C: 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/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	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

#	Output	Available Markets	Available Subscriptions	Contents
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.

Appendix D: Away Market Center Codes

Old Code	New Market Center Codes	Description
0	48	BlockCross Ping
1	49	NASDAQ DIRECT (Tape A,B,C)
2	50	BOSTON (NASDAQ BSX) Direct
3	51	PHLX (NASDAQ PSX) DIRECT
4	52	NATIONAL STOCK EXCHANGE (NSX) Direct
5	53	American Direct feed
6	54	ARCA Direct feed
7	55	BATS Z DIRECT
8	56	BATS Y DIRECT
9	57	NYSE DIRECT
A	65	NYSE MKT SIP
B	66	BOSTON (NASDAQ BSX) SIP
C	67	NATIONAL STOCK EXCHANGE (NSX) SIP
F	70	NYSE Texas Direct feed
G	71	MEMX Direct
H	72	MIAX
J	74	DIRECT EDGA SIP
K	75	DIRECT EDGX SIP
L	76	LTSE
M	77	NYSE Texas Stock Exch SIP
N	78	NYSE SIP
P	80	ARCA SIP
Q	81	NASDAQ SIP Tape C
T	84	NASDAQ SIP Tape A/B
U	85	MEMX
V	86	IEX SIP

Old Code	New Market Center Codes	Description
X	88	PHLX (NASDAQ PSX) SIP
Y	89	BATS Y SIP
Z	90	BATS Z SIP
a	97	KCG 2 IOI
g	103	KCG 1 IOI
h	104	CITADEL IOI
o	111	Alternative Trading System (One Chronos)
r	114	HRT IOI
t	116	JANE ST IOI
u	117	ITG 1 IOI
v	118	TWO SIGMA IOI
x	120	DIRECT EDGA DIRECT
y	121	DIRECT EDGX DIRECT
300	300	MIAX Pearl