

NYSE Pillar to Algo Providers

FIX Protocol Specification

NYSE

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Version 1.1

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1. Introduction

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

2. Routing to Algo Providers

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

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

All orders sent to an Algo will be identified with ARCHIPELAGO SECURITIES L.L.C for clearing and CAT reporting. Each order will also be accompanied with the MPID of the original order sender in ClientID[109] to be used by the Algo for verification and billing purposes when IntroducingBadgeID[9448] is not present.

3. FIX Header & Trailer

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

3.1 Header

<u>Tag</u>	Field Name	Data Type	Req'd	Values
FIX- 8	BeginString	String[8]	Y	(ALWAYS FIRST FIELD IN MESSAGE)
Ũ				FIX.4.2
FIX- 9	BodyLength	Int[6]	Y	(ALWAYS SECOND FIELD IN MESSAGE)
				Message length, in bytes, forward to the CheckSum field.
FIX-	MsgType	String[3]	Y	(ALWAYS THIRD FIELD IN MESSAGE)
35				A = Logon
				0 = Heartbeat
				1 = Test Request
				2 = Resend Request
				3 = Session Layer Reject
				4 = Sequence Reset

<u>Tag</u>	Field Name	Data Type	Req'd	Values
				5 = Logout
				D = New Order Single
				F = Order Cancel Request
				8 = Execution Report
EIV.	NACNh	hat[20]	V	9 = Order Cancel Reject
FIX-	MsgSeqNum	Int[20]	Y	Last sequence number processed. First message sent has
34 FIX-	PossDupFlag	Boolean	С	sequence of 1. Y = Yes
43	POSSDupriag	BOOlean	C	N = NO
FIX-	SenderCompID	String[32]	Y	Incoming Messages from NYSE Pillar: Agreed upon Connection
49	Sendercompil	5ti iig[52]		identifier set between the Exchange and the Algo.
				Outgoing Messages from Algo: Agreed upon Connection identifier
			-	set between the Exchange and the Algo.
FIX- 50	SenderSubID	String[32]	С	Incoming Messages from NYSE Pillar: This field is not supported.
				Outgoing Messages from Algo: This field is not supported.
FIX-	SendingTime	UTC	Y	Time of message transmission on Incoming Messages & Outgoing
52		Timestamp [27]		messages.
				UTC time, in Milliseconds - YYYYMMDD-HH:MM:SS.mmm
FIX- 56	TargetCompID	String[32]	Y	Incoming Messages from NYSE Pillar: Agreed upon Connection identifier set between the Exchange and the Algo.
				Outgoing Messages from Algo: Agreed upon Connection identifier set between the Exchange and the Algo.
FIX-	TargetSubID	String[32]	С	On Incoming Messages from NYSE Pillar: This field is not
57		501116[52]	C	supported.
				On Outgoing Messages from Algo: This field is not supported.
FIX-	PossResend	Boolean	С	Y = Yes
97				N = No
FIX- 115	OnBehalfOfCompID	String[4]	С	Incoming Messages from NYSE Pillar: ARRB
				Outgoing Messages from Algo: Algo MPID
FIX-	OnBehalfOfSubID	String[4]	C	Incoming Messages from NYSE Pillar: This field is not supported.
116				
				Outgoing messages from Algo: This field is not supported.
FIX- 122	OrigSendingTime	UTC Timestamp [27]	N	Original time of message transmission when transmitting orders as the result of a resend request.
		[[[[]]]		UTC time, in Milliseconds - YYYYMMDD-HH:MM:SS.mmm
FIX-	DelivertoCompID	String[5]	С	Incoming Messages from NYSE Pillar: Algo MPID
128				Outgoing Messages from Algo: ARRB

3.2 Trailer

<u>Tag</u>	Field Name	Data Type	Req'd	Values
FIX- 10	CheckSum	String[6]	Y	(ALWAYS LAST FIELD IN MESSAGE; Always unencrypted)
				Three byte, simple checksum that serves, with the trailing <soh>, as the end-of-message delimiter.</soh>

4. FIX Session Layer

4.1 Logon

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

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

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

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

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

The format for the Logon Request message is below:

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

The format for the successful Logon Response message is below:

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

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

4.2 Logout

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

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

The format for the Logout message is below:

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

4.3 Heartbeat and Test Request

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

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

The Heartbeat message format is below:

The Test Request message format is below:

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

4.4 Message Retransmission

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

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard		Y	MsgType[35] = 2	
	Header				
FIX-7	BeginSeqNo	Int[20]	Y	The message sequence number of the first	1-
				message in the range of messages to be re-sent.	184467440737095
					51615
FIX-16	EndSeqNo	Int[20]	Y	The message sequence number of the last	0-
				message in the range of messages to be re-sent. If	184467440737095
				the request is for all the messages since the	51615
				BeginSeqNo, set EndSeqNo to 0.	
	Standard		Y		
	Trailer				

The format for the Resend Request message is below:

4.5 Session-Level Rejects

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

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

The Session-Level Reject message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard		Y	MsgType [35] = 3	
	Header				
FIX-45	RefSeqNum	Int[20]	Y	The sequence number of the rejected message.	1-
					1844674407370955
					1615
FIX-58	Text	String[100]	N	Reject text, which identifies the reason for the	String[100]
				rejected message.	
FIX-371	RefTagId	Int[9]	N	The tag number of the FIX field being referenced.	1-999999999
FIX-372	RefMsgType	String[2]	N	The MsgType of the FIX message being referenced.	String[2]

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

4.6 Sequence Reset

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

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 4	
FIX-36	NewSeqNo	Int[20]	Y	The new valid sequence number	1- 184467440737095 51615
FIX- 123	GapFillFlag	Boolean	Y	Indicates the mode in which the message is to be interpreted: Y = Gap Fill Reset (MsgSeqNum [34] validated) N = Sequence Reset (MsgSeqNum [34] ignored)	Y N
	Standard Trailer		Y		

5. <u>Messages to Algo Providers</u>

5.1 New Order - Single

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

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

Tag	Field Name	Data Type	Req'd	Values	Algo
FIX-109	ClientID	String[4]	C	MPID of the client that originated the order	≺ Yes
FIX-114	LocateReqd	Boolean	C	N = No For orders with Side of Sell Short and Sell Short Exempt, must be entered as LocateReq = N. If tag is not included, or is entered as LocateReq = Y, order will be rejected.	N
FIX-126	ExpireTime	UTC Timestamp [27]	N	Specified end time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Yes
FIX-168	EffectiveTime	UTC Timestamp [27]	N	Specified start time for the Algo order. UTC time YYYYMMDD-HH:MM:SS	Yes
FIX-386	NoTradingSessions	Int[1]	Y	1	1
→ FIX-336	TradingSessionID	Char[1]	Y	 1 = Early Trading Session 2 = Core Trading Session 3 = Late Trading Session 4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions 	1 2 3 4 5 6
FIX-528	OrderCapacity	Char[1]	Y	A = Agency P = Principal R = Riskless Principal Q = Error Account	A
FIX-849	ParticipationRate	Price[16]	N	Specified participation rate to be used by the Algo for Target Strategies. Examples: values received of 5, 0.01 and 99.99 will indicate 5%, 0.01% and 99.99% respectively	Yes
FIX-9303	RoutingInst	Char[1]	С	N = Non Routable R = Routable D = Directed (Primary Only) S = Directed + Routable (PO+S) 1 = Primary Market until 9:45 2 = Primary Market after 3:55 3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55 8 = Minimum Fill (must be entered with <i>MinQty</i> tag populated with a non-zero value) A = Route to ATS E = Route to Algo	E
FIX-9448	IntroducingBadgel D	String[4]	N	1 – 4 numeric characters representing the NYSE Floor Broker Badge.	Yes
FIX-20046	TargetStrategy	String[20]	N	Customer defined up to 20 characters; only printable ASCII characters	Yes

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

5.2 Order Cancel Request

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

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

6. Messages from Algo Providers

6.1 Execution Report

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

Tag	Field Name	Data Type	Req'd	Values	Algo
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new Order or Cancel request. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-14	CumQty	Qty[9]	N	0 - 999,999,999	Yes
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message. Up to 32 characters.	Yes
FIX-20	ExecTransType	Char[1]	Y	0 = New (ack, pending cancel, pending replace, partial fill, fill, order reject) 1 = Cancel (Trade Break Only) 2 = Correct (Trade Correction Only)	0
FIX-31	LastPx	Price[16]	С	Price of current partial fill or fill message (set to 0 on all non-fills). 0 - 999,999.999999	Yes
FIX-32	LastQty	Qty[9]	С	Quantity of current partial fill or fill message (set to 0 on all non-fills). 0 - 999,999,999	Yes
FIX-37	OrderID	String[20]	С	Unique identifier of most recent order Up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 999,999,999	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace M = Pending Modify	0 1 2 3 4 6 8
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit	1 2

FIX-41 OrigClOrdID String[20] C Returned from Order Cancel Request. Yes FIX-41 OrigClOrdID String[20] C Returned from Order Cancel Request. Yes FIX-41 OrigClOrdID String[20] C Returned from Order Cancel Request. Yes FIX-42 Price Price[16] C Output of the previous comma, semicolon, ampersand (&) and single/double quotation mark. Yes FIX-54 Side Char[1] Y 1 = Buy 2 FIX-55 Symbol Char[1] Y 1 = Buy 2 FIX-58 Side Char[1] Y 1 = Buy 2 FIX-58 String[16] Y Valid Equities Trikers Symbol. Yes FIX-58 Text String[40] N Freeform text field, up to 40 characters; only printable action comma, semicolon, pipe delimiter, "at "symbol, greater than/less than, ampersand (&) and single/double quotation comma, semicolon, pipe delimiter, "at "symbol, greater than/less than, ampersand (&) and single/double quotation comma, semicolon, pipe delimiter, "at "symbol, greater than/less than, ampersand (&) and single/double quotation mark. Yes FIX-59 TimeinForce Char[1] Y 0 = Day 1 = GTC FIX-59 TimeinForce Char[1] Y 0 = Day 1 = GTC FIX-	Tag	Field Name	Data Type	Req'd	Values	Algo
FIX-41OrigClOrdIDString[20]CReturned from Order Cancel Request.YesFIX-41OrigClOrdIDString[20]CReturned from Order cancel Request.YesRepresents the ClordID of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day).Customer defined up to 20 chars; only printable ASCII characters allowed, excluding corma, semicolon, predelimiter, "ar" symbol, greater than/less than, ampersand (&) and single/double quotation mark.FIX-44PricePrice[16]C0.000100-999,999 990000YesFIX-54SideChar[1]Y1 = Buy 2 = Sell2Sell Short6Sell Short56Sell Short Kempt68Cross Short Exempt A = Cross Short Exempt A = Cross Short ExemptYesFIX-55SymbolString[16]YValid Equities Ticker Symbol.YesFIX-59TimeinForceChar[1]Y0 = 0ay 1 = GTC 2 = At the Opening 3 = IOC 4 = GTO 7 = On Close0FIX-60TransactTimeUTC Timestamp [27]NValid Suffix valueYesFIX-103OrdRejReasonString[2]NCode to identify reason for order rejectionYesFIX-51SymbolSfxString[10]NValid Suffix valueYesFIX-50SymbolSfxString[10]NValid Suffix valueYesFIX-50OrdRejReasonString[2]NCode to identify reason for order rejectionYesFIX-51SymbolSf					7 = Inside Limit	
FIX-41 OrigCIOrdID String[20] C Returned from Order Cancel Request. Yes Represents the <i>CIOrdID</i> of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. FIX-44 Price Price[16] C 0.000100 - 999,999.990000 Yes FIX-54 Side Char[1] Y 1 = Buy 2 = sell 2 = sell 2 = sell S = sell Short 5 = sell Short Exempt 6 8 = Cross Short Exempt A = Cross Short Exempt 6 FIX-55 Symbol String[40] N Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. Yes FIX-59 TimeinForce Char[1] Y Valid Equities Ticker Symbol. Yes FIX-50 TransactTime UTC N Freeform text field, up to 40 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. 0 FIX-59 TimeinForce Char[1] Y 0 = Day 1 = 0 GC 2 = At the Opening 3 = 10C						
Fix-50 Symbol String[16] Y Valid Equities Ticker Symbol. Yes Fix-54 Side Char[1] Y 1 = Buy 2 = Sell 2 Fix-54 Side Char[1] Y 1 = Buy 2 = Sell 2 Fix-54 Side Char[1] Y 1 = Buy 2 = Sell 2 Fix-55 Symbol String[16] Y Valid Equities Ticker Symbol. Yes Fix-58 Text String[40] N Freeform text field, up to 40 characters; only printable ASCII character				_		
FIX-54FricePrice[16]Corder intended for cancellation or replacement (NOT necessarily the initial order of the day).VesFIX-44PricePrice[16]C0.000100 - 999,999.990000VesFIX-54SideChar[1]Y1 = Buy 2 = Sell Short1FIX-55SymbolString[16]Y1 = Buy 2 = Sell Short5FIX-55SymbolString[16]YValid Equities Ticker Symbol.YesFIX-58TextString[16]YValid Equities Ticker Symbol.YesFIX-59TimeinForceChar[1]YPreceform areaYesFIX-59TimeinForceChar[1]Y0 = Day 1 = GTC 2 = At the Opening 3 = 10CYesFIX-59TimeinForceChar[1]Y0 = Day 1 = GTC 2 = At the Opening 3 = 10C0FIX-50TransactTimeUTC Timestamp [27]NUTC time, in MillisecondsYesFIX-61TransactTimeUTC Timestamp [27]NValid Suffix valueYesFIX-62SymbolSfxString[10]NValid Suffix valueYesFIX-63SymbolSfxString[10]NValid Suffix valueYesFIX-64GragResonString[10]NValid Suffix valueYesFIX-65SymbolSfxString[10]NValid Suffix valueYesFIX-65SymbolSfxString[10]NValid Suffix value1SourceString[10]NValid Suffix value3	FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel Request.	Yes
FIX-54FricePrice[16]Corder intended for cancellation or replacement (NOT necessarily the initial order of the day).VesFIX-44PricePrice[16]C0.000100 - 999,999.990000VesFIX-54SideChar[1]Y1 = Buy 2 = Sell Short1FIX-55SymbolString[16]Y1 = Buy 2 = Sell Short5FIX-55SymbolString[16]YValid Equities Ticker Symbol.YesFIX-58TextString[16]YValid Equities Ticker Symbol.YesFIX-59TimeinForceChar[1]YPreceform areaYesFIX-59TimeinForceChar[1]Y0 = Day 1 = GTC 2 = At the Opening 3 = 10CYesFIX-59TimeinForceChar[1]Y0 = Day 1 = GTC 2 = At the Opening 3 = 10C0FIX-50TransactTimeUTC Timestamp [27]NUTC time, in MillisecondsYesFIX-61TransactTimeUTC Timestamp [27]NValid Suffix valueYesFIX-62SymbolSfxString[10]NValid Suffix valueYesFIX-63SymbolSfxString[10]NValid Suffix valueYesFIX-64GragResonString[10]NValid Suffix valueYesFIX-65SymbolSfxString[10]NValid Suffix valueYesFIX-65SymbolSfxString[10]NValid Suffix value1SourceString[10]NValid Suffix value3					Represents the <i>ClOrdID</i> of the previously entered	
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FIX-59TimeinForceChar[1]Y0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close0FIX-60TransactTimeUTC Timestamp [27]NUTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmmYesFIX-65SymbolSfxString[10]NValid Suffix valueYesFIX-103OrdRejReasonString[2]NCode to identify reason for order rejection 0 = Broker / Exchange option 3 = Order Exceeds Limit 3 = Order Exceeds Limit0Iterational FIX-60String[2]NCode to Enter 5 = Order Exceeds Limit 3 = Too Late To Enter3FIX-65UTC FIX-103UTC FIX-103NValid Suffix Order (e.g. dupe ClOrdID <11>)6						
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FIX-60 TransactTime UTC N UTC time, in Milliseconds Yes FIX-60 TransactTime UTC N UTC time, in Milliseconds Yes FIX-65 SymbolSfx String[10] N Valid Suffix value Yes FIX-103 OrdRejReason String[2] N Code to identify reason for order rejection 0 1 Uncluster String[2] N Code to identify reason for order rejection 1 2 Exchange closed 2 3 Order Exceeds Limit 3 4 Too Late To Enter 4 5 Unknown Order 5 6 Duplicate Order (e.g. dupe ClOrdID <11>) 6	FIX-39	Timemporce	Char[1]	T		0
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FIX-65SymbolSfxString[10]NValid Suffix valueYesFIX-103OrdRejReasonString[2]NCode to identify reason for order rejection010Broker / Exchange option012Exchange closed230rder Exceeds Limit34Too Late To Enter45Unknown Order (e.g. dupe ClOrdID <11>)6	FIX-60	TransactTime		N	UTC time, in Milliseconds	Yes
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FIX-103 OrdRejReason String[2] N Code to identify reason for order rejection 0 0 = Broker / Exchange option 0 1 1 1 1 2 = Exchange closed 2 3 0 rder Exceeds Limit 3 3 4 = Too Late To Enter 4 5 Unknown Order 5 6 5 6 Euplicate Order (e.g. dupe ClOrdID <11>) 6	FIX-65	SymbolSfy		N		νος
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1 = Unknown symbol12 = Exchange closed23 = Order Exceeds Limit34 = Too Late To Enter45 = Unknown Order56 = Duplicate Order (e.g. dupe ClOrdID <11>)6	11/-102	Granejneason	Jung[2]			
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3 = Order Exceeds Limit34 = Too Late To Enter45 = Unknown Order56 = Duplicate Order (e.g. dupe ClOrdID <11>)6						
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6 = Duplicate Order (e.g. dupe ClOrdID <11>) 6						
LI = LINKUNDONIAN AMAR CHARGEMENT					11 = Unsupported order characteristic	0 11

<u>Tag</u>	Field Name	Data Type	Req'd	Values	Algo
				13 = Incorrect quantity	13
				15 = Unknown account(s)	15
FIV 400	ClientID	Ctuin -[4]	N	99 = Other	99
FIX-109	ClientID	String[4]	N N	MPID of the client that originated the order N = No	Yes N
FIX-114	LocateReqd	Boolean	IN	For orders with Side of Sell Short and Sell Short	IN
				Exempt, must be entered as LocateReq = N. If tag is	
				not included, or is entered as LocateReq = Y, order	
				will be rejected.	
FIX-150	ExecType	Char[1]	Y	0 = New	0
				1 = Partially Filled	1
				2 = Filled	2
				3 = Done For Day	3
				4 = Cancelled	4
				5 = Replaced	
				6 = Pending Cancel	6
				8 = Rejected	8
				C = Billable Cancel (Self Trade Prevention)	
				E = Pending Cancel/Replace L = Eligible for Cross (Used for Broker Cross Orders)	
				M = Pending Modify	
FIX-151	LeavesQty	Qty[9]	С	0 - 999,999,999	Yes
FIX-386	NoTradingSessions	Int[1]	N	1	1
\rightarrow	TradingSessionID	Char[1]	N	1 = Early Trading Session	1
FIX-336				2 = Core Trading Session	2
				3 = Late Trading Session	3
				4 = Early & Core Trading Sessions	4
				5 = Core & Late Trading Sessions	5
				6 = Early, Core, & Late Trading Sessions	6
FIX-528	OrderCapacity	Char[1]	N	A = Agency	А
				P = Principal	
				R = Riskless Principal	
				Q = Error Account	
FIX-9303	RoutingInst	Char[1]	Ν	N = Non Routable	
				R = Routable	
				D = Directed (Primary Only)	
				S = Directed + Routable (PO+S)	
				1 = Primary Market until 9:45	
				2 = Primary Market after 3:55	
				3 = BOTH Primary Market until 9:45 AND Primary Market after 3:55	
				8 = Minimum Fill (must be entered with <i>MinQty</i> tag	
				populated with a non-zero value)	
				A = Route to ATS	
				E = Route to Algo	Е
FIX-9448	IntroducingBadgeID	String[4]	N	1 - 4 numeric characters representing the NYSE Floor	Yes
				Broker Badge	
			Y	Standard FIX Trailer	1

6.2 Order Cancel Reject

This message is used to Reject a Cancel.

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

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

7. Document Version History

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