NYSE Agency and NYSE Broker Badge Interface Requirements Specification

NYSE Equities User Guide

NYSE Agency - Version 6.1 - 3/28/2025
NYSE Broker Badge - Version 10.1 - 3/28/2025

Table of Contents

General Information

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).

NYSE Broker Badge Output - contains all Orders, Cancels and Reports that originate or pass through a Floor Broker using the legacy broker systems and includes all Algo e-Quotes sent to NYSE Matching Engine. Additionally, this output provides all Pillar matching engine records for the new FB OMS and FBA activity.

NYSE Agency Output - contains all Orders, Cancels and Reports that originate or pass through the NY Broker Booth
1) System and includes Algo e-Quotes sent to the matching engine via a Broker. This out won't be available for broker which
are migrated to new Broker OMS system. All the broker events such as (PO, POCA, POC, CO, RECR, REC, POER,
COER, COERC and XCO) events are only available for customer using BUTP system. Customer who are migrated to new
2) broker oms will not receive broker event in output.

Naming Conventions and Formatting

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

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

4)

5) Standard timestamps will be reflected as HHMMSS.sssssssss except where noted.

a) Currently all Broker system generated timestamps only support out to microseconds and therefore nanoseconds will be zero padded to support future population.

b) Currently all Pillar Matching engine timestamps support out to nanoseconds.

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

Market	Report Type	Report Name
XNYSE	Broker Firm Agency	XNYS_AGENCY_BF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XNYS_AGENCY_BF_<AgencyID>_<MFTID>_YYYYMMDD_Vx.dat.gz
	Broker Firm Badge	XNYS_BADGE_BF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
		XNYS_BADGE_BF_<Badge#>_<MFTID>_YYYYMMDD_Vx.dat.gz

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NYSE Broker Badge output can be made available as individual files for each Broker Badge or a single consolidated output
10) for all Broker Badge Numbers for a Firm.

NYSE Agency output can be made available as individual files for each Agency or a signle consolidated output for all Broker Booth Agency ID's for a Firm.

The maximum number of fields supported on the NYSE Broker Badge Output is 85. All events will be normalized to support the max length and if not applicable will display as comma separated and may be ignored.

The maximum number of fields supported on the NYSE Agency Output is 61. 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 available after ~ 11 p.m.

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.

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

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Contact Information

13)

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

NYSE Agency and NYSE Broker Badge Output Formats

This section defines the records on the Badge and Agency Output files with a reference to scenarios that produce the records and whether they will appear on the Badge Output, Agency Output or both. Some of these Broker System messages are now added to the Firm Output as noted in the Record Descriptions.

PO Record – Parent Order

The term "parent order" is used to describe the order or replacement order submitted by customers to a Booth (Agency Destination) or directly to a Broker Handheld (Badge Destination). In addition, a PO record will be created for a locally entered order in BBSS (Agency Output only) or an order has been entered via Broker UTM (Agency Output only).

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"PO"
2	Timestamp	Time the Order is Accepted by a Broker System	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 only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)
7	Original TA Number	Order Number Assigned by NYSE to the Order being cancelled on a Cancel/Replace	Alphanumeric (6)	Starting with Z – for Booth destined orders Starting with 9 – for Broker destined direct to HHD orders Blank - if not available
8	Original Client Order ID	Order ID Provided by Customer for the Order being cancelled in a Cancel/Replace	Alphanumeric (20)	For Legacy GW orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB Sequence (NNNN) Date (MMDDYYYY)
9	Replace Indicator	Indicates whether or not this order is a replacement	Alphanumeric (1)	Blank - No "R" - Yes
10	Broker Badge ID	Badge ID of Broker on the Floor	Alphanumeric (4)	Provided when order is transferred to a Broker badge or direct to HHD Blank when not provided to Broker Badge
11	On Behalf Of (Firm Identifier)	For Legacy GW orders, contains Entering Firm Mnemonic Firm provided in Tag 115 on Order	Alpha	1-4 alpha characters

#	Field Name	Description	Format	Valid Values
		For Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).		
12	Clearing Firm Mnemonic	As provided by the customer, or if not provided as determined by the NYSE	Alpha (4)	
13	Symbol	Stock symbol and suffix	Alphanumeric	
14	Listing Market	Exchange specified by the customer	Alphanumeric	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
15	Side	Side of the market	Alphanumeric (1)	"B" – Buy "S" – Sell
16	Order Instructions	Order Instructions	Alphanumeric (1)	"SS" – Sell Short "SSE" – Sell Short Exempt Blank – value is not provided
17	Order Type	Order type	Alphanumeric	"MKT" - Market "LMT" - Limit "MOC" – Market On Close "LOC" – Limit on Close
18	Limit Price	Provided only when Order Type is "LMT" or "LOC"	Price (22,8)	
19	Order TIF	Time In Force provided on the order	Alphanumeric	"OPG" – At the Opening "DAY" – Day order "OC" – Immediate or Cancel
20	Order Quantity	Quantity of the Order in Shares	Integer (20)	
21	Account Type	Account Type provided on the order	Alphanumeric (1)	"A" = Agency "P" = Principal "R" = Riskless Principal "Q" = Error Trade
22	Self-Trade Prevention Indicator	STP Indicator provided on the order	Alphanumeric (1)	Blank – not provided "N" – Cancel arriving (new) STP interest "O" – Cancel resting (old) STP interest
23	Market Participant ID	Will be blank for Legacy GW orders For Native GW orders, contains the MPID submitted in Tag 115	Alphanumeric (4)	
24	As of Indicator	Applied when order is entered into the system at a later time after arrival due to system issues	Alphanumeric (1)	"Y" – yes "N" – no
25	As of Time	Applied when order is entered into a system at a later time after arrival because of system issues	HHMMSS	

#	Field Name	Description	Format	Valid Values
		local EST		
26	As of Date	Applied when order is entered into the system at a later time after arrival due to system issues	YYYYMMDD	
27	Customer Account	Optional free form text	Alphanumeric (32)	Up to 32 alphanumeric characters
28	Miscellaneous Text	Optional free form text of	Alphanumeric (52)	Up to 52 alphanumeric characters
29	Source	Indicates originating system of the Order	Alphanumeric	"CCG" – Order arrived from CCG (customer) "BBSS" – Order entered via Booth Display "UTM" – Order entered via UTM "BTHBR" – Ownership transfer from Booth to Broker "BRBTH" - Ownership transfer from Broker to Booth
30	Sent Time	Time when the transfer of ownership was sent (either from Booth to Broker or from Broker to Booth)	HHMMSS.sssssssss	Blank for orders that were not transferred
31	Connection ID	Unique identifier of each connection established by a Firm on CCG that is assigned by the Gateway	Alphanumeric (10)	Provided only when order Source = "CCG"
32	Sender Comp ID	Connection Login ID that identifies a Firm	Alphanumeric (11)	Provided only when order Source = "CCG"
33	Gateway Node	CCG Gateway Node	Alphanumeric (3)	Provided only when order Source = "CCG"
34	Sender Sub ID	Assigned value used to identify specific message originator	Alphanumeric (10)	Provided only when order Source = "CCG"
35	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.	HHMMSS.sssssssss	
36	CAT Event	Defines the CAT event specified by the broker for which the parent order should be represented as. Only supported for Source entry BBSS and UTM.	Alphanumeric (2)	OA = Order Accept NO = New Order
37	Message Sequence #	Sequence number to be used for CAT sorting	Numeric (20)	
38	ClientID	Will be populated with value received from fix tag 109 for Legacy Orders or MPID for Native GW orders.	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders
39	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

#	Field Name	Description	Format	Valid Values
40	Pillar User ID	Pillar Customer NGWy session UserID	Alphanumeric (8)	Local orders & Legacy Gwy flow: <Blank>
41	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

POCA Records – Parent Order Cancellation Arrival

This record captures when a request to cancel a parent order Booth-destined or Broker-destined order is received by the Broker UTP System. Cancellation requests can arrive via the Gateway, Booth Display, or UTM. This record type also captures the Cancel portion of the Cancel/Replace request that can arrive only from the Gateway. This record is displayed on both NYSE Agency and NYSE Broker Badge Outputs.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"POCA"
2	Timestamp	Time when cancellation request is accepted by the Broker Systems, 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)	Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY) for Legacy GW Orders only.
7	Replacement TA Number	Order Number Assigned by NYSE to the Order being cancelled on a Cancel/Replace	Alphanumeric (6)	Starting with Z – for Booth destined orders Starting with 9 – for Broker destined direct to HHD orders Blank - if not available
8	Replacement Client Order ID	Order ID Provided by Customer for the Order being cancelled on a Cancel/Replace	Alphanumeric (20)	For Legacy GW orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) must be a 2-3 character value Sequence (NNNN) must be a 4 digit numeric value (zero padded) Date (MMDDYYYY) must be in the format

#	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).	Alpha (4)	
10	Clearing Firm Mnemonic	As provided by the customer, or if not provided as determined by the NYSE	Alpha (4)	
11	Symbol	Stock symbol and suffix	Alphanumeric (24)	
12	Listing Market	Exchange specified by the customer	Alphanumeric (1)	N - NYSE P = NYSE 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	Order Instructions	Order Instructions	Alphanumeric	“SS” – Sell Short “SSE” – Sell Short Exempt Blank – value is not provided
15	Order Type	Order type of the order	Alphanumeric	“MKT” - Market “LMT” - Limit “MOC” – Market on Close “LOC” – Limit On Close
16	Limit Price	Provided only when Order Type is “LMT” or “LOC”	Price (22,8)	
17	Order TIF	Time In Force provided on the Order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel
18	Cancel Request Quantity	Quantity in shares to be cancelled	Numeric (20)	
19	Cancellation Request Source	Indicates the source of the cancellation request	Alphanumeric	“CCG” – request arrived from CCG (customer) “BBSS” – request entered via Booth Display “UTM” – request entered via UTM “FBLK” – Firm initiated Bulk Cancel “BLK” – System initiated Bulk Cancel “COD” – Cancel On Disconnect
20	Connection ID	Unique identifier of each connection established by a Firm on the CCG that is assigned by the Gateway (10 character length)	Alphanumeric (10)	Provided only when Cancellation Request Source = “CCG”
21	Sender Comp ID	Connection Login ID that identifies a firm (11 character long)	Alphanumeric (11)	Provided only when Cancellation Request Source = “CCG”
22	Gateway Node	CCG Gateway Node (3 character long)	Alphanumeric (3)	Provided only when Cancellation Request Source = “CCG”

#	Field Name	Description	Format	Valid Values
23	As of Indicator	Applied when order is entered into the system at a later time after arrival due to system issues	Alphanumeric	
24	As of Time	Applied when order is entered into a system at a later time after arrival because of system issues local EST	HHMMSS	
25	As of Date	Applied when order is entered into the system at a later time after arrival due to system issues	YYYYMMDD	
26	Order Arrival Time	Original Order Arrival Time for order being cancelled	HHMMSS.sssssssss	
27	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
28	Market Participant ID	Will be blank for Legacy GW orders. For Native GW orders, contains the MPID submitted in Tag 115	Alphanumeric (4)	
29	ClientID	Will be populated with value received from fix tag 109 for Legacy Orders or MPID for Native GW orders.	Alphanumeric (4)	
30	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
31	Pillar User ID	Pillar Customer NGWy session UserID	String (8)	Local orders & Legacy Gwy flow: <Blank>
32	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

POC Records – Parent Order Cancellation

This record is created when a parent order cancel (POCA event) is confirmed by the Booth or Broker as a result of a received cancel request or because of the system initiated cancel. This record is displayed on both NYSE Agency and NYSE Broker Badge Outputs.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	“POC”
2	Timestamp	Time the cancellation is applied to the interest; local EST	HHMMSS.sssssssss	

#	Field Name	Description	Format	Valid Values
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	Alpha numeric (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 only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) must be a 2-3 character value; Sequence (NNNN) must be a 4 digit numeric value (zero padded) Date (MMDDYYYY) must be in the format
7	Replacement TA Number	Order Number assigned by NYSE to the Order being cancelled on a Cancel/Replace	Alphanumeric (6)	Starting with Z – for Booth destined Orders Starting with 9 – for Broker destined direct to HHD Orders Blank - if not available
8	Replacement Client Order ID	Order ID Provided by Customer for the Order being cancelled in a Cancel Replace	Alphanumeric (20)	For Legacy GW orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) must be a 2-3 character value Sequence (NNNN) must be a 4 digit numeric value (zero padded) Date (MMDDYYYY) must be in the format
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).	Alpha (4)	
10	Clearing Firm Mnemonic	As provided by the customer, or if not provided as determined by the NYSE	Alpha (4)	
11	Symbol	Stock symbol and suffix	Alphanumeric (24)	
12	Listing Market	Exchange specified by the customer	Alphanumeric (1)	N - NYSE P = NYSE 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

#	Field Name	Description	Format	Valid Values
14	Type of Interest	Not supported in Broker UTP for parent orders	Alphanumeric	Blank
15	Order Instructions	Order Instructions	Alphanumeric	"SS" – Sell Short "SSE" – Sell Short Exempt Blank – value is not provided
16	Order Type	Order type	Alphanumeric	"MKT" - Market "LMT" - Limit "MOC" – Market On Close "LOC" – Limit On Close
17	Limit Price	Provided only when Order Type is "LMT" or "LOC"	Price (22,8)	
18	Order TIF	Time In Force provided on the order	Alphanumeric	"OPG" – At the Opening "DAY" – Day order "OC" – Immediate or Cancel
19	Cancelled Quantity	Cancelled quantity in shares of the cancelled Order	Numeric (20)	
20	Leaves Quantity	Leaves quantity in shares of the cancelled Order	Numeric (20)	
21	Cancellation Source	Identifies the source initiating this cancellation	Alphanumeric	"CCG" – single order cancellation arrives from the customer "BBSS" – single order cancellation originated from Booth Display "UTM" – single order cancellation originated from UTM "FBLK" – Firm initiated Bulk Cancel "BLK" – System initiated Bulk Cancel "COD" – Cancel On Disconnect "KILL" – Hard Kill from UTM "DONE" – Done for Day "CXL" – Unsolicited UROUT response
22	Connection ID	Unique identifier of each connection established by a Firm on the CCG that is assigned by the Gateway	Alphanumeric (10)	Provided only when Cancellation Request Source = "CCG"
23	Sender Comp ID	Connection Login ID that identifies a firm	Alphanumeric (11)	Provided only when Cancellation Request Source = "CCG"
24	Gateway Node	CCG Gateway Node	Alphanumeric (3)	Provided only when Cancellation Request Source = "CCG"
25	As of Indicator	Applied when order is entered into the system at a later time after arrival due to system issues	Alphanumeric	"Y" – yes "N" – no
26	As of Time	Applied when order is entered into a system at a later time after arrival because of system issues local EST	HHMMSS	
27	As of Date	Applied when order is entered into the system at a later time after arrival due to system issues	YYYYMMDD	
28	Order Arrival Time	Original Order Arrival Time for order being cancelled	HHMMSS.sssssssss	
29	Cancel Arrival Time	Time the Cancel Request was received	HHMMSS.sssssssss	
30	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric	

#	Field Name	Description	Format	Valid Values
31	Market Participant ID	Will be blank for Legacy GW orders For Native GW orders, contains the MPID submitted in Tag 115	Alphanumeric (4)	
32	ClientID	Will be populated with value received from fix tag 109 for Legacy Orders or MPID for Native GW orders.	Alphanumeric (4)	
33	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
34	Pillar User ID	Pillar Customer NGWy session UserID	Alphanumeric 8)	Local orders & Legacy Gwy flow: <Blank>
35	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

CO Records – Child Order Creation

This record is generated when a Child orders is created by a Broker from the Broker display(i.e. HHD) or generated by an Algo Provider. This record is displayed on NYSE Broker Badge Output only.

Note: Orders generated by the Algo provider can be found using the OAK or CRAK events.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	“CO”
2	Timestamp	Time the Child Order is sent. Local EST	HHMMSS.sssssssss	
3	TA Number	Order Number Assigned by NYSE	Alphanumeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
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 only: Format for DOT, e-Quote, and Cross: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)

#	Field Name	Description	Format	Valid Values
				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
7	Original TA Number	Order Number assigned by NYSE to the Order being cancelled on a Cancel/Replace	Alphanumeric (6)	Blank
8	Original Client Order ID	Order ID provided by Customer for the Order being cancelled in a Cancel/Replace	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 - if not available
9	Parent Order TA Number	TA Number of the Parent Order to connect Child Order back to its Parent	Alphanumeric (6)	Starting with Z – for Booth destined orders Starting with 9 – for Broker destined direct to HHD Orders
10	Parent Order Client Order ID	Client Order ID of the Parent Order to connect this Child Order back to its parent; populated for DOT, e-Quote, and Algo Child Orders	Alphanumeric (20)	For Legacy GW Orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)
11	Replace Indicator	Indicates whether or not the Child Order replaces an existing Child Order	Alphanumeric (1)	Blank - No “R” – Yes
12	e-Quote ID	A 10 character alphanumeric value that is unique for each e-Quote created	Alphanumeric (10)	Blank - for DOT and Algo orders
13	Layer Link ID	A 10 character alphanumeric value that is unique for each e-Quote created unless part of a Layered e-Quote	Alphanumeric (10)	Blank - for DOT and Algo orders

#	Field Name	Description	Format	Valid Values
14	On Behalf Of (Firm Identifier)	Contains the Entering firm mnemonic of the Parent Order sent over the Legacy GW (used on the Child Order (DOT, e-Quote and Algo) For Parent Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alphanumeric (4)	
15	Clearing Firm Mnemonic	Clearing firm mnemonic of the Parent Order is used on the Child Order (DOT, e-Quote and Algo)	Alphanumeric (4)	
16	Symbol	Stock symbol and suffix of the Parent Order if used on the Child Order	Alphanumeric (24)	
17	Listing Market	Exchange specified by the customer; Security Exchange of the Parent Order is used on the Child Order	Alphanumeric (1)	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
18	Side	Side as provided on the Parent Order unless Buy instructions were modified by the display	Alphanumeric (1)	“B” – Buy “S” – Sell
19	Type of Interest	Identifies the type of Child Order	Alphanumeric	Blank - DOT order “EQAA” – Basic e-Quote “EQBB” - e-Quote with Reserve “EQGA” – Yielding G-Quote “EQGB” – Yielding Reserve G-Quote “EQDA” – e-Quote with discretion “EQDB” – e-Quote with discretion and reserve “EQDY” - Yielding D-Order “ALGO” – Algo Child Order
20	Order Instructions	Order Instructions	Alphanumeric	“SS” – Sell Short “SSE” – Sell Short Exempt Blank – value is not provided
21	Order Type	Order type provided on the child order	Alphanumeric	“MKT” – Market Order “LMT” – Limit Order “MOC” – Market on Close Order “LOC” – Limit on Close Order
22	Limit Price	Provided only when Order Type is “LMT” or “LOC”	Price (22,8)	
23	Order TIF	Time in force provided on the Child Order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel
24	Execution Instructions	Execution instructions	Alphanumeric	“MPL” Blank for non MPL orders
25	Routing Instructions	Routing Code for Child Order as specified by the display	Alphanumeric	“NX” – default if Routing Code is not specified “SOC” “DNS” “CO” “ALO”

#	Field Name	Description	Format	Valid Values
26	Quantity	Order quantity in shares	Numeric (20)	
27	Publish Quantity	Published Quantity of the Reserve Order; quantity is in shares and multiples of the stock's Round Lot parameter; Field is blank when Child Order is a: 1) DOT order; 2) Simple e-Quote	Numeric (20)	Blank – Algo order, DOT order or ResPubQty is not provided 0 – is a valid value
28	Do Not Display Indicator	Do Not Display to DMM Indicator for a Reserve e-Quote (EQBB, EQGB, EQDB)	Alphanumeric (1)	"Y" – do not display "N" – display
29	Same Side Pegging Indicator	Indicates that an e-Quote is pegging to the same side NBBO	Alphanumeric (1)	"Y" – yes "N" – no Blank – if not "EQDA" or "EQDB"
30	Opposite Side Pegging Indicator	Indicates that an e-Quote is pegging to the opposite side NBBO	Alphanumeric	Future use
31	Ceiling/Floor Price	Ceiling or Floor price must be provided when one of the pegging indicators is set; Ceiling price should not be lower than Limit Price of a Buy e-Quote; Floor price should not be higher than Limit Price of a Sell e-Quote.	Price (22,8)	If provided, value must be greater than 0 Blank – if not "EQDA" or "EQDB"
32	Min Peg To Size	Minimum Quantity for a pegging e-Quote to peg to	Numeric (20)	Blank – if not "EQDA" or "EQDB"
33	Peg Offset	Offset price for a pegging e-Quote	Price (22,8)	Future use
34	Max Discretionary Volume	Discretionary Max Volume is required when Discretionary Price Range is provided	Numeric (20)	Blank – if not "EQDA" or "EQDB"
35	Discretionary Price Range	Discretionary Price Range provided on a d-Quote (EQDA or EQDB)	Price (22,8)	Blank – if not "EQDA" or "EQDB"
36	ITS All Indicator	ITS All indicator	Alphanumeric (1)	"Y" – yes "N" – no Blank – if not "EQDA" or "EQDB"
37	Opposite Side Min Size	Opposite side min size quantity in shares and in multiple of the stock's Round Lot parameter	Numeric (20)	Blank – if not "EQDA" or "EQDB" or "MPL e-Quote
38	Min Trade Size	Minimum quantity guaranteed to be executed on NYSE; quantity is in shares	Numeric (20)	Blank – if not "EQDA" or "EQDB" or IOC e-Quote
39	Account Type	Account Type of the Parent Order used on the Child Order	Alphanumeric (1)	"A" = Agency "P" = Principal "R" = Riskless Principal "Q" = Error Trade
40	Self-Trade Prevention Indicator	Self-Trade Type of the parent order is used on the child	Alphanumeric (1)	Blank – not provided "N" – Cancel arriving (new) STP interest "O" – Cancel resting (old) STP interest
41	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching .	Alphanumeric (4)	

#	Field Name	Description	Format	Valid Values
		For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).		
42	Customer Account	Customer Account of the Parent Order if used on the Child Order	Alphanumeric (32)	
43	Miscellaneous Text	Miscellaneous Text	Alphanumeric (52)	Blank
44	Algo Vendor Name	Algo Vendor name as specified on the display; populated only for Algo Orders	Alphanumeric (32)	Blank - for DOT, e-Quote
45	Algo Strategy	A target strategy provided by the Broker UTP to the Algo; populated only for Algo Orders	Alphanumeric (32)	Blank - for DOT, e-Quote
46	Start Time	If not specified, it is the current time; populated only for Algo Orders; local EST	HHMMSS	Blank - for DOT, e-Quote
47	End Time	If not specified, it is defaulted to the closing time (16:00:00 or 13:00:00); populated only for Algo Orders; local EST	HHMMSS	Blank - for DOT, e-Quote
48	Source of Entry	Indicates which display the Child Order was created	Alphanumeric	"BBSS" – Booth Display "HHD" – Broker Display
49	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
50	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
51	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
52	Sender Sub ID	Assigned value used to identify specific message originator	Alphanumeric (10)	May be provided on all Child Order types except Cross Child Orders
53	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
54	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
55	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tage 109)	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders

RECR Record - Child Order Recall Request

This record captures when a request to partially or fully recall a child order is received by the Broker UTP from a Booth or Broker display. This record type also captures the Recall portion of the Recall/Replace request. This record will only appear on the NYSE Broker Badge Output.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"RECR"

#	Field Name	Description	Format	Valid Values
2	Timestamp	Time when recall request is accepted by the Broker Systems; local EST	HHMMSS.sssssssss	
3	TA Number	Order Number assigned by NYSE	Alphanumeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
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 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
7	Replacement TA Number	Order Number assigned by NYSE to the Order that replaces the Order being recalled	Alphanumeric (6)	Blank
8	Replacement Client Order ID	Order ID Provided by Customer for the Order that replaces the Order being recalled	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” –

#	Field Name	Description	Format	Valid Values
				for Algo recall.
9	On Behalf Of (Firm Identifier)	Contains the Entering firm mnemonic of the Parent Order sent over the Legacy GW (used on the Child Order (DOT, e-Quote and Algo) For Parent Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alpha (4)	
10	Clearing Firm Mnemonic	Clearing firm mnemonic of targeted Order to be recalled	Alpha (4)	
11	Symbol	Stock symbol and suffix of the Parent Order is used on the Child Order	Alphanumeric (24)	
12	Listing Market	Security Exchange as provided on the targeted Order	Alphanumeric (1)	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
13	Side	Side of the market as provided on the targeted Order	Alphanumeric (1)	“B” – Buy “S” – Sell
14	Type of Interest	Identifies the type of Child Order	Alphanumeric	Blank - DOT order “EQAA” – Basic e-Quote “EQBB” - e-Quote with Reserve “EQGA” – Yielding G-Quote “EQGB” – Yielding Reserve G-Quote “EQDA” – e-Quote with discretion “EQDB” – e-Quote with discretion and reserve “EQDY” - Yielding D-Order “ALGO” – Algo Child Order
15	Order Instructions	Side instructions as provided on the targeted Order		“SS” – Sell Short “SSE” – Sell Short Exempt “C” – Cross “Blank – value is not provided
16	Order Type	Order type provided on the targeted Order	Alphanumeric	“MKT” – Market order “LMT” – Limit order “MOC” – Market on Close order “LOC” – Limit on Close order
17	Limit Price	Limit price of the targeted Order	Price (22,8)	
18	Order TIF	Time in force provided on the targeted Order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel

#	Field Name	Description	Format	Valid Values
19	Execution Instructions	Execution Instructions provided on the targeted Order	Alphanumeric	"MPL" Blank for non-MPL Orders and Cross
20	Routing Instructions	Routing Code as specified on targeted Order	Alphanumeric	"NX" – default if Routing Code is not specified "SOC" "DNS" "CO" "ALO"
21	Recall Request Quantity	Quantity in shares to be recalled	Numeric (20)	
22	Recall Request Source	Indicates the source of the cancellation request	Alphanumeric	"BBSS" – Booth Display "HHD" – Broker Display "UTM" – request entered via UTM "FBLK" – Firm initiated Bulk Cancel "BLK" – System initiated Bulk Cancel "COD" – Cancel On Disconnect
23	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
24	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
25	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
26	Parent TA Number	Turnaround Number associated with the Parent Order	Alphanumeric (6)	
27	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
28	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
29	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
30	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tage 109)	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders

REC Record – Child Order Recalled

This record is created when a child or cross order is recalled by the Broker and contains the actual recalled quantity, which may be different then the quantity requested for recall (captured by the Child Order Recall Request Arrival – [RECR] record type). This record is only applicable to the NYSE Broker Badge Output.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"REC"
2	Timestamp	Time when recall is performed by the Broker Systems; local EST	HHMMSS.sssssssss	
3	TA Number	NYSE System assigned Identifier	Numeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
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 Recalled 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
7	Replacement Client Order ID	Client Order ID of the Recall/Replaced 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

#	Field Name	Description	Format	Valid Values
				XX – “01” for Algo Order/Replacement Order; “02” – for Algo recall
8	On Behalf Of (Firm Identifier)	Contains the Entering firm mnemonic of the Parent Order sent over the Legacy GW (used on the Child Order (DOT, e-Quote and Algo) For Parent Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alphanumeric (4)	
9	Clearing Firm Mnemonic	Clearing firm mnemonic of the recalled Order	Alphanumeric (4)	
10	Symbol	Stock symbol and suffix of the recalled Order	Alphanumeric (24)	
11	Listing Market	Security Exchange as provided on the recalled order	Alphanumeric (1)	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
12	Side	Side of the market of the recalled Order	Alphanumeric (1)	“B” – Buy “S” – Sell Blank – for Crosses
13	Type of Interest	Identifies the type of the recalled Order	Alphanumeric	Blank - DOT order “EQAA” – Basic e-Quote “EQBB” - e-Quote with Reserve “EQGA” – Yielding G-Quote “EQGB” – Yielding Reserve G-Quote “EQDA” – e-Quote with discretion “EQDB” – e-Quote with discretion and reserve “EQDY” - Yielding D-Order “ALGO” – Algo child Order
14	Order Instructions	Side instructions of the recalled Order	Alphanumeric	“SS” – Sell Short “SSE” – Sell Short Exempt “C” – Cross “CS” – Cross Short “CSE” – Cross Short Exempt Blank – value is not provided
15	Order Type	Order type provided on the Child Order	Alphanumeric	“MKT” – Market order “LMT” – Limit order “MOC” – Market on Close order “LOC” – Limit on Close order
16	Limit Price	Limit price of the recalled Order	Price (22,8)	
17	Order TIF	Time in force of the recalled Order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order

#	Field Name	Description	Format	Valid Values
				"OC" – Immediate or Cancel
18	Execution Instructions	Execution Instructions of the recalled Order	Alphanumeric	"MPL" Blank - for non-MPL Orders
19	Routing Instructions	Routing Code of the recalled Order	Alphanumeric	"NX" – default if Routing Code is not specified "SOC" "DNS" "CO" "ALO"
20	Recalled Quantity	Recalled quantity in shares of the Child Order	Numeric (20)	
21	Leaves Quantity	Leaves quantity in shares of the Child Order after recall	Numeric (20)	
22	Recall Source	Identifies the source initiating the recall; if a Parent Order is cancelled, all associated Child Orders are recalled	Alphanumeric	Child Order is recalled from a display: "BBSS" – recall from Booth Display "HHD" – recall from Broker Display "UTM" – single order cancellation originated from UTM "FBLK" – Firm initiated Bulk Cancel "BLK" – System initiated Bulk Cancel "COD" – Cancel On Disconnect "KILL" – Hard Kill from UTM "DONE" – Done for Day "CCG" – Unsolicited cancellation from CCG
23	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
24	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
25	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
26	Parent TA Number	Turnaround Number of the Parent Order	Alphanumeric (6)	
27	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
28	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
29	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
30	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders

#	Field Name	Description	Format	Valid Values
		Tag equivalent of Tage 109)		

POER Record – Parent Order Execution Report

This record captures execution report of a parent order that can be manually executed in the Booth or Broker Display, in UTM, or derived from a child order execution. A parent order execution report will be generated for each child order execution report. This record is applicable to both the NYSE Agency and NYSE Broker Badge Outputs.

#	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

#	Field Name	Description	Format	Valid Values
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
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 = NYSE 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

#	Field Name	Description	Format	Valid Values
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	Average Price	Calculated value representing average price of all executions against a Parent Order	Formatted Currency	
24	Quantity	Executed quantity of the Parent Order in shares	Numeric	
25	Cumulative Executed Quantity	Calculated value representing cumulative quantity of executions against a Parent Order	Numeric	
26	Leaves Qty	Current Remaining Leaves in shares; if order is fully executed, this field is set to zero (0)	Numeric	
27	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 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

#	Field Name	Description	Format	Valid Values
28	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)
29	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
30	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
31	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
32	Contra Trade Time	Contra Trade Time as received on the Child Order execution; local EST	Alphanumeric	Format: HHMMSS
33	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. 000000 – for Cross, third party Algo Order away execution, and a manual report

#	Field Name	Description	Format	Valid Values
34	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 "I" – International Securities Exchange "H" - MIAX "J" – Direct Edge A "K" – Direct Edge X "L" - LTSE "M" – NYSE Texas "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).
35	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
36	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
37	Connection ID	Unique identifier of each connection established by a Firm on the CCG that is assigned by the Gateway	Alphanumeric (10)	

#	Field Name	Description	Format	Valid Values
38	Sender Comp ID	Connection Login ID that identifies a firm	Alphanumeric (11)	
39	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
40	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
41	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
42	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
43	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tage 109)	Alphanumeric (10)	Only populated on Native Gateway (NGW) Orders
44	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
45	Pillar User ID	Pillar Customer NGWy session UserID	String (8)	Local orders & Legacy Gwy flow:
46	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
47	Execution ID	Value includes Client Order ID along with the Expanded Activity ID (updated for the ERC)	Alphanumeric	

POERC Record – Parent Order Execution Report Correction

This record captures Execution Report Corrections against a parent order received from Booth Display, UTM GUI or derived from the child order execution report correction. Supported types of the Execution Report Corrections for parent orders are the same as for child orders: Bust, Price Change and Name Change. When execution is busted, the executed order quantity is not reinstated. This record is applicable to both the NYSE Agency and NYSE Broker Badge Outputs.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	“POERC”

#	Field Name	Description	Format	Valid Values
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)	

#	Field Name	Description	Format	Valid Values
11	Symbol	Stock symbol and suffix	Alphanumeric (24)	
12	Listing Market	Exchange specified by the customer	Alphanumeric (1)	N - NYSE P = NYSE 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	Average Price	Calculated value representing average price of all executions against a Parent Order taking into account busted or changed execution price	Price (22,8)	
26	Quantity	Executed quantity of the Parent Order in shares	Numeric (20)	

#	Field Name	Description	Format	Valid Values
27	Cumulative Executed Quantity	Calculated value representing cumulative quantity of executions against a Parent Order taking into account a busted execution	Numeric (20)	
28	Leaves Qty	Current Remaining Leaves in shares; if order is fully executed, this field is set to zero (0)	Numeric (20)	
29	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 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
30	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)	
31	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)	
32	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")
33	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
34	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

#	Field Name	Description	Format	Valid Values
35	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 "I" – International Securities Exchange "H" - MIAX "J" – Direct Edge A "K" – Direct Edge X "L" - LTSE "M" – NYSE Texas "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).
36	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
37	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
38	ERC Type	Identifies the type of the correction	Alphanumeric	"BUST" – Bust "PRICE" – Price Correction "NAME" – Name Correction "NAME_PRICE" – Name & Price Correction
39	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"

#	Field Name	Description	Format	Valid Values
40	Connection ID	Unique identifier of each connection established by a Firm on the CCG that is assigned by the Gateway	Alphanumeric (10)	
41	Sender Comp ID	Connection Login ID that identifies a firm	Alphanumeric (11)	
42	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
43	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
44	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
45	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
46	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tage 109)	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders
47	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
48	Pillar User ID	Pillar Customer NGWy session UserID	Alphanumeric (8)	Local orders & Legacy Gwy flow: <Blank>
49	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
50	Execution ID	Value includes Client Order ID along with the Expanded Activity ID (updated for the ERC)	Alphanumeric(20)	
51	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	Alphanumeric(20)	

COER Record – Child Order Execution Report

This record captures each Child order execution report (DOT, e-Quote , and Algo) received by the broker UTP from the Trading Engine via CCG. This is a one-sided execution report. This record will only display on the NYSE Broker Badge Output.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	“COER”
2	Timestamp	Time when child order execution report is received by the Broker Systems; local EST	HHMMSS.sssssssss	
3	TA Number	NYSE assigned Order Identifier of the Child Order	Alphanumeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
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 Child Order; for Cross this is the same value as provided on the Recall/Replace (Note: this is the same value known by the Trading Engine)	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
7	Parent Order TA Number	TA Number of the Parent Order; populated for DOT, e-Quote, and Algo Child Orders	Alphanumeric (6)	
8	Parent Order Client Order ID	Client Order ID of the Parent Order; populated for DOT, e-Quote, and Algo Child Orders	Alphanumeric (20)	For Legacy GW Orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)
9	OBR Clearing Firm ID	Third-party Algo clearing number on away market	Alphanumeric (4)	Blank - for DOT, e-Quote
10	OBR Clearing Market ID	Third-party Algo Away Market indicator	Alphanumeric (1)	Blank - for DOT, e-Quote

#	Field Name	Description	Format	Valid Values
11	On Behalf Of (Firm Identifier)	Contains the Entering firm mnemonic of the Parent Order sent over the Legacy GW (used on the Child Order (DOT, e-Quote and Algo) For Parent Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alphanumeric (4)	
12	Clearing Firm Mnemonic	Clearing firm mnemonic provided on the Child Order	Alphanumeric (40	
13	Symbol	Stock symbol and suffix provided on the Child Order	Alphanumeric (24)	
14	Listing Market	Security Exchange provided on the Child Order	Alphanumeric (1)	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
15	Side	Side instructions provided on the Child Order	Alphanumeric (1)	"B" – Buy "S" – Sell
16	Type of Interest	Identifies the type of Child Order	Alphanumeric	Blank - DOT order "EQAA" – Basic e-Quote "EQBB" - e-Quote with Reserve "EQGA" – Yielding G-Quote "EQGB" – Yielding Reserve G-Quote "EQDA" – e-Quote with discretion "EQDB" – e-Quote with discretion and reserve "EQDY" - Yielding D-Order "ALGO" – Algo Child Order
17	Order Instructions	Order instructions	Alphanumeric	"SS" – Sell Short "SSE" – Sell Short Exempt Blank – value is not provided
18	Order Type	Order type provided on the Child Order	Alphanumeric	"MKT" – Market order "LMT" – Limit order "MOC" – Market on Close order "LOC" – Limit on Close order
19	Limit Price	Limit Price provided on the Child Order	Price (22,8)	
20	Order TIF	Time in Force provided on the Child Order	Alphanumeric	"OPG" – At the Opening "DAY" – Day order "OC" – Immediate or Cancel
21	Execution Instructions	Execution instructions of the Child Order	Alphanumeric	"MPL" Blank - for non-MPL orders
22	Routing Instructions	Routing Code for Child Order	Alphanumeric	"NX" – default if Routing Code is not specified "SOC" "DNS" "CO"

#	Field Name	Description	Format	Valid Values
				"ALO"
23	Order Quantity	Order quantity in shares provided on the Child Order	Numeric (20)	
24	Customer Account	Customer Account as provided on the Child Order	Alphanumeric (32)	
25	Account Type	Account Type as provided on the Child Order	Alphanumeric (1)	"A" = Agency "P" = Principal "R" = Riskless Principal "Q" = Error Trade
26	Price	Price of the execution (supports values up to 6 decimal places)	Price (22,8)	
27	Average Price	Calculated value representing average price of all executions or zero (0) based on CCG firm flag	Price (22,8)	
28	Quantity	Executed quantity of the Child Order in shares	Numeric (20)	
29	Cumulative Executed Quantity	Calculated value representing cumulative quantity of all executions or zero (0) based on CGG Firm flag	Numeric (20)	
30	Leaves Qty	Current Remaining leaves in shares; if order is fully executed, this field is set to zero (0)	Numeric (20)	
31	Billing Indicator	Billing Indicator as assigned by the matching engine based on the category of the execution; populated for NYSE executions	Alphanumeric (4)	For Legacy GW Orders: 1 = Taker 2 = Provider 3 = Blended 4 = Opening Prior Day Order 5 = Opening 6 = Closing 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

#	Field Name	Description	Format	Valid Values
32	Displayed Liquidity Indicator	Quantity displayed at point of sale	Numeric (1)	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)
33	Executing Broker ID	Broker badge number (4 digit number padded with zero)	Numeric (4)	
34	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)	
35	Contra Broker	Contra Broker mnemonic	Alphanumeric (4)	“ANON” – for DOT, e-Quote, or Algo “CRS” – for Cross Third-party Contra Clearing Name (e.g. “GLP”)
36	Contra Trade Time	Contra Trade Time. Local EST	HHMM HHMMSS	
37	DBK Link Number	NYSE assigned execution number on interest executed at the Post	Numeric (20)	Up to 20 digits for Native GW orders. 6 digits for Legacy GW orders. 000000 – Third-party Algo away executions

#	Field Name	Description	Format	Valid Values
38	Executed Away Market Center	Field is populated only for away executions and 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 "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).
39	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
40	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
41	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
42	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
43	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
44	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
45	Market	For Legacy GW orders, conrains	Alphanumeric (4)	

#	Field Name	Description	Format	Valid Values
	Participant ID	Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).		
46	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tage 109)	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders

COERC Record – Child Order Execution Report Correction

This record captures Execution Report Correction performed against a child order (DOT, e-Quote, and Algo) received from the UTP Trading Engine. Execution Report Correction types supported for child orders are: Bust, Price Change and Name Change. This record will only appear on the NYSE Broker Badge Output.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"COERC"
2	Timestamp	Time when an execution report correction against a child order is received by the Broker Systems; local EST	HHMMSS.sssssssss	
3	TA Number	NYSE assigned Order identifier of the Child Order	Alphanumeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
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 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) 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; "02" – for Algo recall

#	Field Name	Description	Format	Valid Values
7	Parent Order TA Number	TA Number of the Parent Order; populated for DOT, e-Quote, and Algo Child Orders	Alphanumeric (6)	
8	Parent Order Client Order ID	Client Order ID of the Parent Order; populated for DOT, e-Quote, and Algo Child Orders	Alphanumeric (20)	For Legacy GW Orders only: Format: BBB NNNN/MMDDYYYY Where: Branch (BBB) Sequence (NNNN) Date (MMDDYYYY)
9	OBR Clearing Firm ID	Third-party Algo clearing number on away market	Alphanumeric (4)	Blank - for DOT, e-Quote ERCs
10	OBR Clearing Market ID	Third-party Algo Away Market indicator	Alphanumeric (1)	Blank - for DOT, e-Quote ERCs
11	On Behalf Of (Firm Identifier)	Contains the Entering firm mnemonic of the Parent Order sent over the Legacy GW (used on the Child Order (DOT, e-Quote and Algo) For Parent Native Gateway orders contains the Sub-ID provided in Tag 116 (OnBehalf of SubID).	Alphanumeric (4)	
12	Clearing Firm Mnemonic	Clearing firm mnemonic provided on the Child Order	Alphanumeric (4)	
13	Symbol	Stock symbol and suffix provided on the Child Order	Alphanumeric (24)	
14	Listing Market	Security Exchange provided on the Child Order	Alphanumeric (1)	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
15	Side	Side of the market	Alphanumeric (1)	"B" – Buy "S" – Sell
16	Type of Interest	Identifies the type of Child Order	Alphanumeric	Blank - DOT order "EQAA" – Basic e-Quote "EQBB" - e-Quote with Reserve "EQGA" – Yielding G-Quote "EQGB" – Yielding Reserve G-Quote "EQDA" – e-Quote with discretion "EQDB" – e-Quote with discretion and reserve "EQDY" - Yielding D-Order "ALGO" – Algo Child Order
17	Order Instructions	Order instructions provided on the Child Order	Alphanumeric	"SS" – Sell Short "SSE" – Sell Short Exempt Blank – value is not provided

#	Field Name	Description	Format	Valid Values
18	Order Type	Order type provided on the Child Order	Alphanumeric	Blank – for Algo “MKT” – Market order “LMT” – Limit order “MOC” – Market on Close order “LOC” – Limit on Close order
19	Limit Price	Limit Price provided on the Child Order	Price (22,8)	
20	Order TIF	Time in Force provided on the Child Order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel
21	Execution Instructions	Execution Instructions of the Child Order	Alphanumeric	“MPL” Blank - for non-MPL orders
22	Routing Instructions	Routing Code for Child Order	Alphanumeric	“NX” – default if Routing Code is not specified “SOC” “DNS” “CO” “ALO”
23	Order Quantity	Order quantity in shares provided on the Child Order	Numeric (20)	
24	Customer Account	Customer Account as provided on the child order	Alphanumeric (32)	Up to 32 alphanumeric characters
25	Account Type	Account Type (a.k.a. Rule 80A indicator) as provided on the Child Order Execution report	Alphanumeric (1)	“A” = Agency “P” = Principal “R” = Riskless Principal “Q” = Error Trade
26	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)	
27	Average Price	Calculated value representing average price of all executions taking into account the new execution price, busted execution price, or zero (0) based on CGG Firm flag	Price (22,8)	
28	Quantity	Executed quantity of the Child Order Execution report in shares	Numeric (20)	
29	Cumulative Executed Quantity	Calculated value representing cumulative quantity of all executions taking into account a busted execution or zero (0) based on CGG Firm flag	Numeric (20)	
30	Leaves Qty	Current Remaining Leaves in shares as on the original execution report	Numeric (20)	

#	Field Name	Description	Format	Valid Values
31	Billing Indicator	Billing Indicator as assigned by the matching engine based on the category of the execution; populated for NYSE executions	Alphanumeric (4)	For Legacy GW Orders: 1 = Taker 2 = Provider 3 = Blended 4 = Opening Prior Day Order 5 = Opening 6 = Closing 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
32	Executing Broker ID	Broker badge number (4 digit number padded with zero)	Numeric (4)	
33	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)	
34	Contra Broker	Contra Broker mnemonic	Alphanumeric (4)	“ANON” – for DOT, e-Quote “CRS” – for Cross Third-party Contra Clearing Name (e.g. “GLP”)
35	Contra Trade Time	Contra Trade Time; local EST	HHMM HHMMSS	HHMM HHMMSS
36	DBK Link Number	6 character numeric value generated by the matching engine to uniquely identify each execution	Numeric (20)	Up to 20 digits for Native GW orders. 6 digits for Legacy GW orders. 000000 – for Third-party Algo away executions

#	Field Name	Description	Format	Valid Values
37	Executed Away Market Center	Value as provided on the original execution report (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. "I" – International Securities Exchange "J" – Direct Edge A "K" – Direct Edge X "L" - LTSE "M" – NYSE Texas "P" – NYSE Arca "T" – NASDAQ "V" - IEX "W" – Chicago Board of Options "X" – NASDAQ OMX PSX "Y" – BATSY "Z" – BATS "o" = ATS (Alternative Trading System).
38	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
39	ERC Type	Identifies the type of the correction	Alphanumeric	"BUST" – Bust "PRICE" – Price Correction "NAME" – Name Correction "NAME_PRICE" – Name & Price Correction
40	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"
41	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
42	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
43	Gateway Node	CCG Gateway Node	Alphanumeric (3)	

#	Field Name	Description	Format	Valid Values
44	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	
45	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
46	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	
47	ClientID	Firm ID potentially to be used for Self-Trade Prevention (STP) (FIX Tag equivalent of Tage 109)	Alphanumeric (4)	Only populated on Native Gateway (NGW) Orders

COREJ - Broker Child Reject Messages

This record captures all child order rejects received. This record is only applicable to the NYSE Broker Badge Output.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	“COREJ”
2	Timestamp	Time when the order is rejected back to the originator. Local EST	HHMMSS.sssssssss	
3	TA Number	TA Number assigned to the order	Alphanumeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
4	Agency	BBSS Agency affiliated with the Order	Alphanumeric (3)	
5	Badge	Badge Number of the Broker	Numeric (4)	
6	Client Order ID	Client order ID of the child order being rejected	Alphanumeric (20)	For Legacy GW Orders: Format for DOT, e-Quote, and Cross: BBB NNNN/MMDDYYYY Where: Branch (BBB) - see Branch Code field Sequence (NNNN) must be a 4 digit numeric value (zero padded); Date (MMDDYYYY) must be in the format Format for Algo: BBBBEENNNNNNXX Where: BBBB – broker badge number EE – TU or connection from

#	Field Name	Description	Format	Valid Values
				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.
7	e-Quote ID	eQuote ID for rejected child order	Alphanumeric (10)	
8	Layer Link ID	Layer Link ID for rejected child order	Alphanumeric (10)	
9	On Behalf Of (Firm Identifier)	Contains the Entering firm mnemonic of the Parent Order sent over the Legacy GW (used on the Child Order (DOT, e-Quote and Algo) For Parent 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 rejected order	Alphanumeric (4)	
11	Symbol	Stock symbol and suffix of the rejected order	Alphanumeric (24)	
12	Listing Market	Security Exchange of the rejected order	Alphanumeric (1)	N - NYSE P = NYSE Arca A = NYSE American T = NASDAQ V = IEX (Obsolete) Z = BATS L = LTSE M = NYSE Texas
13	Side	Side as provided on the rejected order	Alphanumeric (1)	“B” – Buy “S” – Sell Blank – for Cross
14	Type of Interest	Identifies the type of child order	Alphanumeric	Blank - DOT order “EQAA” “EQBB” “EQGA” “EQGB” “EQDA” “EQDB” “CROSS” “EQDY” “ALGO”
15	Order Instructions	Order Instructions of rejected order	Alphanumeric	“SS” – Sell Short “SSE” – Sell Short Exempt “BMZP” – Buy Minus Zero Plus “C” – Cross “CS” – Cross Short “CSE” – Cross Short Exempt Blank – value is not provided
16	Order Type	Order type of rejected order	Alphanumeric	“MKT” – Market order “LMT” – Limit order “MOC” – Market on Close order

#	Field Name	Description	Format	Valid Values
				“LOC” – Limit on Close order
17	Limit Price	Limit price of the rejected order	Price (22,8)	
18	Stop Price	Stop price of the rejected order	Price (22,8)	No Longer Used
19	Order TIF	Time in force provided of the rejected order	Alphanumeric	“OPG” – At the Opening “DAY” – Day order “OC” – Immediate or Cancel
20	Execution Instructions	Execution Instructions of the rejected order	Alphanumeric	“MPL” Blank for non MPL orders and cross
21	Routing Instructions	Routing Code of the rejected order	Alphanumeric	“NX” – default if Routing Code is not specified “SOC” “DNS” “CO” “ALO”
22	Quantity	Order quantity in shares of the rejected order	Numeric (20)	
23	Publish Quantity	Publish Quantity of the rejected order	Numeric (20)	Blank – Algo order, DOT order or ResPubQty is not provided; 0 – is a valid value;
24	Do Not Display Indicator	Do Not Display to DMM Indicator for an e-Quote (All eQuote types: EQAA, EQBB, EQGA, EQGB, EQDA, EQDB)	Alphanumeric (1)	“Y” – do not display “N” – display Blank – if not an eQuote type
25	Same Side Pegging Indicator	Indicates that an e-Quote is pegging to the same side NBBO	Alphanumeric (1)	“Y” – yes “N” – no Blank – if not “EQDA” or “EQDB” Blank – for Cross
26	Opposite Side Pegging Indicator	Indicates that an e-Quote is pegging to the opposite side NBBO	Alphanumeric	Future use
27	Ceiling/Floor Price	Ceiling or Floor price of the rejected order	Price (22,8)	If provided, value must be greater than 0. Blank – if not “EQDA” or “EQDB” Blank – for Cross
28	Min Peg To Size	Minimum Quantity of the rejected order	Numeric (20)	Blank – if not “EQDA” or “EQDB” Blank – for Cross
29	Peg Offset	Offset price of the rejected order	Price (22,8)	Future use
30	Max Discretionary Volume	Discretionary Max Volume of the rejected order	Numeric (20)	Blank – if not “EQDA” or “EQDB” Blank – for Cross
31	Discretionary Price Range	Discretionary Price Range of the rejected order	Price (22,8)	Blank – if not “EQDA” or “EQDB” Blank – for Cross
32	ITS All Indicator	ITS All indicator of the rejected order	Alphanumeric (1)	“Y” – yes “N” – no Blank – if not “EQDA” or “EQDB” Blank – for Cross

#	Field Name	Description	Format	Valid Values
33	Opposite Side Min Size	Opposite side min size quantity of the rejected order	Numeric (20)	Blank – if not “EQDA” or “EQDB” or “MPL eQuote Blank – for Cross
34	Min Trade Size	Minimum quantity of the rejected order	Numeric (20)	Blank – if not “EQDA” or “EQDB” or IOC equote Blank – for Cross
35	Account Type	Account Type of the of the rejected order	Alphanumeric (1)	“A” = Agency “P” = Principal “R” = Riskless Principal “Q” = Error Trade
36	Self-Trade Prevention Indicator	Self-Trade Type of the rejected order	Alphanumeric (1)	Blank – not provided Blank – for Cross “N” – Cancel arriving (new) STP interest “O” – Cancel resting (old) STP interest
37	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	Blank – for Cross
38	Midday Opt Out		Alphanumeric (1)	Blank “1” – Opt to Route “2” – Opt to Cancel
39	Customer Account	Customer Account of the rejected order	Alphanumeric (32)	Blank for cross
40	Miscellaneous Text	Miscellaneous Text	Alphanumeric (52)	blank
41	Algo Vendor Name	Algo Vendor name of the rejected order	Alphanumeric (32)	Blank - for DOT, e-Quote, Cross
42	Algo Strategy	A target strategy of the rejected order	Alphanumeric (32)	Blank - for DOT, e-Quote, Cross
43	Start Time	If not specified, it is the current time; populated only for Algo orders. Local EST	HHMMSS	Blank - for DOT, e-Quote, Cross
44	End Time	If not specified, it is defaulted to the closing time (16:00:00 or 13:00:00); populated only for Algo orders. Local EST	HHMMSS	Blank - for DOT, e-Quote, Cross
45	Source of Entry	Indicates using which display the child order was created	Alphanumeric	“BBSS” – Booth Display “HHD” – Broker Display
46	Reject Code		Alphanumeric	CCG Reject Reasons: 0 – Broker Option 1 – Unknown Symbol 2 – Exchange Closed 3 - Order Exceeds Limit 4 – Too Late to Enter 5 – Unknown Order 6 – Dup Order 99 – Other
47	Canned Comment	Text of the reject reason. Format: “REJ - <reason for reject>”	Alphanumeric (60)	
48	Rejecting System	Indicates whether the rejection is originated in the Broker UTP or	Alphanumeric	“CCG” – Rejected by CCG “UTP” – Rejected by NYSE

#	Field Name	Description	Format	Valid Values
		received from CCG		Cash UTP "BUTP" – Rejected by Broker UTP
49	CCG Timestamp	Time of reject arrival from CCG	HHMMSS.sssssssss	
50	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
51	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
52	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
53	Message Sequence #	Sequence number to be used for CAT sorting	Alphanumeric (20)	
54	Parent TA Number	Turnaround Number of the Parent Order	Alphanumeric (6)	
55	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems.	HHMMSS.sssssssss	

XCO - Cross Order Creation

This record captures when a Cross Child order is created by a Broker from the Broker display (i.e. HHD). This event is applicable to the NYSE Broker Badge Outputs.

#	Field Name	Description	Format	Valid Values
1	Record Type	Record Identification	Alphanumeric	"XCO"
2	Timestamp	Time order arrives. Local EST	HHMMSS.sssssssss	
3	TA Number	TA Number assigned to the order	Alphanumeric (6)	Always Blank – as this is assigned by the Matching Engine and not returned to the Broker System.
4	Reserved	Reserved for Future Use.		Will always be null on this event type.
5	Badge	Broker Badge Number affiliated with the Cross Order	Numeric (4)	
6	Branch Code	Branch (BBB) portion of the Client Order ID	Alphanumeric (3)	"HMA" to "HMZ" range – used for e-Quotes and Cross
7	Sequence Number	Sequence (NNNN) portion of the Client Order ID	Alphanumeric (4)	
8	Client Order ID	Created by Broker UTP for the child order; must be unique per Entering Firm Mnemonic across all Broker TUs.	Alphanumeric (20)	For Legacy GW Orders: Format for DOT, e-Quote, and Cross: BBB NNNN/MMDDYYYY Where: Branch (BBB) - see

#	Field Name	Description	Format	Valid Values
				Branch Code field Sequence (NNNN) must be a 4 digit numeric value (zero padded); 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.
9	Original TA Number	TA Number of the previous order that was replaced by this order	Alphanumeric (6)	Blank – as this is assigned by Cash UTP and not returned to Broker UTP Blank, if not available
10	Original Branch Code	Branch (BBB) portion of the Client Order ID for the previous child order that was replaced by this child order	Alphanumeric (3)	"HMA" to "HMZ" range – used for e-Quotes and Cross Blank, if not available
11	Original Sequence Number	Sequence (NNNN) portion of the Client Order ID for the previous child order that was replaced by this child order	Alphanumeric (4)	Blank, if not available
12	Original Client Order ID	Client Order ID of the order that was replaced by this child order	Alphanumeric (20)	For Legacy GW Ordes: Format for DOT, e-Quote, and Cross: BBB NNNN/MMDDYYYY Where: Branch (BBB) - see Branch Code field Sequence (NNNN) must be a 4 digit numeric value (zero padded); 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.

#	Field Name	Description	Format	Valid Values
				Blank, if not available
13	Buy Parent Order TA Numbers (1)	TA Number(s) of the cross’ parent orders on the Buy side.	Alphanumeric (6)	Example: ‘Z12345’
14	Buy Parent Order TA Numbers (2)	TA Number(s) of the cross’ parent orders on the Buy side.	Alphanumeric (6)	
15	Buy Parent Order TA Numbers (3)	TA Number(s) of the cross’ parent orders on the Buy side.	Alphanumeric (6)	
16	Buy Parent Order TA Numbers (4)	TA Number(s) of the cross’ parent orders on the Buy side.	Alphanumeric (6)	
17	Buy Parent Order TA Numbers (5)	TA Number(s) of the cross’ parent orders on the Buy side.	Alphanumeric (6)	
18	Sell Parent Order TA Numbers (1)	TA Number(s) of the cross’ parent orders on the Sell side	Alphanumeric (6)	Example: ‘Z12345’
19	Sell Parent Order TA Numbers (2)	TA Number(s) of the cross’ parent orders on the Sell side.	Alphanumeric (6)	
20	Sell Parent Order TA Numbers (3)	TA Number(s) of the cross’ parent orders on the Sell side.	Alphanumeric (6)	
21	Sell Parent Order TA Numbers (4)	TA Number(s) of the cross’ parent orders on the Sell side.	Alphanumeric (6)	
22	Sell Parent Order TA Numbers (5)	TA Number(s) of the cross’ parent orders on the Sell side.	Alphanumeric (6)	
23	Buy Parent Order Client Order IDs (1)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	Example: ‘ABC1234/01012013’ or ‘DEF5678/01012013’ etc.
24	Buy Parent Order Client Order IDs (2)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	
25	Buy Parent Order Client Order IDs (3)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	
26	Buy Parent Order Client Order IDs (4)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	
27	Buy Parent Order Client Order IDs (5)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	
28	Sell Parent Order Client Order IDs (1)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	Example: ‘ABC1234/01012013’ or ‘DEF5678/01012013’ etc.
29	Sell Parent Order Client Order IDs (2)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	
30	Sell Parent Order Client Order IDs (3)	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	
31	Sell Parent Order Client	Client Order ID(s) of the cross’ parent orders on the Buy side.	Alphanumeric (20)	

#	Field Name	Description	Format	Valid Values
	Order IDs (4)			
32	Sell Parent Order Client Order IDs (5)	Client Order ID(s) of the cross' parent orders on the Buy side.	Alphanumeric (20)	
33	Replace Indicator	Indicates whether this child order replaces an existing order or not (i.e. record represents replace portion of the recall/replace msg)	Alphanumeric (1)	Blank - No "R" - for confirmed cross messages
34	e-Quote ID	A 10 alphanumeric character value that is unique for each created e-Quote.; used to link an e-Quote to the parent order	Alphanumeric (10)	
35	Layer Link ID	A 10 alphanumeric character value that is unique for each created e-Quote unless part of a Layered e-Quote; used to link the individual layers in a layered e-Quote	Alphanumeric (10)	
36	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)	
37	Clearing Firm Mnemonic	Clearing firm mnemonic for Cross is set to the configured default	Alphanumeric (4)	
38	Symbol	Stock symbol and suffix of the parent order is used on the child order	Alphanumeric (24)	
39	Security Exchange	Primary Market of the Security	Alphanumeric (1)	Any Alpha value, current values include: "N" - NYSE "A" - NYSE American "P" - NYSE Arca "Q" - Nasdaq "Z" - BATS "V" - IEX (Obsolete)
40	Side	Side as provided on the Parent order unless Buy instructions were modified by the display to Buy Minus Zero Plus	Alphanumeric (1)	Blank – for Cross
41	Type of Interest	Identifies the type of child order	Alphanumeric (5)	"CROSS"
42	Order Instructions	Order Instructions	Alphanumeric	"C" – Cross "CS" – Cross Short "CSE" – Cross Short Exempt
43	Order Type	Order type provided on the child order	Alphanumeric	"LMT" – Limit order
44	Limit Price	Limit price of the child order	Price (22,8)	
45	Stop Price	Stop price of the child order	Price (22,8)	No Longer Used. Obsolete.
46	Order TIF	Time in force provided on the child order	Alphanumeric	"DAY" – Day order
47	Execution Instructions	Execution Instructions of the parent order is used on the child order	Alphanumeric	Blank – for Cross

#	Field Name	Description	Format	Valid Values
48	Routing Instructions	Routing Code for child orders as specified by the display	Alphanumeric	"NX" – default if Routing Code is not specified
49	Quantity	Order quantity in shares; For Cross, size that would be printed to the tape	Numeric (20)	
50	Publish Quantity	For Cross, this field is always set to the value in Quantity field	Numeric (20)	
51	Do Not Display Indicator	Do Not Display to DMM Indicator for an e-Quote (All eQuote types: EQAA, EQBB, EQGA, EQGB, EQDA, EQDB) For cross, always set to "N".	Alphanumeric (1)	"Y" – do not display "N" – display Blank – if not an eQuote type
52	Account Type	Account Type of the parent order is used on the child order (a.k.a. Rule 80A indicator)	Alphanumeric (1)	"A" – Cross
53	Self-Trade Prevention Indicator	Self-Trade Type of the parent order is used on the child	Alphanumeric (1)	Blank – for Cross
54	Market Participant ID	For Legacy GW orders, conrains Sender MPID ID used for OATS reporting and STP matching . For Native GW orders, contains the MPID submitted in Tag 115 (OnBelhalfOF).	Alphanumeric (4)	Blank – for Cross
55	Midday Opt Out		Alphanumeric (1)	Blank "1" – Opt to Route "2" – Opt to Cancel
56	Customer Account	Customer Account of the parent order is used on the child order;	Alphanumeric (32)	Blank - for Crosses
57	Miscellaneous Text	Miscellaneous Text of the parent order is used on the child order;	Alphanumeric (52)	Blank - for Crosses
58	72d Indicator	Field is applicable only to crosses; this field is populated only if Cross was marked as 72d in the display	Alphanumeric (1)	"Y" – Yes (Bill To field is set "0072") Blank - otherwise
59	Source of Entry	Indicates using which display the child order was created	Alphanumeric	"BBSS" – Booth Display "HHD" – Broker Display
60	CCG Timestamp	Time CCG ack was returned. The timestamp is in microseconds. Local EST	HHMMSS.sssssssss	
61	Connection ID	Unique identifier of each connection established by Broker UTP to CCG	Alphanumeric (10)	
62	Sender Comp ID	Connection Login ID that identifies Broker UTP	Alphanumeric (11)	
63	Gateway Node	CCG Gateway Node	Alphanumeric (3)	
64	Buy Allocation	Quantity across TAs on the Buy Side of the Cross	String	'1000' '2000'
65	Sell Allocation	Quantity across TAs on the Sell Side of the Cross	String	'1000' '2000'
66	Message Sequence No	Assigned value used to sort messages for CAT	Alphanumeric (20)	

OAK/CRAK Record - Order or Cancel-Replace Ack Records

This record provides the Order acknowledgement (OAK) or Cancel-Replace acknowledgement (CRAK) records generated by the Pillar matching engine across:

- Child Order traffic from the legacy broker systems for Child orders routed to an Algo & subsequently routed to the NYSE Pillar Trading Engine.
- All broker order activity from the new FB OMS and FBAs including Broker Cross activity.

This record type is applicable to the NYSE Broker Badge Output only.

#	Field Name	Description	Format	Values
1	Event Type	Event Identifier	Alphanumeric (10)	'OAK' - Order Ack 'CRAK' – Cxl/Repl Ack
2	Event Timestamp	Timestamp the Order is received by the Matching Engine	HHMMSS.sssssssss	
3	Source Exchange	Platform Code to identify the market	Alphanumeric (10)	XNYS - NYSE
4	Symbol	Order Symbol.	Alphanumeric (24)	NYSE: The NYSE Events are in the NYSE Compressed Symbology format.
5	Introducing Broker ID	Submitting BrokerID for e-quotes	Numeric (4)	
6	Ref Sym ID		Alphanumeric (24)	Ex: XNYS.8778
7	Tag-1 Account	Account from the corresponding Order/Cancel-Replace Order	Alphanumeric (20)	
8	Customer SenderCompID	Customer session SenderCompID	Alphanumeric (16)	
9	Firm Identifier	Firm Identifier on the Order as entered in Tag 115	Alphanumeric (6)	NYSE Legacy GW = Mnemonic Native GW = MPID
10	OnBehalfOfSubID	Firm Sub-Identifier on the Order as entered in Tag 116	Alphanumeric (5)	
11	Sender Sub ID	Will contain MMID when applicable	Alphanumeric (10)	
12	ClientID	Firm ID to be used for Self-Trade Prevention (STP)	Alphanumeric (10)	Only populated on Native Gateway (NGW) Orders
13	Client Order ID	Order Identifier provided by the firm in Tag 11	Alphanumeric (20)	
14	Public Order ID	System Assigned unique Order ID	Alphanumeric (20)	
15	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	Alphanumeric (20)	
16	Order Side	Side provided on the Order	Alphanumeric (1)	'1' - Buy '2' - Sell '5' - Sell Short

#	Field Name	Description	Format	Values
				'6' - Sell Short Exempt '8' - Cross '9' - Cross Short 'A' - Cross Short Exempt 'S' - Short Sell w/slide (Rule 201)
17	Order Type	Order Type Provided by Customer	Alphanumeric (1)	'1'= Market '2' = Limit '7' = Inside Limit 'P' = Pegged 'R' = Limit Cross
18	Order TIF	TIF instructions provided on the Order	Numeric (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
19	Order Capacity	Order Capacity/Rule 80A indicator	Alphanumeric (1)	'I' - individual 'A' - Agency 'P' - Principal 'R' – Riskless
20	Order Trading Sessions eligibility	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
21	Order Exec Instructions	Exec instructions provided on the order	Alphanumeric (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
22	Order Extended Exec Instructions	Extended exec instructions provided on the order;	Alphanumeric (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

#	Field Name	Description	Format	Values
				'I' = IDO Order
23	Order Routing Instructions	Routing instructions provided on the Order	Alphanumeric (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). 'E' = Route to Broker Algo
24	Order Self-Trade Prevention Flag	Self-Trade Prevention (STP) flag provided on the order	Alphanumeric (1)	'N' - Cancel Newest order 'O' - Cancel Oldest order 'C' - Cancel Both orders 'D' – Decrement orders
25	Order Quote Type	Order Quote Type: Set only for quote orders; this field is null for all other Orders	Alphanumeric (1)	'Y' - Yielding/G-Order '3' - 72(d) Broker-Cross Order
26	Order Received Timestamp	Time the Matching Engine received the Order/Cancel	HHMMSS.sssssssss	
27	Previous Pub Order ID	This is the previous PubOrderID assigned by the matching engine; the PubOrderID is re-assigned on a replace request when the replace results in the order losing its standing; (PubOrderID is not re-assigned when a replace maintains its standing); Previous PubOrderID will be available even if it does not change; this field will be blank on an original order & its corresponding events	Numeric (20)	
28	Quantity	Order/Replaced Order Quantity	Numeric (20)	
29	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	Numeric (20)	
30	Price	Limit Price on the Order	Decimal (22,8)	Price with 8 decimals Example: Price (on event): 35.12345000
31	Min Qty	Min Quantity of an Order to be executed as provided on the Order	Numeric (20)	
32	Publish Quantity (Max Floor)	Maximum number of shares within an Order to be shown at any given time as provided on the Order	Numeric (20)	

#	Field Name	Description	Format	Values
33	Peg Difference	Amount (diff) added to the price of the peg for a Pegged Order	Decimal (22,8)	.01-9999.99
34	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)	
35	Parent Firm	FirmID/CompID of the Parent Order Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (5)	
36	Parent ClOrderID	ClOrderID of the Parent Order Note: This field will provide the Parent OrderID for orders received via the new FBA or FBO session types.	Alphanumeric (30)	
37	Parent OrderID	OrderID of the Parent Order Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (30)	
38	Bill To Indicator	Bill to Indicator who to bill for Algo e-quotes.	Alphanumeric (4)	ALGO = Bill Parent Firm Otherwise will contain a Firm Identifier
39	Legacy Gwy SenderCompID	SenderCompID of the Legacy Gateway to matching engine	Alphanumeric (16)	
40	Order Retail Indicator	Indicates if the Order was a Retail Order	Numeric (1)	Indicates if the Order was a Retail Order ‘1’ – Retail Order
41	d-Quote Auction Price	Price d-Quote is willing to Trade at Auction	Decimal (22,8)	
42	Order Arrival Time	Represents the time the Original Parent Order (PO) or the Original Replacement Order (POCA) was received by Broker Systems. Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	HHMMSS.sssssssss	
43	Message Sequence No	Assigned value used to sort messages for CAT	Numeric (20)	
44	Sub-ID Indicator Flag	When using Pillar Pre-trade Risk Controls and specifying both OnBehalfOfSubID (116) and SelfTradeType (7928) on an	Alphanumeric (1)	N = use OnBehalfOfSubID for both Pre-Trade Risk Controls and STP (within an MPID)

#	Field Name	Description	Format	Values
		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.		Y = use OnBehalfOfSubID (116) for Pre-Trade Risk Controls only; STP at MPID level only
45	Original ClientOrderID	This field will provide the Previous ClOrderID when a previously sent order has been cancel-replaced.	Alphanumeric (32)	
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	Locate Required	Locate Required provided on the inbound order or cancel-replace.	Numeric (1)	0 = No Locate Required 1 = Locate Required for SSH Shares
48	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)	
49	Deliver To CompID	Broker Algo MPID	Alphanumeric (4)	
50	Target Strategy	Target Strategy to be used by the Broker Algo.	Alphanumeric (20)	
51	Effective Time	Specified start time for the Broker Algo order.	Timestamp HHMMSS.sssssssss	
52	Expire Time	Specified end time for the Broker Algo order.	Timestamp HHMMSS.sssssssss	
53	Participation Rate	Specified participation rate to be used by the Broker Algo for Target Strategies.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
54	10b-18 Eligible	10b-18 Eligible flag as sent on the order.	Alphanumeric (1)	Possible values include: 0 = Not eligible for 10b-18 1 = Eligible for 10b-18
55	Auction Eligible	Auction Eligible identifier as sent on the order.	Alphanumeric (1)	Possible values include: 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

#	Field Name	Description	Format	Values
56	Minimum Participation Rate	Minimum participation rate to be used by the Broker Algo for Target Strategies.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
57	Maximum Participation Rate	Maximum participation rate to be used by the Broker Algo for Target Strategies.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
58	Would Price	Would Price to be used by the Broker Algo to get the Target Strategy done.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
59	Text	Freeform text field, up to 40 characters.	Alphanumeric (40)	

INF, AWF, EB, ALC and RALC - Execution and Allocation Records

This record provides execution reports from the NYSE Pillar matching engine and allocations for the Floor Broker crosses across:

- Executions and Busts on Child Order traffic from the legacy broker systems for Child orders routed to an Algo & subsequently routed to the NYSE Pillar Trading Engine.
- All executions for broker order activity from the new FB OMS and FBAs including Broker Cross orders.
- Allocations and Allocation Reversals for Broker Cross traffic from the new FB OMS.

This record type is applicable to the NYSE Broker Badge Output only.

#	Field Name	Description/Values	Format	Comments
1	Event Type	Record Identifier	Alphanumeric (10)	INF = Internal Fill AWF = Away Market Fill EB = Execution Bust 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	Alphanumeric (10)	XNYS - NYSE
4	Symbol	Symbol on the Order	Alphanumeric (24)	
5	Submitting Broker ID	Submitting BrokerID for e-quotes; blank for all other	Alphanumeric (4)	
6	Ref Sym ID		Alphanumeric (24)	Ex: XNYS.8778
7	Tag-1 Account	Account from the corresponding Order	Alphanumeric (20)	
8	Customer SenderCompID	Customer session SenderCompID	Alphanumeric (16)	
9	Firm Identifier	Firm Identifier on the Order provided in Tag 115	Alphanumeric (6)	NYSE Legacy Gateway = Mnemonic Native Gateways = MPID
10	OnBehalfOfSubID	Sub-Firm Identifier provided in Tag 116	Alphanumeric (5)	
11	Sender Sub ID		Alphanumeric (10)	
12	ClientID	Firm ID to be used for Self-Trade Prevention (STP)	Alphanumeric (10)	
13	ClOrderID	Client Order ID of Order provided by Customer in Tag 115	Alphanumeric (20)	
14	Public Order ID	System Assigned Order ID	Numeric (20)	
15	Parent (Original) Pub Order ID Order	System Assigned unique Order ID assigned to the First or Original Order in a	Numeric (20)	

#	Field Name	Description/Values	Format	Comments
		Cancel/Replace chain of events		
16	Side	Side provided on the Order	Alphanumeric (1)	'1' – Buy '2' - Sell '5' - Sell Short '6' - Sell Short Exempt 'S' - Short Sell w/slide (Rule 201)
17	Order Type	Order Type Provided by Customer	Alphanumeric (1)	'1'= Market '2' = Limit '7' = Inside Limit 'P' = Pegged
18	TIF	TIF instructions provided on the Order	Alphanumeric (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
19	Capacity	Order Capacity/Rule 80A indicator	Alphanumeric (1)	'I' - individual 'A' - Agency 'P' - Principal 'R' – Riskless
20	Order Quote Type	Order Quote Type: Set only for quote Orders; this field is null for all other Orders	Alphanumeric (1)	'Y' - Yielding/G-Order '3' - 72(d) Broker-Cross Order
21	Order Child Order ID	Provides the Pub Order ID of the Replenishment Child Order if the Order side of the fill was on the Child Order; if the Fill was on a non-reserve order, this will be the same as the PubOrderID of the corresponding Order	Alphanumeric (20)	
22	Exec Quantity	Executed Quantity	Numeric (20)	
23	Execution Price	Price on the Execution	Decimal (22,8)	
24	Deal Number	Deal Number/Execution ID of the fill assigned by the Matching Engine; Execution Bust: Deal Number of the fill being busted	Numeric (20)	
25	Auction Type	Auction Type if the fill is part of an auction	Numeric (2)	'0' – Early Morning/Session Auction '1' – No Auction i.e. Continuous Trading '2' – Core Auction '3' – Closing Auction '4' – Reopening Auction '5' – IPO Auction
26	Last Sale Tick	Tick of the last execution prior to this one	Alphanumeric (1)	No Longer Supported.
27	Liquidity Indicator	Liquidity flag/Indicator as result of the fill on the Order	Alphanumeric (5)	

#	Field Name	Description/Values	Format	Comments
28	Leaves Quantity	Leaves Quantity on the Order after this fill.	Integer (20)	
29	Cumulative Quantity	Cumulative fill Quantity on the order as –of this fill	Integer (20)	
30	Average Price	Average Price of fills on the Order	Decimal (22,8)	
31	Away Fill ID	Away Fill ID if the execution was at an away market	Decimal (22,8)	
32	Away Market Center Code	Char Market Center code of the away market center	Alphanumeric (5)	
33	Order Parent Firm	FirmID/CompID of the Parent Order from Broker Systems Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (5)	
34	Parent ClOrderID	ClOrderID of the Parent Order from Broker Systems Note: This field will provide the Parent OrderID for orders received via the new FBA or FBO session types.	Alphanumeric (20)	
35	Parent OrderID	OrderID (TA) Number of the Parent Order from Broker Systems Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (20)	
36	Bill To Indicator	Bill to Indicator who to bill for Algo e-quotes.	Alphanumeric (4)	ALGO = bill Parent firm Otherwise will contain a Firm Identifier
37	Retail Indicator	Indicates if the Order was a Retail Order	Numeric (1)	‘1’ – Retail Order Otherwise Blank
38	Order Exec Broker	Executing Broker on an Away Execution	Alphanumeric (5)	
39	Report Type	This provides the report type i.e. further details to identify if fill was part of auction, continuous trading session etc.	Numeric (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
40	d-Quote Auction Price	Price d-Quote is willing to Trade at Auction	Decimal (22,8)	
41	Message	Assigned value used to sort	Alphanumeric (20)	

#	Field Name	Description/Values	Format	Comments
	Sequence No	messages for CAT		
43	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
44	CAT IMID	CAT IMID of the FB FBA provider Note : This field will only be populated for order flow via the FB FBAs (applicable for firms who have migrated to the new FB OMS).		

CC - Confirm Cancel Record

This record provides UROUTs for Broker traffic across:

- Matching engine cancellations for broker orders (from the legacy broker systems) for Child orders routed to an Algo & subsequently routed to the NYSE Pillar Trading Engine.
- Matching engine cancellations for broker traffic from the new FB OMS and FBAs including Broker crosses.

This record type is applicable to the NYSE Broker Badge Output only

#	Field Name	Description/Values	Format	Comments
1	Event Type	Record Identifier	Alphanumeric (10)	CC
2	Event Timestamp	Timestamp the OUT is provided by the Matching Engine	HHMMSS.sssssssss	
3	Source Exchange	Platform Code to identify the market	Alphanumeric (10)	XNYS - NYSE
4	Symbol	Symbol on the Order	Alphanumeric (24)	
5	Submitting Broker ID	Submitting BrokerID for e-quotes; blank for all other	Alphanumeric (4)	
6	Ref Sym ID		Alphanumeric (24)	Ex: XNYS.8778
7	Tag-1 Account	Account from the corresponding Order	Alphanumeric (20)	
8	Customer SenderCompID	Customer session SenderCompID	Alphanumeric (16)	
9	Firm Identifier	Firm Identifier on the Order provided in Tag 115	Alphanumeric (6)	NYSE Legacy = Mnemonic Native = MPID
10	OnBehalfOfSubID	Sub-Firm Identifier provided in Tag 116	Alphanumeric (5)	
11	Sender Sub ID		Alphanumeric (10)	
12	ClientID	Firm ID to be used for Self-Trade Prevention (STP)	Alphanumeric (10)	
13	Client Order ID	Client Order ID of the corresponding Order provided in Tag 11	Alphanumeric (40)	
14	Public Order ID	System Assigned unique Order ID	Numeric (8)	
15	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	Numeric (8)	
16	Order Side	Side provided on the Order	Alphanumeric (1)	‘1’ - Buy ‘2’ - Sell

#	Field Name	Description/Values	Format	Comments
				'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)
17	Order Type	Order Type Provided by Customer	Alphanumeric (1)	'1'= Self '2' = Limit '7' = Inside Limit 'P' = Pegged 'R' = Limit Cross
18	Order TIF	TIF instructions provided on the Order	Numeric (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
19	Order Capacity	Order Capacity/Rule 80A indicator	Alphanumeric (1)	'I' - individual 'A' - Agency 'P' - Principal 'R' – Riskless
20	Order Trading Sessions eligibility	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
21	Order Exec Instructions	Exec instructions provided on the Order	Alphanumeric (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
22	Order Extended Exec Instructions	Extended exec instructions provided on the Order;	Alphanumeric (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 'I' = IDO Order

#	Field Name	Description/Values	Format	Comments
23	Order Routing Instructions	Routing instructions provided on the Order	Alphanumeric (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). 'E' = Route to Broker Algo
24	Order Self-Trade Prevention Flag	Self-Trade Prevention (STP) flag provided on the order	Alphanumeric (1)	'N' - Cancel Newest order 'O' - Cancel Oldest order 'C' - Cancel Both orders 'D' – Decrement orders
25	Order Quote Type	Order Quote Type: set only for quote orders. This field is null for all other Orders	Alphanumeric (1)	'Y' - Yielding/G-Order '3' - 72(d) Broker-Cross Order
26	Cancel Received Timestamp	Time the Cancel Request is received by the Matching Engine	HHMMSS.sssssssss	
27	Cancel Reason Code	Indicates how the cancellation was triggered or initiated.	Integer (10)	See Appendix B.
28	Cancel Quantity	Quantity that was cancelled	Numeric (20)	
29	Message Sequence No	Assigned value used to sort messages for CAT	Integer (20)	
30	Cancel Reason Code Details	Works in conjunction with Cancel Reason Code to further elaborate on cancel description.	Integer (10)	Example: 10 84 119
31	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
32	Parent OrderID	OrderID of the Parent Order (TA#) Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (30)	
33	Broker Badge ID	Submitting BrokerID on rejects.	Numeric (4)	
34	Parent Firm	FirmID/CompID of the Parent Order	Alphanumeric (5)	

#	Field Name	Description/Values	Format	Comments
		Note: This field will no longer be populated for orders received via the new FBA or FBO session types.		
35	Parent ClOrderID	- ClOrderID of the Parent Order - - Note: This field will provide the Parent OrderID for orders received via the new FBA or FBO session types.	Alphanumeric (30)	
36	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. Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	HHMMSS.sssssssss	
37	CAT IMID	Represent as Algo MPID Note : This field will only be populated for orders received via the FB FBA session type.		

ORJ/CRJ/GRJ - Order and Cancel Rejects

This record provides Order rejects, Cancel-replace rejects and Cancel rejects by the NYSE NGWys and the Pillar matching engine covering the following flows:

- Broker Parent order Rejects via the NYSE NGWys.
- Rejects for Child orders (from legacy broker systems) routed to an Algo & subsequently routed to the NYSE Pillar Trading Engine.
- Rejects for order flow from the new FB OMS and FBA order activity.

This record type is applicable to the NYSE Broker Badge Output only

#	Field Name	Description/Values	Size	Comments
1	Event Type:	Record Identifier	Alphanumeric (10)	ORJ - Order/Modify Reject CRJ - Cancel Rejects GRJ - Gateway Rejects
2	Event Timestamp	Order Rejects: Timestamp the Order is rejected by the matching engine. Cancel Rejects: Timestamp the Cancel request is rejected by the matching engine. Gateway Rejects: Timestamp the legacy gateway order is rejected by the CGA. NGWys Rejects: Timestamp the native message (Orders/Cancels/Mods and Cancel-replaces) is rejected.	Timestamp HHMMSS.sssssssss	
3	Source Exchange	Platform MIC to identify the market logging this event.	Alphanumeric (10)	XNYS - NYSE
4	Symbol	Order Symbol.	Alphanumeric (24)	NYSE: The NYSE Events are in the NYSE Compressed Symbology format.
5	Introducing Broker Badge ID	Submitting BrokerID on rejects.	Numeric (4)	
6	RefSym ID	RefSymIdD of the Order Symbol	Alphanumeric (24)	
7	Tag-1 Account	Account from the corresponding Order.	Alphanumeric (20)	

#	Field Name	Description/Values	Size	Comments
8	Customer SenderCompID	Customer session SenderCompID	Alphanumeric (16)	
9	Firm Identifier	Firm Identifier on the Order.	Alphanumeric (6)	
10	OnBehalfOfSubID	OnBehalfOfSubID from the Customer order.	Alphanumeric (5)	
11	SenderSubID	SenderSubID from the Customer order	Alphanumeric (10)	
12	ClientID	Firm ID set by the customer to be used for Self-trade prevention.	Alphanumeric (10)	
13	Client Order ID	Client Order ID of the corresponding Order.	Alphanumeric (40)	
14	Public Order ID	This is the unique public order key assigned by the ME. PubOrderId is assigned after the matching engine ack's the order.	Numeric (20)	
15	Pub Order ID Parent Order	ORJ/CRJ/GRJ: This is the unique public order ID assigned by the ME to the original order. This is retained on the order chain across all events i.e. even through Cancel-Replace's and subsequent activity.		

#	Field Name	Description/Values	Size	Comments
16	Order Side	Side on the Order.	Alphanumeric (1)	'1' - Buy '2' - Sell '5' - Sell Short '6' - Sell Short Exempt '8' - Cross '9' - Cross Short 'A' - Cross Short Exempt 'S' - Short Sell w/slide (Rule 201)
17	Order Type	Order Type instructions on the order	Alphanumeric (1)	'1'= Market '2' = Limit '7' = Inside Limit 'P' = Pegged 'R' = Limit Cross
18	Order TIF	Time In Force instructions on the order.	Alphanumeric (1)	0 - Day 2 - On Open 3 - IOC 4 – FOK 7 - At Close
19	Order Capacity	Order Capacity (Account Type)	Alphanumeric (1)	'I' - individual 'A' - Agency 'P' - Principal 'R' – Riskless
20	Order Trading Sessions eligibility	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
21	Order Exec Instructions	Exec Instructions on the corresponding order.	Alphanumeric (1)	'1' - Not Held (NYSE Broker Booth only) '5' - Held (NYSE Broker Booth and PL Order) 'd' - Tracking Order

#	Field Name	Description/Values	Size	Comments
				'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
22	Order Extended Exec Instructions	Extended Exec Instructions on the corresponding order.	Alphanumeric (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 'I' = IDO Order
23	Order Routing Instructions	Routing Instructions on the corresponding order.	Alphanumeric (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). 'E' = Route to Broker Algo
24	Order Self-Trade Prevention Flag	Self-Trade Prevention (STP) flag provided on the order	Alphanumeric (1)	'N' - Cancel Newest order 'O' - Cancel Oldest order 'C' - Cancel Both orders

#	Field Name	Description/Values	Size	Comments
				'D' – Decrement orders
25	Reject Code	Reject code published on the Reject message	Numeric (10)	Examples: 107 002
26	Reject Reason	Reject reason text as published on the Reject message.	Alphanumeric (50)	Examples: R107:Too_Late_to_Cancel
27	Reject Message Type	Identifies the message type being rejected	Alphanumeric (1)	1 - New order & Cancel Replace Reject 2 - Modify Reject 3 - Cancel Reject 4 - Bulk Cancel Reject 7 - Risk Control event
28	Order Quantity	Quantity on the Order	Integer (20)	
29	Price	Limit Price on the inbound order.	Price	
30	Legacy Gwy SenderCompID	SenderCompID of the Legacy Gateway to matching engine (Legacy Gateway to CGA)	Alphanumeric (16)	
31	Order Gateway Connection Type	Provides customer connection Type	Alphanumeric (1)	
32	Order Quote Type	Quote Type/Interest Type from the order.	Alphanumeric (1)	'Y' - Yielding/G-Order '3' - 72(d) Broker-Cross Order
33	Min Qty	Min Quantity of an order to be executed as provided on the order.	Numeric (9)	

#	Field Name	Description/Values	Size	Comments
34	Publish Quantity (Max Floor)	Maximum number of shares within an order to be shown at any given time as provided on the order.	Numeric (9)	
35	Message Sequence #	Sequence number to be used for CAT sorting	Numeric (32)	Symbol Partition + Session ID + Message Sequence
36	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
37	Parent Firm	Firm ID of the Parent Order Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (5)	
38	Parent Client OrderID	Client OrderID of the Parent Order Note: This field will provide the Parent OrderID for orders received via the new FBA or FBO session types.	Alphanumeric (30)	
39	Parent OrderID	OrderID (TA) of the Parent order. Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	Alphanumeric (30)	
40	Order Arrival Time	BLE Order Arrival Time Note: This field will no longer be populated for orders received via the new FBA or FBO session types.	HHMMSS.sssssssss	

#	Field Name	Description/Values	Size	Comments
41	Original ClientOrderID	This field will provide the Previous ClOrderID when a previously sent order has been cancel-replaced.	Alphanumeric (32)	
42	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)	
43	Locate Required	Locate Required provided on the inbound order or cancel-replace.	Numeric (1)	0 = No Locate Required 1 = Locate Required for SSH Shares
44	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)	
45	Deliver To CompID	Broker Algo MPID	Alphanumeric (4)	
46	Target Strategy	Target Strategy to be used by the Broker Algo.	Alphanumeric (20)	
47	Effective Time	Specified start time for the Broker Algo order.	Timestamp HHMMSS.sssssssss	
48	Expire Time	Specified end time for the Broker Algo order.	Timestamp HHMMSS.sssssssss	
49	Participation Rate	Specified participation rate to be used by the Broker Algo for Target Strategies.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
50	10b-18 Eligible	10b-18 Eligible flag as sent on the order.	Alphanumeric (1)	Possible values include: 0 = Not eligible for 10b-18 1 = Eligible for 10b-18
51	Auction Eligible	Auction Eligible identifier as sent on the order.	Alphanumeric (1)	Possible values include: 0 = Do not participate in any Auction 1 = Participate in the Closing Auction 2 = Participate in the Opening

#	Field Name	Description/Values	Size	Comments
				Auction 3 = Participate in both the Opening and Closing Auction
52	Minimum Participation Rate	Minimum participation rate to be used by the Broker Algo for Target Strategies.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
53	Maximum Participation Rate	Maximum participation rate to be used by the Broker Algo for Target Strategies.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
54	Would Price	Would Price to be used by the Broker Algo to get the Target Strategy done.	Price	Price with 8 decimals Example: Price (on event): 35.12345000
55	Text	Freeform text field, up to 40 characters.	Alphanumeric (40)	

Appendicies

Appendix A: Event Mapping Matrix (By Output)

#	Event Type	NYSE Agency Output	NYSE Badge Output	NYSE badge output (for customer who have migrated to New Broker OMS system)
1	PO (Parent Order)	☑	☑	
2	POCA (Parent Order Cancel Arrival)	☑	☑	
3	POC (Parent Order Cancel Confirmation0	☑	☑	
4	CO (Child Order)		☑	
5	RECR (Child Order Recall Request)		☑	
6	REC (Child Order Recall Confirmation)		☑	
7	POER (Parent Order Execution Report)	☑	☑	
8	POERC (Parent Order Execution Report Correction)	☑	☑	
9	COER (Child Order Execution Report)		☑	
10	COERC (Child Order Execution Report Correction)		☑	
11	COREJ (Child Reject Message)		☑	
12	XCO (Cross Order Creation)		☑	
13	OAK (Algo Order Creation		☑	☑
14	CRAK (Algo Replacement Order Creation)		☑	☑
15	INF/AWF/EB (Algo Order Execution Report or Report Correction)		☑	☑
16	CC (Algo Order Cancel Confirmation)		☑	☑
17	ORJ/GRJ/CRJ - Broker Reject Event		☑	☑

Appendix B: Cancel Reason Code Descriptions

The following descriptions are applicable to all CC (confirm cancel) records only.

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	
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 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 & 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

#	Output	Available Markets	Available Subscriptions	Contents
				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 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
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

Old Code	New Market Center Codes	Description
y	121	DIRECT EDGX DIRECT
300	300	MIAX Pearl