



11 Wall Street
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NYSE Operations

February 26, 2015

TO: All Members and Member Organizations

SUBJECT: New Order ID returned on Outbound Messages for NYSE Integrated Feed

ROUTE TO: Business Leaders, Technology and Operations Officers

In support of the new NYSE Integrated Feed (IF) product, the NYSE and NYSE MKT will return a unique Exchange generated order id (MEOrderID) populated on order acknowledgements and execution reports that can be used to match activity on the Integrated Feed. The Integrated Feed provides a comprehensive order-by-order view of events in the NYSE and NYSE MKT equities markets. This single high-performance product integrates orders and trades in sequence, providing a more deterministic and transparent view of the order book and related activity.

There are times when a single order may have multiple MEOrderIDs assigned as size of the order changes. In these instances, the NYSE will return an additional, unsolicited order acknowledgement that contains the newly assigned MEOrderID. The return of these new unsolicited order acknowledgments is on a subscription basis by session at the time of login.

FIX Subscription Details:

Subscribing to the new unsolicited order acknowledgements is done in a similar manner to the current Cancel on Disconnect subscription service. Customers may elect upon login to subscribe via a combination of Tag 95 <RawDataLength> and position 2 of FIX Tag 96 <RawData>. If no value is received, the default will be not to send unsolicited acknowledgement.

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType[35] = A



Tag	Field Name	Req'd	Comments
95	RawDataLength	C	The number of bytes in a raw data field. May contain the value of "1" or "2" depending upon subscription settings in Tag 96.
96	RawData	C	Unformatted raw data. Valid Values: Position 1 – Subscription to Cancel on Disconnect 0 = Not Subscribed 1 = Activate Cancel on Disconnect Position 2 – Subscription to Unsolicited Acknowledgements 0 = Not Subscribed 1 = Activate Unsolicited Order Acknowledgments Example 1 : Tag 96 = 11 (Activate both Cancel on Disconnect and Unsolicited Order Acknowledgements) Example 2: Tag 96 = 01 (Not subscribed to Cancel on Disconnect but Activated for Unsolicited Order Acknowledgements).

Outgoing FIX Messages:

The new MEOrder ID will be returned on all order acknowledgements, replaced messages, reports and report corrections regardless of subscription. The MEOrderID will not be returned on an order or cancel/replacement rejects. In the event an order's current standing on the book is changed an unsolicited order acknowledgement will be returned only if subscribed. The new MEOrderID can be found in new FIX Tag 9421 <MEOrderID> and is defined as 10 byte numeric.

Unsolicited order acknowledgement will contain the ClOrdID of the original order and the price, quantity and newly assigned MEOrderID of the individual order slice. Customers will be able to segregate unsolicited order acknowledgement using a new value of "U" in both Tag 39 <OrdStatus> and Tag 150 <ExecType>.

Tag	Field Name	Description	Valid Values:
39	OrdStatus	Status of the order	0 = New (On order acknowledgement) 1 = Partially filled (If Leaves Qty <151> is not 0.) 2 = Filled (If Leaves Qty <151> is 0.) 3 = Done for Day 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected E = Pending Replace U = Unsolicited Ack (New)
58	Text	Free Format Text	Limited to 40 Characters For new unsolicited acks, the text "New MEOrderID"



			Acknowledgement" will be returned.
150	ExecType	Execution Type	0 = New 1 = Partially filled 2 = Filled 3 = Done for Day 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected E = Pending Replace U = Unsolicited Ack (New)
9421	MEOrderID	Matching Engine Order ID – numeric value; assigned by ME to input order - unique value per symbol per day	Returned if subscribed. 10 digit Numeric Exchange assigned order id.

FIX Drop Copy Messages:

For customers subscribed to Drop Copy services, MEOrderID will be returned in your report drop copy messages only.

UTPDirect (Binary) Subscription Details:

As in the FIX protocol, the new MEOrder ID will be returned on all order acknowledgements (message a.1), replaced messages (message 5.1), reports (message 2.1 or X.1) and report correction (message C.1) messages regardless of subscription. The MEOrderID will not be returned on an order or cancel/replacement rejects. In the event an order's current standing on the book is changed an unsolicited order acknowledgement will be returned only if subscribed. A new field has been added to the Binary Logon message (message type A.1) to support subscription to the new unsolicited order acknowledgements.

Logon Message	Length	Type	Required	Notes and Values
MessageType	2	Binary	✓	0x0021
MsgLength	2	Binary	✓	Binary length of the message
MsgSeqNum	4	Binary	✓	Ignore (future use)



Logon Message	Length	Type	Required	Notes and Values								
LastMsgSeqNumReceived	4	Binary	✓	<p>Last message sequence number processed.</p> <table border="1"> <thead> <tr> <th>Values</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Replay every message previously sent by the Exchange.</td> </tr> <tr> <td>-1</td> <td>Do not replay any message but continue from the last known transmitted sequence plus one.</td> </tr> <tr> <td>N > 0</td> <td>User specifies the last Sequence successfully processed. The server will rewind to this number plus one and retransmit from that point up to the current sequence number.</td> </tr> </tbody> </table>	Values	Meaning	0	Replay every message previously sent by the Exchange.	-1	Do not replay any message but continue from the last known transmitted sequence plus one.	N > 0	User specifies the last Sequence successfully processed. The server will rewind to this number plus one and retransmit from that point up to the current sequence number.
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SenderCompID	12	Alpha Numeric	✓	UTPDirect Login ID								
MessageVersionProfile	32	Binary	✓	Provides the desired message versioning profile to use during the session. Lists the binary messages types. These consist of an array of up to 16 binary message types.								
CancelOnDisconnect	1	Alpha Numeric	✓	<p>'0' = Do not cancel orders</p> <p>If this field is set, then a bulk cancel is initiated on all orders upon disconnect from the gateway. The bulk cancel will not be initiated in case of a CCG gateway failure itself.</p> <p>'1' = Cancel all orders (except GTCs, MOC/LOC, Market on Open, Limit on Open, and CO order Types)</p>								
UnsolicitedAckSubscription	1	Alpha Numeric		<p>Subscription to Unsolicited Acknowledgements</p> <p>0 = Not Subscribed</p> <p>1 = Activate Unsolicited Order Acknowledgments</p>								
Filler	2	Alpha	✓									
Total	60											

Outgoing UTPDirect (Binary) Messages:

A new field will be introduced in the existing binary order acknowledgement message (message a.1) to allow customers to distinguish between an order's original acknowledgement and unsolicited acknowledgement.



Unsolicited order acknowledgement will contain the ClOrdID of the original order and the newly assigned MEOrderID of the individual order slice.

Order Ack Message a.1	Length	Type	Required	Notes and Values
MessageType	2	Binary	✓	0x0091
MsgLength	2	Binary	✓	Binary length of the message
MsgSeqNum	4	Binary	✓	Exchange assigned sequence number
MEOrderID	4	Binary		Exchange assigned Order ID
TransactTime	4	Binary	✓	The time the message was sent in milliseconds since Midnight
DeliverToCompID	5	Alpha	✓	OnBehalfOfCompID from the client is returned in this field
TargetSubID	5	Alpha	C	SenderSubID from the client is returned in this field. If provided on inbound order it will be returned.
Account	10	Alpha Numeric	C	User-defined information that is not validated. Common examples include user or account IDs and will be returned in the outbound messages. Will be returned if provided in the inbound message.
ClientOrderID	17	Alpha Numeric	✓	Client Order ID
AckMsgType	1	Alpha		"1" = New Interest Acknowledgement "5" = Unsolicited (New MEOrderID) Acknowledgement
Filler	2	Alpha		
Total	56			

UTPDirect (Binary)Drop Copy Messages:

For customers subscribed to Drop Copy services, MEOrderID will be returned in your report drop copy messages only.

User Acceptance Testing:

The User Acceptance Testing environment is targeted to be available on or about March 9th.

Contact Information:

For any business questions concerning this notice, please contact your NYSE Relationship Manager or:

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