NYSE Pillar Gateway

FIX

Protocol Specification

NYSE Arca Options

NYSE American Options

Floor Broker OMS - Open Outcry Trading

June 17, 2024

Spec Version 2.3

Contents

1. Introduction

This specification covers FIX messaging for NYSE Arca and American Options outcry trading as implemented between NYSE Pillar and the Floor Broker OMS application.

Electronic order entry - in addition to open outcry, NYSE Pillar FIX Gateway sessions designated as Floor Broker are entitled for electronic order routing direct to NYSE Pillar matching engines. For details on electronic order types, please refer to **NYSE Pillar FIX Gateway Specification**.

Initiating Broker Badge is required on all orders, both outcry and electronic, via the tag *IntroducingBadgeID (9448)*. Orders without a badge will be rejected.

2. FIX Header & Trailer

Standard NYSE Pillar FIX Gateway format as stated in **NYSE Pillar FIX Gateway Specification** - Section 3.

- ***OnBehalfToCompID (115)*** **-** must be populated with the Initiating Floor Broker firm MPID.

3. Open Outcry Message Workflow

The following example illustrates FIX messages corresponding to an Initiating Broker who verbally represents both sides of an open outcry transaction on the trading floor (initiating side on the open outcry order is represented as Buy in this particular case). The Trading Official approves the transaction and indicates that there is no need to clear the book first.

After the trade is executed, the Initiating Broker then self-allocates both sides of the trade.

Note: for simplicity, not all required tags are shown (e.g. *IntroducingBadgeID*, *Symbol*, etc.). Please refer to the respective message type structures in this document for guidance on required tags.

#	Activity	OMS to Pillar	Pillar to OMS
1	Initiating Broker enters an Open Outcry Order with initiating side of Buy.	**New Order - Open Outcry** • MsgType (35) = D (New Order) • ClOrdID (11) = 1 • OrderQty (38) = 10 • OrdType (40) = 2 (Limit) • Price (44) = 10.00 • Side (54) = 1 (Buy) • ExtendedExecInst (9416) = O (open outcry)	N/A
2	Pillar accepts the Open Outcry order, assigns an OrderID, and acks the order.	N/A	**Order Ack - Open Outcry** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 1 • OrderID (37) = 99 • OrderQty (38) = 10 • OrdStatus (39) / ExecType (150) = 0 (New) • OrdType (40) = 2 (Limit) • Price (44) = 10.00

#	Activity	OMS to Pillar	Pillar to OMS
			• Side (54) = 1 (Buy) • ExtendedExecInst (9416) = O (open outcry)
3	Broker announces the Open Outcry order. Trading Official logs the announcement.	N/A	**Trading Floor Status Update** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 1 • OrderID (37) = 99 • OrderQty (38) = 10 • OrdStatus (39) / ExecType (150) = N (Broker Announcement) • OrdType (40) = 2 (Limit) • Price (44) = 10.00 • Side (54) = 1 (Buy) • TransactTime (60) = 20201120-09:35:00.000000000 (announcement time) • ExtendedExecInst (9416) = O (open outcry)
4	Trading Official approves the order and indicates clear the book is not required.	N/A	**Trading Floor Status Update** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 1 • OrderID (37) = 99 • OrderQty (38) = 10 • OrdStatus (39) / ExecType (150) = Q (Trading Official Open Outcry Approval - clear the book NOT required) • OrdType (40) = 2 (Limit) • Price (44) = 10.00 • Side (54) = 1 (Buy) • TransactTime (60) = 20201120-09:35:10.000000000 (Trading Official approval time) • ExtendedExecInst (9416) = O (open outcry)
5	Broker enters a Trade Request, in this case for the full quantity and at the same price as the original Open Outcry order.	**Trade Request** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 2 • LastPx (31) = 10.00 • LastQty (32) = 10 • OrderID (37) = 99 • OrdStatus (39) / ExecType (150) = T (OMS Trade Request) • OrigClOrdID (41) = 1 • Side (54) = 1 (Buy) • TradeCondition (277) = e (Single Leg Floor Trade)	N/A

#	Activity	OMS to Pillar	Pillar to OMS
6	Pillar accepts the Trade Request, assigns a DealID, sends an Execution Report back to the OMS, and prints the trade to OPRA.	N/A	**Trade Ack - Fill** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 2 • LastPx (31) = 10.00 • LastQty (32) = 10 • OrderID (37) = 99 • OrdStatus (39) / ExecType (150) = 2 (Filled) • Side (54) = 1 (Buy) • TradeCondition (277) = e (Single Leg Floor Trade) • DealID (9483) = 888
7	Initiating Broker self-allocates the full quantity of the trade - both buy and sell sides - to the Initiating Broker Firm MPID = ABCD. The OMS generates a unique DealID and assigns it to the pair of buy/sell Allocation Requests.	**Allocation Request** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 3 • LastQty (32) = 10 • OrderID (37) = 99 • OrdStatus (39) / ExecType (150) = K (OMS Allocation Request) • OrigClOrdID (41) = 1 • Side (54) = 1 (Buy) • DealID (9483) = 7777 • AllocationFirmMPID (20022) = ABCD • AllocationFirmMMID (20023) - [omitted] • AllocationFirmIntroducingBadgeID (20024) - [omitted] • RefDealID (30002) = 888 **Allocation Request** • MsgType (35) = 8 (Execution Report) • ClOrdID (11) = 4 • LastQty (32) = 10 • OrderID (37) = 99 • OrdStatus (39) / ExecType (150) = K (OMS Allocation Request) • OrigClOrdID (41) = 1 • Side (54) = 2 (Sell) • DealID (9483) = 7777 • AllocationFirmMPID (20022) = ABCD • AllocationFirmMMID (20023) - [omitted] • AllocationFirmIntroducingBadgeID (20024) - [omitted]	N/A

#	Activity	OMS to Pillar	Pillar to OMS
		• RefDealID (30002) = 888 ***FLEX Percent orders**:* *Allocation Requests must be entered after the FLEX Price Request message (Step 10).*	
8	*Conditional Step - N/A for this example*	***Allocations to Third Party:*** *In Step 7, if Initiating Broker allocates either side to a third party via tag 20023 or 20024 - Pillar responds with an Allocation Pending Ack for each side.* *The third party must then approve the allocation via the NYSE Pillar Trade Ops Portal, at which point the allocations will be processed.* ***FLEX Percent orders**:* *Allocation Requests must be entered after the FLEX Price Request message (Step 10).*	***Allocation Pending Acks:*** - *Buy* - *Sell*
9	Pillar accepts the Allocation Requests, allocates the trade, assigns a new DealID, and generates allocation fill messages	N/A	If Initiating Broker self-allocates both sides (as in this example) - Pillar sends allocation fills back to the OMS order entry session: **Allocation - Fill** • MsgType (35) = 8 (Execution Report) • DeliverToCompID (128) = ABCD • ClOrdID (11) = 3 • LastPx (31) = 10.00 • LastQty (32) = 10 • OrderID (37) = 99 • OrdStatus (39) / ExecType (150) = 2 (Filled) • Side (54) = 1 (Buy) • DealID (9483) = 55555 • AllocationIndicator (30003) = Y • OrigDealID (30006) = 888 **Allocation - Fill** • MsgType (35) = 8 (Execution Report) • DeliverToCompID (128) = ABCD • ClOrdID (11) = 4 • LastPx (31) = 10.00 • LastQty (32) = 10

#	Activity	OMS to Pillar	Pillar to OMS
			• OrderID (37) = 99 • OrdStatus (39) / ExecType (150) = 2 (Filled) • Side (54) = 2 (Sell) • DealID (9483) = 55555 • AllocationIndicator (30003) = Y • OrigDealID (30006) = 888 ***Allocations to Third Party:*** *If Initiating Broker allocates either side to a third party (via tag 20023 or 20024 in Step 7) - Pillar sends allocations to **FIX Drop Copy only**, and not back to the OMS order entry session.*
10	*Conditional Step - N/A for this example*	***FLEX Percent Orders only**:* *Broker enters a FLEX Price Request message with definitive Trade and/or Strike price(s) before sending Allocation requests.* **FLEX Price Request** • ClOrdID (11) = 5 • LastPx (31) = 10.00 • OrderID (37) = 99 • OrigClOrdID (41) = 3 • OrdStatus (39) = U • ExecType (150) = U • StrikePrice (202) = 20.50 • RefDealID (30002) = 888 • ReferencePrice (20045) = 40.00	*N/A*
11	*Conditional Step - N/A for this example*	*N/A*	***FLEX Percent Orders only:*** *Pillar accepts the FLEX Price request message with an Ack back to the OMS order entry session.* **FIX Execution Report - FLEX Price Ack** • MsgType (35) = 8 (Execution Report) • OnBehalfOfCompID (115) = ABCD • ClOrdID (11) = 5 • LastPx (31) = 10.00 • OrderID (37) = 99 • OrigClOrdID (41) = 3 • OrdStatus (39) = U • ExecType (150) = U

#	Activity	OMS to Pillar	Pillar to OMS
			• StrikePrice (202) = 20.50 • RefDealID (30002) = 888 • ReferencePrice (20045) = 40.00 *Allocation Requests may be entered following this step.*

4. FLEX Orders

Brokers can create a new FLEX series by submitting an order to the Exchange. The data provided on the order will be used to create a new FLEX series. Upon receipt of a single leg or complex FLEX order, Pillar will create and publish any new FLEX series, before processing the order. Complex FLEX orders may be a mix of standard and FLEX series.

4.1 Root Symbol

The material terms of the FLEX series must be encoded within the root symbol in fields Symbol (55) for single leg or LegSymbol (600) for complex as outlined below. No verifications are made on the root symbol provided.

1. A lead number must be prepended to the Root symbol as follows.

Underlying type	Lead number	Settlement type	Exercise style	Delivery
Equity/ETF	1	PM	American	Physical
Equity/ETF	2	PM	European	Physical
ETF	3*	PM	American	Cash
ETF	4*	PM	European	Cash
Index	1	AM	American	Cash
Index	2	AM	European	Cash
Index	3	PM	American	Cash
Index	4	PM	European	Cash

*NYSE American Options only.

2. The lead character must be followed by the Underlying ticker.

4.2 Strike Prices

Strike prices are expressed with 2 decimal places. The lowest value accepted is 0.01.

4.3 Maturity Dates

A Maturity date must be provided in the MonthYear and MaturityDay fields (FIX Tags 200 and 205 respectively). The date must be a Trading day that is not the current date (same day expiries are not allowed) and is within a maximum of 15 years from the current date.

4.4 FLEX Percent

Either Strike and/or Premium prices can be expressed as a Percentage of the Underlying price. Each series included as part of a complex FLEX order must be of the same Percent FLEX type, Percentage Strike Series and/or Percentage Price trade.

- To define the Strike price as a percentage, **PercentageStrike (20030)** must contain the percentage value while **StrikePrice (202)** or LegStrikePrice (612) must be set to 0 on both Order and Trade Request messages.

- To define the Premium price as a percentage, **PercentagePrice (20031)** must contain the percentage value while **Price (44)** must be set to 0 on the Order message. If the Premium price is defined as a percentage, then **PercentagePrice (20031)** must also be provided on the Trade Request message. In this case, **LastPx (31)** must be set to 0.

To finalize FLEX Percent trades when the underlying's price is determined, prices will be required with the use of the FLEX Price request message.

5. Messages from OMS to Pillar - Open Outcry

5.1 New Order

This represents the initial open outcry message from the Initiating Floor Broker, which is then subject to approval by a Trading Official (TO).

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = D	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				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-38	OrderQty	Qty[9]	Y	1 - 999,999	Yes
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2
FIX-44	Price	Price[16]	C	0.01 - 9,999.99 Cabinet is 0.00000001 - 0.01 Required when *OrdType [40] = 2.* Outcry orders with a PackageLinkID [20040] along with the associated Trade requests may be entered in $0.01 increments. Note: The value must be 0 when *PercentagePrice [20031]* is populated.	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
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes
FIX-58	Text	String[80]	N	On Incoming Messages from Firm: Freeform text field to identify a strategy description, 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC	0

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	
FIX-60	TransactTime	UTC Timestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-77	OpenClose	Char[1]	Y	Indicates status of Client's position in the Option O = Open C = Close	 O C
FIX-167	SecurityType	String[4]	Y	Identifies type of Options Instrument OPT = Single leg Option MLEG = Complex Option	 OPT
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM	Yes
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier 0 = Put 1 = Call	 0 1
FIX-202	StrikePrice	Price[16]	Y	Strike price of the option. Part of Options series identifier 0 - 999,999,999.999999 Note: The value must be 0 when *PercentageStrike [20030]* is populated.	Yes
FIX-204	CustomerOrFirm	Char[1]	Y	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market maker 4 = Away Market Maker 8 = Prof customer	 0 1 2 3 4 8
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier DD	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	 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				4 = Early & Core Trading Sessions 5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions	
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-526	OptionalData	String[16]	N	Clearing Optional Data Customer defined up to 16 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-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O)= Cancel Oldest C = Cancel Both D = Cancel Decrement* *Not supported on NYSE Arca/American Options	No - but will be accepted and ignored if specified
FIX-9202	SpecialOrdType	Char[1]	C	1 = DMM Open/Re-open/Close with or without Auction (AOC) - drop copy only 2 = DMM Pre-auction - drop copy only 3 = DMM After-auction - drop copy only 9 = Cabinet C = Customer to Customer Cross P = CUBE Price Improvement Q = QCC S = AON CUBE T = QCT (*DeliverToCompID* must be populated with IB Firm Identifier)	9
FIX-9416	ExtendedExecInst	Char[1]	Y	A = Add Liquidity Only (ALO) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and no route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				8 = Imbalance Offset C = Complex Order Auction 9 = Discretionary Peg D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO) N = Add Liquidity Only (Non-Taking ALO) O = Open Outcry B = Clear the Book	O
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes
FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes
FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
FIX-20032	TiedHedgeIndicator	Char[1]	N	Y = order is a tied hedge N = order is NOT a tied hedge	Y N
FIX-20035	TiedToStock	Char[1]	N	Y = order is tied to stock N = order is NOT tied to stock	Y N
FIX-20037	RefDelta	Price[16]	C	Required if *TiedToStock [20035] = Y* Numeric only - decimal supported. May be positive or negative.	Yes
FIX-20038	StockPrice	Price[16]	C	Required if *TiedToStock [20035] = Y* For market orders that are tied-to-stock and this value is unknown at the time of order entry, enter 999,999,999.99. 0.000001 - 999,999,999.999999	Yes
FIX-20039	StockQty	Qty[9]	C	Required if *TiedToStock [20035] = Y* 1 - 999,999,999	Yes
FIX-20040	PackageLinkID	Int[10]	N	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm. This field is to be used to link orders together that cannot be facilitated using the complex message structure. The ID should be the same for all orders and legs of the package.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.2 Order Cancel/Replace Request

An open outcry order may be cancel/replaced if it is pending TO approval. Once TO approved, it may not be replaced. However, it may be cancelled, and a new order entered.

OnBehalfOfCompID (115) in the FIX Header of the Cancel Request must be populated with the same MPID that was sent on the order intended for cancellation.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = G	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc..	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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	Yes
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-41	OrigClOrdID	String[20]	Y	Represents the *ClOrdID* of the previously entered order intended for cancellation (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-44	Price	Price[16]	C	0.01 - 9,999.99 Cabinet is 0.00000001 - 0.01 Required when *OrdType [40] = 2.* Outcry orders with a PackageLinkID [20040] along with the associated Trade requests may be entered in $0.01 increments. Note: The value must be 0 when *PercentagePrice [20031]* is populated.	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
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes
FIX-58	Text	String[80]	N	On Incoming Messages from Firm: Freeform text field to identify a strategy description, 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK	0

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				5 = GTX 6 = GTD 7 = On Close	
FIX-60	TransactTime	UTC Timestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-77	OpenClose	Char[1]	Y	Indicates status of Client's position in the Option O = Open C = Close	 O C
FIX-167	SecurityType	String[4]	Y	Identifies type of Options Instrument OPT = Single leg Option MLEG = Complex Option	 OPT
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier. YYYYMM	Yes
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier. 0 = Put 1 = Call	 0 1
FIX-202	StrikePrice	Price[16]	Y	Strike price of the option. Part of Options series identifier. 0 - 999,999,999.999999 Note: The value must be 0 when *PercentageStrike [20030]* is populated.	Yes
FIX-204	CustomerOrFirm	Char[1]	Y	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market maker 4 = Away Market Maker 8 = Prof customer	 0 1 2 3 4 8
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier DD	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	 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions	
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O)= Cancel Oldest C = Cancel Both D = Cancel Decrement* *Not supported on NYSE Arca/American Options	No - but will be accepted and ignored if specified
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-526	OptionalData	String[16]	N	Clearing Optional Data Customer defined up to 16 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-9202	SpecialOrdType	Char[1]	C	1 = DMM Open/Re-open/Close with or without Auction (AOC) - drop copy only 2 = DMM Pre-auction - drop copy only 3 = DMM After-auction - drop copy only 9 = Cabinet C = Customer to Customer Cross P = CUBE Price Improvement Q = QCC S = AON CUBE T = QCT (*DeliverToCompID* must be populated with IB Firm Identifier)	9
FIX-9416	ExtendedExecInst	Char[1]	Y	A = Add Liquidity Only (ALO) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and no route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				8 = Imbalance Offset C = Complex Order Auction 9 = Discretionary Peg D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO) N = Add Liquidity Only (Non-Taking ALO) O = Open Outcry B = Clear the Book	O
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes
FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes
FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
FIX-20032	TiedHedgeIndicator	Char[1]	N	Y = order is a tied hedge N = order is NOT a tied hedge	Y N
FIX-20035	TiedToStock	Char[1]	N	Y = order is tied to stock N = order is NOT tied to stock	Y N
FIX-20037	RefDelta	Price[16]	C	Required if *TiedToStock [20035] = Y* Numeric only - decimal supported. May be positive or negative.	Yes
FIX-20038	StockPrice	Price[16]	C	Required if *TiedToStock [20035] = Y* For market orders that are tied-to-stock and this value is unknown at the time of order entry, enter 999,999,999.99. 0.000001 - 999,999,999.999999	Yes
FIX-20039	StockQty	Qty[9]	C	Required if *TiedToStock [20035] = Y* 1 - 999,999,999	Yes
FIX-20040	PackageLinkID	Int[10]	N	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm. This field is to be used to link orders together that cannot be facilitated using the complex message structure. The ID should be the same for all orders and legs of the package.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.3 New Complex Order

This represents the initial open outcry message from the Initiating Floor Broker for complex orders, which is then subject to approval by a Trading Official (TO).

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = AB	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID + OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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. **Note:** Firms must specify a *ClOrdID* value for the entire Complex order in tag 11.	Yes
FIX-38	OrderQty	Qty[6]	Y	1 - 999,999 Number of times the spread is available. Leg order quantity is determined by *OrderQty*LegRatioQty*, the resulting value cannot exceed 999,999.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Note: The ratio restriction of 3:1 does not apply to Outcry Orders.	
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2
FIX-44	Price	Price[16]	C	-214,748.36 - 214,748.36 Net Limit price of the order - can be positive, negative or zero. A positive value indicates Customer is paying (net debit); a negative value indicates Customer is receiving (net credit). Zero is even. Max of 2 decimal places. Required when *OrdType [40] = 2.* Not required or must be populated with 0 when PercentagePrice[20031] is populated.	Yes
FIX-58	Text	String[80]	N	On Incoming Messages from Firm: Freeform text field to identify a strategy description, 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	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	UTCTimes tamp[27]	N	On Incoming Messages from Firm: Customer application time.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	
FIX-167	SecurityType	String[4]	Y	Identifies type of Options Instrument OPT = Single leg Option MLEG = Complex Option (Multi-leg Option)	MLEG
FIX-204	CustomerOrFirm	Char[1]	Y	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market maker 4 = Away Market Maker 8 = Prof customer	0 1 2 3 4 8
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	2
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-526	OptionalData	String[16]	N	Clearing Optional Data Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-555	NoLegs	String[2]	Y	Number of Instrument Leg repeating group instances. A minimum of 2 and a maximum of 20 legs supported.	Yes
→ Repeating group A minimum of 2 legs must be defined. A maximum of 20 legs can be defined. LegSymbol [600] must be the first tag in this repeating group.					
→ FIX-600	LegSymbol	String[16]	Y	Valid Equities Ticker Symbol or Options OSI Root symbol. **Note:** This must be the first tag in the leg.	Yes
→ FIX-564	LegPositionEffect	Char[1]	Y	Indicates status of Client's position in the Option. Option legs only. O = Open C = Close	 O C
→ FIX-608	LegCFICode	String[2]	Y	Security CFI code for the individual leg of the Complex Option instrument. For Options: OC = Option – Call [OPT] OP = Option – Put [OPT] EQ = Equity common shares	 OC OP
→ FIX-611	LegMaturityDate	String[8]	Y	Complex instrument's individual security's Maturity Date. Expiration Date in the YYYYMMDD format.	Yes
→ FIX-612	LegStrikePrice	Price[16]	Y	0 – 999,999,999.999999 Note: The value must be 0 when *PercentageStrike [20030]* is populated.	Yes
→ FIX-623	LegRatioQty	Qty[6]	Y	The ratio of quantity for this individual leg. 1 - 999,999 Number of option contracts for this leg is: *OrderQty*LegRatioQty*	Yes
→ FIX-624	LegSide	Char[1]	Y	The side of this individual leg. 1 = Buy 2 = Sell	 1 2
→ FIX-654	LegRefID	Int[10]	Y	Unique ID of the individual leg of the new Order or Cancel/Replace request as assigned by the firm. Pillar will validate that the *LegRefID* is unique among the legs in a Complex order. However, the firm is responsible for ensuring that the *LegRefID* provided is unique among all legs of a certain Complex order.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Customer defined up to 10 digits numeric with a maximum of 4,294,967,295.	
→ FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes
→ FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID* T = No Self Trade Prevention N = Cancel Newest O (letter O) = Cancel Oldest C = Cancel Both D = Cancel Decrement* *Not supported on NYSE Arca/American Options	No - but will be accepted and ignored if specified
FIX-9202	SpecialOrdType	Char[1]	N	1 = DMM Open/Re-open/Close with or without Auction (AOC) - drop copy only 2 = DMM Pre-auction - drop copy only 3 = DMM After-auction - drop copy only 9 = Cabinet C = Customer to Customer Cross P = CUBE Price Improvement Q = QCC S = AON CUBE Solicitation T = QCT (*DeliverToCompID* must be populated with IB Firm Identifier)	
FIX-9416	ExtendedExecInst	Char[1]	C	A = Add Liquidity Only (ALO) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and no route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset C = Complex Order Auction 9 = Discretionary Peg D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO) N = Add Liquidity Only (Non-Taking ALO) O = Open Outcry B = Clear the Book	O

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-9448	IntroducingBadgeID	String[4]	Y	1 – 4 characters.	Yes
FIX-20032	TiedHedgeIndicator	Char[1]	N	Y = order is a tied hedge N = order is NOT a tied hedge	Y N
FIX-20035	TiedToStock	Char[1]	N	Y = order is tied to stock N = order is NOT tied to stock	Y N
FIX-20037	RefDelta	Price[16]	C	Required if *TiedToStock [20035] = Y* Numeric only - decimal supported. May be positive or negative.	Yes
FIX-20038	StockPrice	Price[16]	C	Required if *TiedToStock [20035] = Y* For market orders that are tied-to-stock and this value is unknown at the time of order entry, enter 999,999,999.99. 0.000001 - 999,999,999.999999	Yes
FIX-20039	StockQty	Qty[9]	C	Required if *TiedToStock [20035] = Y* 1 - 999,999,999	Yes
FIX-20040	PackageLinkID	Int[10]	N	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm. This field is to be used to link orders together that cannot be facilitated using the complex message structure. The ID should be the same for all orders and legs of the package.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.4 Complex Order Cancel/Replace Request

An open outcry complex order may be cancel/replaced if it is pending TO approval. Once TO approved, it may not be replaced. However, it may be cancelled, and a new order entered.

OnBehalfOfCompID (115) in the FIX Header of the Cancel Request must be populated with the same MPID that was sent on the order intended for cancellation.

Tag	Field Name	Data Type	Req'd	Values	Arca/America n Options Floor OMS
	Standard FIX Header		Y	MsgType = AC	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new message as assigned by the firm. Pillar will validate that the *ClOrdID* is unique for the combination of *SenderCompID* + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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. **Note:** Firms must specify a *ClOrdID* value for the entire Complex order in tag 11.	Yes
FIX-38	OrderQty	Qty[6]	Y	Quantity from Order Message 1 - 999,999 Leg order quantity is determined by *OrderQty*LegRatioQty*, the resulting value cannot exceed 999,999.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/America n Options Floor OMS
				Note: The ratio restriction of 3:1 does not apply to Outcry Orders.	
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2
FIX-41	OrigClOrdID	String[20]	Y	This value must match the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-44	Price	Price[16]	C	-214,748.36 - 214,748.36 Net Limit price of the order - can be positive, negative or zero. A positive value indicates Customer is paying (net debit); a negative value indicates Customer is receiving (net credit). Zero is even. Max of 2 decimal places. Required when *OrdType [40] = 2.* Not required or must be populated with 0 when PercentagePrice[20031] is populated.	Yes
FIX-58	Text	String[80]	N	On Incoming Messages from Firm: Freeform text field to identify a strategy description, 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeInForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening	0

Tag	Field Name	Data Type	Req'd	Values	Arca/American Options Floor OMS
				3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	
FIX-60	TransactTime	UTCTimestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Messages from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-167	SecurityType	String[4]	Y	Identifies type of Options Instrument OPT = Single leg Option MLEG = Complex Option (Multi-leg Option)	 MLEG
FIX-204	CustomerOrFirm	Char[1]	Y	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market maker 4 = Away Market Maker 8 = Prof customer	 0 1 2 3 4 8
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	 2
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-526	OptionalData	String[16]	N	Clearing Optional Data Customer defined up to 16 characters; only printable ASCII characters allowed, excluding	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/America n Options Floor OMS
				comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-555	NoLegs	String[2]	Y	Number of Instrument Leg repeating group instances. A minimum of 2 and a maximum of 20 legs supported.	Yes
→ Repeating group A minimum of 2 legs must be defined. A maximum of 20 legs can be defined. LegSymbol [600] must be the first tag in this repeating group.					
→ FIX-600	LegSymbol	String[16]	Y	Valid Equities Ticker Symbol or Options OSI Root symbol. **Note:** This must be the first tag in the leg.	Yes
→ FIX-564	LegPositionEffect	Char[1]	Y	Indicates status of Client's position in the Option. Option legs only. O = Open C = Close	 O C
→ FIX-608	LegCFICode	String[2]	Y	Security CFI code for the individual leg of the Complex Option instrument. For Options: OC = Option – Call [OPT] OP = Option – Put [OPT] EQ = Equity common shares	 OC OP
→ FIX-611	LegMaturityDate	String[8]	Y	Complex instrument's individual security's Maturity Date. Expiration Date in the YYYYMMDD format.	Yes
→ FIX-612	LegStrikePrice	Price[16]	Y	0 – 999,999,999.999999 Note: The value must be 0 when *PercentageStrike [20030]* is populated.	Yes
→ FIX-623	LegRatioQty	Qty[6]	Y	The ratio of quantity for this individual leg. 1 - 999,999 Number of option contracts or stock shares for this leg is: *OrderQty*LegRatioQty*	Yes
→ FIX-624	LegSide	Char[1]	Y	The side of this individual leg. 1 = Buy 2 = Sell	 1 2
→ FIX-654	LegRefID	int[10]	Y	Unique ID of the individual leg of the new Order or Cancel/Replace request as assigned by the firm. Pillar will validate that the *LegRefID* is unique among the legs in a Complex order. However, the firm is responsible for ensuring that the *LegRefID* provided is unique among all legs of a certain Complex order.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/American Options Floor OMS
				Customer defined up to 10 numeric with a maximum of 4,294,967,295.	
→ FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes
→ FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID* T = No Self Trade Prevention N = Cancel Newest O (letter O) = Cancel Oldest C = Cancel Both D = Cancel Decrement* *Not supported on NYSE Arca/American Options	No - but will be accepted and ignored if specified
FIX-9202	SpecialOrdType	Char[1]	N	1 = DMM Open/Re-open/Close with or without Auction (AOC) - drop copy only 2 = DMM Pre-auction - drop copy only 3 = DMM After-auction - drop copy only 9 = Cabinet C = Customer to Customer Cross P = CUBE Price Improvement Q = QCC S = AON CUBE Solicitation T = QCT (*DeliverToCompID* must be populated with IB Firm Identifier)	
FIX-9416	ExtendedExecInst	Char[1]	C	A = Add Liquidity Only (ALO) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and no route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset C = Complex Order Auction 9 = Discretionary Peg D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO) N = Add Liquidity Only (Non-Taking ALO) O = Open Outcry B = Clear the Book	O

Tag	Field Name	Data Type	Req'd	Values	Arca/American Options Floor OMS
FIX-9448	IntroducingBadgeID	String[4]	C	1 – 4 numeric characters. Present on orders from Brokerplex to Pillar. Present on orders from NYSE Floor Broker Systems to Pillar. Required on orders from NYSE Arca/American Options Floor Broker OMS to Pillar.	Yes
FIX-20032	TiedHedgeIndicator	Char[1]	N	Y = order is a tied hedge N = order is NOT a tied hedge	Y N
FIX-20035	TiedToStock	Char[1]	N	Y = order is tied to stock N = order is NOT tied to stock	Y N
FIX-20037	RefDelta	Price[16]	C	Required if *TiedToStock [20035] = Y* Numeric only - decimal supported. May be positive or negative.	Yes
FIX-20038	StockPrice	Price[16]	C	Required if *TiedToStock [20035] = Y* For market orders that are tied-to-stock and this value is unknown at the time of order entry, enter 999,999,999.99. 0.000001 - 999,999,999.999999	Yes
FIX-20039	StockQty	Qty[9]	C	Required if *TiedToStock [20035] = Y* 1 - 999,999,999	Yes
FIX-20040	PackageLinkID	Int[10]	N	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm. This field is to be used to link orders together that cannot be facilitated using the complex message structure. The ID should be the same for all orders and legs of the package.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.5 Order Cancel Request

This message is used to cancel a single targeted Single-leg or Complex order. For Complex orders, the request must be entered with the OrigClOrdID of the complex order (no leg level details), and will cancel the entire order along with all of its legs.

An open outcry order may be cancelled if it is pending TO approval or TO approved, as long as trades have not been entered for the order.

- **OnBehalfOfCompID (115)** in the FIX Header of the Cancel Request must be populated with the same MPID that was sent on the order intended for cancellation.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = F	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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]	Y	Required for single order cancellation. Represents the *ClOrdID* of the previously entered order intended for cancellation (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-54	Side	Char[1]	C	Required for single leg order cancellation. Not required for Complex orders. 1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross 9 = Cross Short A = Cross Short Exempt	 1 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-55	Symbol	String[16]	C	Required for single leg order cancellation. Not required for Complex orders; Valid Options OSI Root symbol.	Yes
FIX-60	TransactTime	UTC Timestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.6 Trade Request

This message is supported for both Single-leg and Complex orders.

A separate Trade Request must be entered for each price point at which an open outcry transaction is executed. For Complex orders, a separate Trade Request must be sent for each price point of each leg. Each request must reference the following details from the corresponding open outcry order:

- **OrderID (37)** - of the open outcry order, provided by Pillar on the original order acknowledgement
- **OrigClOrdID (41)** - ClOrdID of the open outcry order
- **Side (54)** - same buy/sell side as the open outcry order

The following tags, if specified on order/cancel-replace, will be carried over to the Trade: **Account (1)**, **ClearingFirm (439)**, **ClearingAccount (440)**, and **OptionalData (526)**.

If sent, any additional tags not provided in the message layout below will result in a reject.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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-31	LastPx	Price[16]	Y	Price of current partial fill or fill message (set to 0 on all non-fills). 0.01 - 9,999.99 Cabinet is 0.00000001 - 0.01	Yes - price for this particular trade/tape print, which may

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Outcry orders with a PackageLinkID [20040] along with the associated Trade requests may be entered in $0.01 increments. Note: The value must be 0 when *PercentagePrice [20031]* is populated.	be different from original order
FIX-32	LastQty	Qty[9]	Y	Quantity of current partial fill or fill message (set to 0 on all non-fills). 1 - 999,999	Yes - quantity for this particular trade/tape print, which may be different from original order
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes - OrderID of the open outcry order
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 G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K = OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	 T
FIX-41	OrigClOrdID	String[20]	Y	Represents the *ClOrdID* of the previously entered order (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes - ClOrdID of the open outcry order
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
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K = OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	 T
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM	Yes
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier 0 = Put 1 = Call	 0 1
FIX-202	StrikePrice	Price[16]	Y	Strike price of the option. Part of Options series identifier 0 - 999,999,999.999999 Note: The value must be 0 when *PercentageStrike [20030]* is populated.	Yes
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier DD	Yes
FIX-277	TradeCondition	Char[1]	Y	e = Single Leg Floor Trade i = Complex Order to Complex Order Floor Trade m = Complex Order to Single Leg Order Floor Trade p = Complex Order with Stock to Complex Order with Stock Floor Trade s = Complex Order with Stock to Single Leg Order Floor Trade	e i m p s
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes - same as original open outcry order
FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

5.7 FLEX Price Request

This request message is used to provide the trade and/or strike price along with underlying reference price for FLEX Percent orders and must be sent prior to the Allocation requests. Only values that were initially defined as percentages can be updated via this message. If either **Strike (202)** or **LastPx (31)** were defined with dollar values in the Trade request, then those same value(s) need to be provided in the FLEX Price request.

One instance of the FLEX Price Request must be entered per associated trade (represented via **RefDealID - tag 30002**). For each trade, this message must be entered by the OMS and accepted by Pillar prior to entering any related Allocation Requests.

Fields on FLEX Price Request:

- **OnBehalfOfCompID (115)** in the FIX Header of the FLEX Price Request must be populated with the same MPID that was sent on the initial order/trade request
- **RefDealID (30002)** refers to DealID of the Trade as originally provided by Pillar in Tag 9483 on the Execution Report for the associated trade
- **OrigClOrdID (41)** and **OrderID (37)** refer to original open outcry order
- **LastPx (31)** and **StrikePrice (202)** must be dollar amounts instead of percentages
- **OrdStatus (39)** and **ExecType (150)** must be set to U

Pillar will acknowledge validation of a FLEX Price Request with an Execution report.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				than/less than, ampersand (&) and single/double quotation mark.	
FIX-31	LastPx	Price[16]	C	Price of current partial fill or fill message (set to 0 on all non-fills). 0.00000001 - 9,999.99	Yes
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes - OrderID of the open outcry order
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 G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	U
FIX-41	OrigClOrdID	String[20]	Y	Represents the ClOrdID of the previously entered order (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters	Yes - ClOrdID of the open outcry order

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes - same as original open outcry order
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	U
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM	Yes - same as original open outcry order
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier. 0 = Put 1 = Call	0 1 Same as original

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
					open outcry order
FIX-202	StrikePrice	Price[16]	C	Strike price of the option. Part of Options series identifier. 0.01 - 999,999,999.99	Yes
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier. DD	Yes - same as original open outcry order
FIX-9448	IntroducingBadge ID	String[4]	Y	Initiating Broker Badge.	Yes - same as original open outcry order
FIX-20045	ReferencePrice	Price[16]	Y	Underlying Reference price used to calculate the trade price and/or strike price for Percentage FLEX. .01 - 999,999,999.99	Yes
FIX-30002	RefDealID	String[20]	C	Unique identifier of a transaction, assigned to both sides of a single trade. Numerical up to 20 characters.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer.	Yes

5.8 Allocation Request

This message is supported for both Single-leg and Complex orders.

Allocations may be performed via the NYSE Pillar FIX Gateway using this message, or through the NYSE Pillar Trade Ops Portal. Once a Trade is accepted and processed by Pillar, the OMS will have the ability to allocate via the FIX Gateway for a period of time, after which allocation capability will be transferred to the Trade Ops Portal and any subsequent attempts to allocate from the Gateway will be rejected.

A Trade may be allocated into buy/sell pairs using the Allocation Request message. One buy and one sell Allocation Request must be entered for each pair, including the following details that must be the same on both sides:

- **LastQty (32)** - quantity of the paired allocation.
- **OrderID (37)** - of the corresponding open outcry order, provided by Pillar on the original order acknowledgement
- **OrigClOrdID (41)** - ClOrdID of the open outcry order
- **DealID (9483)** - an identifier assigned by the OMS, unique per pair of allocations and provided on both the buy and sell Allocation Requests within a given pair. Numeric values only.

  Note: Pillar will never echo back the **DealID (9483)** value assigned by the OMS. In the event of an Allocation Request Reject, Pillar will exclude the tags **DealID (9483)** and **RefDealID (30002)** from the message
- **RefDealID (30002)** - the DealID of the corresponding Trade, provided by Pillar on the Execution Report acknowledging the corresponding Trade Request

Self-Allocation, Third Party Allocation & Names Later

The Initiating Broker must self-allocate at least one side of each paired allocation. The other side may be self-allocated, allocated to a third party, or indicated as “Names Later” for subsequent allocation via the NYSE Pillar Trade Ops Portal.

The following tags on the Allocation Request are used to differentiate the use case:

- **AllocationFirmMPID (20022)** - Initiating Broker MPID for **self-allocation**. The MPID populated in this tag must match the MPID specified in **OnBehalfOfCompID (115)**
- **AllocationFirmMMID (20023)** - third party MMID
- **AllocationFirmIntroducingBadgeID (20024)** - third party Floor Broker Badge
- To indicate **Names Later** - omit all three tags

Required Tag processing - all tags indicated as required will be applied for the given side as specified, except as follows:

- **OpenClose (77)** - not required for allocation to a third party and Names Later; will be ignored if sent
- **CustomerOrFirm (204)** - not required for allocation to a third party and Names Later; will be ignored if sent

The aggregate buy or sell OrderQty of all Allocation Requests submitted for a given open outcry Trade may not exceed the OrderQty of the corresponding Trade.

If sent, any additional tags not provided in the message layout below will result in a reject.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the new message as assigned by the Firm. Pillar will validate that the *ClOrdID* is unique for the combination of SenderCompID + *OnBehalfOfCompID* (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the *ClOrdID* provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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-32	LastQty	Qty[9]	Y	Quantity of current partial fill or fill message (set to 0 on all non-fills). 1 - 999,999	Yes - quantity for this allocation
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes - OrderID of the open outcry order
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	K
FIX-41	OrigClOrdID	String[20]	Y	Represents the ClOrdID of the previously entered order (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes - ClOrdID of the open outcry order
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
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes
FIX-77	OpenClose	Char[1]	C	Indicates status of Client's position in the Option O = Open C = Close	O C

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	K
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM	Yes
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier 0 = Put 1 = Call	0 1
FIX-202	StrikePrice	Price[16]	Y	Strike price of the option. Part of Options series identifier 0.000001 - 999,999,999.999999	Yes
FIX-204	CustomerOrFirm	Char[1]	C	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market Maker 4 = Away Market Maker 8 = Prof customer	0 1 2 3 4 8

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				SenderSubID (50) must be included with an MMID in the FIX Header when CustomerOrFirm is set as follows: • CustomerOrFirm = 3 (Market Maker) • CustomerOrFirm = 4 (Away Market Maker) Allocation will be rejected if not populated	
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier DD	Yes
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-526	OptionalData	String[16]	N	Clearing Optional Data Customer defined up to 16 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-7929	CapStrategyID	String[4]	N	Strategy Execution Fee cap identifier, as agreed upon between firms and Exchange. 4 characters alphanumeric.	Yes
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes - same as original open outcry order
FIX-9483	DealID	String[20]	Y	Unique identifier of a paired allocation, assigned by the OMS to both sides of the allocation. Pillar will validate that the *DealID* is unique for the combination of SenderCompID + *OnBehalfOfCompID* (MPID) that entered the Allocation Request, among open orders only.	Yes - unique DealID per pair of allocations

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				However, the Firm is responsible for ensuring that the *DealID* provided is unique among all Allocation Requests sent for the full length of the trading day by the given SenderCompID + MPID. Numeric values only.	
FIX-20022	AllocationFirmMPID	String[4]	C	Identifier of the allocated party - MPID. May be populated with: **Initiating Broker MPID** - for self-allocation. Broker must specify self-allocation on at least one side of every allocation pair. The MPID populated in this tag must match the MPID specified in *OnBehalfOfCompID (115)*	Yes
FIX-20023	AllocationFirmMMID	String[12]	C	Identifier of the allocated party - MMID. May be populated with: **Third party MMID** - allocation will be considered pending until the third party approves the allocation via NYSE Pillar Trade Ops Portal	Yes
FIX-20024	AllocationFirmIntroducingBadgeID	String[4]	C	Identifier of the allocated party - Broker Badge. May be populated with: **Third party Broker Badge** - allocation will be considered pending until the third party approves the allocation via NYSE Pillar Trade Ops Portal	Yes
FIX-30002	RefDealID	String[20]	Y	Unique identifier of a transaction, assigned to both sides of a single trade. Numerical up to 20 characters.	Yes - DealID of the corresponding Trade
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

6. Messages from Pillar to OMS - Open Outcry

6.1 Execution Report

This message is used for the following, as defined by **OrdStatus (39)**/**ExecType (150)**:

Below message will be sent for Single-leg orders and Complex orders (at leg level as well as Complex level) - except where noted.

- **Open Outcry Order and Cancel/Replace Acknowledgement** - Pillar ack, prior to any TO action
- **Open Outcry Order Reject** - Pillar reject, prior to any TO action (only sent at Complex level)
- **Open Outcry Order Pending Cancel**
- **Open Outcry Order Pending Replace**
- **Open Outcry Order Cancellation** - solicited "UROUT," unsolicited cancel
- **Open Outcry Order Done for Day** - at the market's Done for Day time (30 minutes from late series market close), a Done for Day message will be sent for the remaining leaves quantity

Below messages will be sent for Single-leg and Complex orders (at leg level).

- **Fill/Partial Fill** - in response to a successfully processed Trade Request or Allocation Request
- **Trade Request Reject**
- **Allocation Request Pending**
- **Allocation Request Reject**

In the event the NYSE Arca/American Options Trade Desk busts or corrects an open outcry trade, this message is used to notify the OMS of the **Trade Bust** or **Trade Correction (price/quantity)** as defined by **ExecType (150)**.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				open orders only. However, the Firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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. When *MultiLegReportingType [442] = 2 or 3*, this field represents the ClOrdID value for the entire Complex order.	
FIX-14	CumQty	Qty[9]	C	0 - 999,999	Yes
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message, assigned by the Exchange to all FIX MsgType 8. 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 1 2
FIX-30	LastMkt	String[4]	C	On fills and partial fills, Market Identifier Code (MIC) of the sending Exchange (regardless of local or away market execution) or other destinations for NYSE and NYSE Chicago, as noted below. ARCX = NYSE Arca Equities ARCO = NYSE Arca Options XNYS = NYSE XASE = NYSE American Equities AMXO = NYSE American Options XCIS = NYSE National Equities XCHI = NYSE Chicago Equities TRFN - NYSE TRF (Chicago EQ only via Brokerplex) NOTH - Manual Destination (Chicago EQ only via Brokerplex) ALGO = algorithm away market execution (NYSE only via NYSE Floor Broker Systems)	 ARCO AMXO

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-31	LastPx	Price[16]	C	Price of current partial fill or fill message (set to 0 on all non-fills). 0 - 9,999.99 Cabinet is 0.00000001 - 0.01	Yes
FIX-32	LastQty	Qty[9]	C	Quantity of current partial fill or fill of the leg when *MultiLegReportingType [442] = 1 & 2* (set to 0 on all non-fills). 0 - 999,999	Yes
FIX-37	OrderID	String[20]	C	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 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 G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	 0 1 2 3 4 5 6 8 E G H J

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel or Cancel/Replace Request. Represents the *ClOrdID* of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. When *MultiLegReportingType [442] = 2 or 3*, this field represents the *ClOrdID* value for the entire Complex order previously entered for cancellation or replacement.	Yes - ClOrdID of the open outcry order
FIX-44	Price	Price[16]	C	0.01 - 9,999.99 Cabinet is 0.00000001 - 0.01 When *MultiLegReportingType [442] = 2 or 3*, Net Limit price of the order - can be positive, negative or zero. A positive value indicates Customer is paying (net debit); a negative value indicates Customer is receiving (net credit). Zero is even. (-214,748.36 - 214,748.36) Required when *OrdType [40] = 2.* Not required or must be populated with 0 when PercentagePrice[20031] is populated.	Yes
FIX-54	Side	Char[1]	C	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt	1 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				8 = Cross 9 = Cross Short A = Cross Short Exempt Not provided when *MultiLegReportingType [442] = 3*.	
FIX-55	Symbol	String[16]	C	Valid Options OSI Root symbol. Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: Freeform text field to identify a strategy description, 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeinForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp [27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-77	OpenClose	Char[1]	Y	Indicates status of Client's position in the Option.	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Not provided when *MultiLegReportingType [442] = 3*. O = Open C = Close	 O C
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	0 1 2 3 4 5 6 8 E G H J
FIX-151	LeavesQty	Qty[9]	C	0 - 999,999 When *MultiLegReportingType [442] = 2*, this field represents the leg level quantity.	Yes
FIX-167	SecurityType	String[4]	Y	Identifies type of Options Instrument OPT = Single leg Option MLEG = Complex Option Value is 'MLEG' when *MultiLegReportingType [442] = 2 or 3*.	 OPT MLEG
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Not provided when *MultiLegReportingType [442] = 3*.	
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier 0 = Put 1 = Call Not provided when *MultiLegReportingType [442] = 3*.	 0 1
FIX-202	StrikePrice	Price[16]	Y	Strike price of the option. Part of Options series identifier 0 - 999,999,999.999999 Note: The value must be 0 when *PercentageStrike [20030]* is populated. Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-204	CustomerOrFirm	Char[1]	Y	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market Maker 4 = Away Market Maker 8 = Prof customer	 0 1 2 3 4 8
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier. DD Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-277	TradeCondition	Char[1]	C	e = Single Leg Floor Trade i = Complex Order to Complex Order Floor Trade m = Complex Order to Single Leg Order Floor Trade p = Complex Order with Stock to Complex Order with Stock Floor Trade s = Complex Order with Stock to Single Leg Order Floor Trade	e i m p s
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	 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				5 = Core & Late Trading Sessions 6 = Early, Core, & Late Trading Sessions	
FIX-382	NoContraBrokers	Char[1]	C	Number of Contra Brokers	1
→ Repeating group *ContraBroker [375]* is the first tag in this repeating group.					
→ FIX-375	ContraBroker	String[5]	C	Contra party clearing number of CMTA	Yes
→ FIX-337	ContraTrader	String[4]	C	Contra party Firm Identifier - MPID	Yes
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA. Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-442	MultilegReportingType	Char[1]	Y	Indicates the type of Execution Report. (e.g. used with multi-leg securities, such as option strategies, spreads, etc.). 1 = Single-leg security 2 = Individual leg of a multi-leg security 3 = Multi-leg security	 1 2 3
FIX-526	OptionalData	String[16]	N	Clearing Optional Data Customer defined up to 16 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-654	LegRefID	Int[10]	C	Unique ID of the individual leg of the new Complex Order or Complex Cancel/Replace request as assigned by the firm. Only provided when *MultiLegReportingType [442] = 2*.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O)= Cancel Oldest C = Cancel Both D = Cancel Decrement* *Not supported on NYSE Arca/American Options	No - but will be accepte d and ignored if specifie d
FIX-7929	CapStrategyID	String[4]	N	Strategy Execution Fee cap identifier, as agreed upon between firms and Exchange.	Yes
FIX-9202	SpecialOrdType	Char[1]	C	1 = DMM Open/Re-open/Close with or without Auction (AOC) - drop copy only 2 = DMM Pre-auction - drop copy only 3 = DMM After-auction - drop copy only 9 = Cabinet C = Customer to Customer Cross P = CUBE Price Improvement Q = QCC S = AON CUBE T = QCT (DeliverToComp ID must be populated with IB Firm Identifier)	9
FIX-9416	ExtendedExecInst	Char[1]	Y	A = Add Liquidity Only (ALO) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and no route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset C = Complex Order Auction 9 = Discretionary Peg D = Dark (Non-Displayed) Primary Peg I = Issuer Direct Offering (IDO) N = Add Liquidity Only (Non-Taking ALO) O = Open Outcry B = Clear the Book	O
FIX-9448	IntroducingBadgeID	String[4]	Y	Initiating Broker Badge	Yes
FIX-9483	DealID	String[20]	C	Unique identifier of a transaction, assigned to both sides of a single trade.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Numerical up to 20 characters.	
FIX-9730	LiquidityIndicator	String[4]	C	ZOS = Open outcry for Single leg ZOC = Open outcry for a leg that is part of a Complex order Partial Fills and Fills	ZOS ZOC
FIX-20005	FlowIndicator	Char[1]	Y	Indicates whether a corresponding inbound message was throttled. For outgoing messages without a corresponding inbound message, the tag will default to 0. 0 = Inbound message was not throttled 1 = Inbound message was throttled	 0 1
FIX-20009	NanosecondSendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss **Note**: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.	Yes
FIX-20010	NanosecondTransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss **Note**: this represents the same reference time as provided in the standard FIX tag TransactTime (60), with more granular resolution.	Yes
FIX-20016	ContraCustomerOrFirm	Char[1]	C	Contra party capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market maker 4 = Away Market Maker 8 = Prof customer	 0 1 2 3 4 8
FIX-20017	ContraClearingAccount	String[5]	C	Contra party clearing number	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-20018	ContraOpenClose	Char[1]	C	Contra party position in the Option O = Open C = Close	 O C
FIX-20019	ContraMarketMaker	String[5]	C	Contra party MMID	Yes
FIX-20022	AllocationFirmMPID	String[4]	N	Identifier of the allocated party - MPID. May be populated with: **Initiating Broker MPID** - for self-allocation. Broker must specify self-allocation on at least one side of every allocation pair. The MPID populated in this tag must match the MPID specified in OnBehalfOfCompID (115).	Yes
FIX-20023	AllocationFirmMMID	String[12]	N	Identifier of the allocated party - MMID. May be populated with: **Third party MMID** - allocation will be considered pending until the third party approves the allocation via NYSE Pillar Trade Ops Portal.	Yes
FIX-20024	AllocationFirmIntroducingBadgeID	String[4]	N	Identifier of the allocated party - Broker Badge. May be populated with: **Third party Broker Badge** - allocation will be considered pending until the third party approves the allocation via NYSE Pillar Trade Ops Portal.	Yes
FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes
FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
FIX-20032	TiedHedgeIndicator	Char[1]	N	Y = order is a tied hedge N = order is NOT a tied hedge	Y N
FIX-20035	TiedToStock	Char[1]	N	Y = order is tied to stock N = order is NOT tied to stock	Y N
FIX-20037	RefDelta	Price[16]	C	Required if *TiedToStock [20035] = Y* Numeric only - decimal supported. May be positive or negative.	Yes
FIX-20038	StockPrice	Price[16]	C	Required if *TiedToStock [20035] = Y*	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				For market orders that are tied-to-stock and this value is unknown at the time of order entry, enter 999,999,999.99. 0.000001 - 999,999,999.999999	
FIX-20039	StockQty	Qty[9]	C	Required if *TiedToStock [20035] = Y* 1 - 999,999,999	Yes
FIX-20040	PackageLinkID	Int[10]	N	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm. This field is to be used to link orders together that cannot be facilitated using the complex message structure. The ID should be the same for all orders and legs of the package.	Yes
FIX-30002	RefDealID	String[20]	C	Unique identifier of a transaction, assigned to both sides of a single trade. Numerical up to 20 characters.	Yes
FIX-30003	AllocationIndicator	Char[1]	C	Populated on allocations Y = Allocation message	Y
FIX-30006	OriginalDealID	String[20]	C	For trade allocations, busts and corrections, identifier of the original open outcry trade. Used as the universal trade ID at OCC. Numerical up to 20 characters.	Yes
FIX-30016	RefExecTimestamp	UTC Timestamp [27]	C	Populated with the original Trading Official approval time for the associated open outcry order. Sent on Pending Allocation and Allocation Fill messages for open outcry orders.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

6.2 Trading Floor Status Update

Below message will be sent for Single-leg orders and Complex orders (at leg level as well as Complex level) - except where noted.

This message is used for the following, as defined by **OrdStatus (39)**/**ExecType (150)**:

- **Broker Open Outcry Announcement**
- **Trading Official Open Outcry Approval - clear the book required**
- **Trading Official Open Outcry Approval - clear the book NOT required**
- **Trading Official Open Outcry Reject -** only sent at Complex level
- **Trading Official Open Outcry Unapproval**
- **Trading Official Open Outcry Unannounced**
- **Trading Official Open Outcry Unapproval and Unannounced**

Broker Open Outcry Announcement may occur:

- **As a separate event prior to Trading Official action** - in which case two messages will be sent to the OMS:
  - Trading Floor Status Update message - with **OrdStatus (39)**/**ExecType (150)** = N and **TransactTime (60)** = Broker Announcement time
  - Trading Floor Status Update message - with **OrdStatus (39)**/**ExecType (150)** = P, Q, or R and **TransactTime (60)** = Trading Official approval/rejection time

- **Simultaneously with the Trading Official action** - in which case only one message will be sent to the OMS. The Trading Floor Status Update message will reflect **OrdStatus (39)**/**ExecType (150)** = P, Q, or R and **TransactTime (60)** = Broker Announcement AND Trading Official approval/rejection time

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-1	Account	String[16]	N	Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark. For NYSE Arca & NYSE American Options - up to 16 characters will be echoed back on gateway response messages, but will be truncated to the first 10 characters to clearing, end of day output files, etc.	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				(MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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-14	CumQty	Qty[9]	C	0 - 999,999	Yes
FIX-17	ExecID	String[32]	Y	Unique identifier of the outgoing FIX message, assigned by the Exchange to all FIX MsgType 8. Up to 32 characters.	Yes
FIX-20	ExecTransType	Char[1]	Y	0 = New (ack, pending cancel, pending replace, partial fill, fill, order reject) 1 = Cancel (Trade Break Only) 2 = Correct (Trade Correction Only)	0
FIX-31	LastPx	Price[16]	C	Price of current partial fill or fill message (set to 0 on all non-fills). 0 - 9,999.99	Yes
FIX-32	LastQty	Qty[9]	C	Quantity of current partial fill or fill of the leg when *MultiLegReportingType [442] = 1 & 2* (set to 0 on all non-fills). 0 - 999,999	Yes
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes
FIX-38	OrderQty	Qty[9]	Y	1 - 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	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	 8 N P Q S W X
FIX-40	OrdType	Char[1]	Y	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 7 = Inside Limit 9 = AutoMatch Limit P = Pegged	1 2
FIX-44	Price	Price[16]	C	0.01 - 9,999.99 Cabinet is 0.00000001 - 0.01 When *MultiLegReportingType [442] = 2 or 3*, Net Limit price of the order - can be positive, negative or zero. (-214,748.36 - 214,748.36) Required when *OrdType [40] = 2.* Must be populated with 0 when PercentagePrice[20031] is populated.	Yes
FIX-54	Side	Char[1]	C	1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt 8 = Cross	1 2

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				9 = Cross Short A = Cross Short Exempt	
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	Yes
FIX-59	TimeinForce	Char[1]	Y	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX 6 = GTD 7 = On Close	0
FIX-60	TransactTime	UTC Timestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-77	OpenClose	Char[1]	Y	Indicates status of Client's position in the Option O = Open C = Close	O C
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	8 N P Q S W X
FIX-151	LeavesQty	Qty[9]	C	0 - 999,999	Yes
FIX-167	SecurityType	String[4]	Y	Identifies type of Options Instrument OPT = Single leg Option MLEG = Complex Option Value is 'MLEG' when *MultiLegReportingType [442] = 2 and 3*.	OPT MLEG
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier 0 = Put 1 = Call Not provided when *MultiLegReportingType [442] = 3*.	0 1
FIX-202	StrikePrice	Price[16]	Y	Strike price of the option. Part of Options series identifier	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				0 - 999,999,999.999999 Not provided when *MultiLegReportingType [442] = 3*.	
FIX-204	CustomerOrFirm	Char[1]	Y	Capacity of the order 0 = Customer 1 = Firm 2 = Broker 3 = Market Maker 4 = Away Market Maker 8 = Prof customer	 0 1 2 3 4 8
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier. DD Not provided when *MultiLegReportingType [442] = 3*.	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	 2
FIX-439	ClearingFirm	String[5]	N	Clearing number of CMTA Numeric characters only, no preceding zeros.	Yes
FIX-440	ClearingAccount	String[5]	N	Clearing number, if other than the default Clearing Number for the MPID. If not specified, the default clearing number associated with the MPID will be sent back on response messages. Numeric characters only, no preceding zeros.	Yes
FIX-442	MultilegReportingType	Char[1]	Y	Indicates the type of Execution Report. (e.g. used with multi-leg securities, such as option strategies, spreads, etc.). 1 = Single-leg security 2 = Individual leg of a multi-leg security 3 = Multi-leg security	 1 2 3
FIX-526	OptionalData	String[16]	N	Clearing Optional Data.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Customer defined up to 16 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	
FIX-7928	SelfTradeType	Char[1]	N	0 (number 0) = Use current Session Configuration STP setting for the SenderCompID T = No Self Trade Prevention N = Cancel Newest O (letter O) = Cancel Oldest C = Cancel Both D = Cancel Decrement* *Not supported on NYSE Arca/American Options	No - but will be accepted and ignored if specified
FIX-654	LegRefID	Int[10]	C	Unique ID of the individual leg of the new Complex Order or Complex Cancel/Replace request as assigned by the firm. Only provided when *MultiLegReportingType [442] = 2*.	Yes
FIX-9202	SpecialOrdType	Char[1]	C	1 = DMM Open/Re-open/Close with or without Auction (AOC) - drop copy only 2 = DMM Pre-auction - drop copy only 3 = DMM After-auction - drop copy only 9 = Cabinet C = Customer to Customer Cross P = CUBE Price Improvement Q = QCC S = AON CUBE Solicitation T = QCT (DeliverToComp ID must be populated with IB Firm Identifier)	9
FIX-9416	ExtendedExecInst	Char[1]	Y	A = Add Liquidity Only (ALO) 0 = No trade against MPL 2 = No route to IOI 3 = No trade against MPL and no route to IOI 4 = Retail Order Type 1 5 = Retail Order Type 2 7 = Retail Provider 8 = Imbalance Offset C = Complex Order Auction 9 = Discretionary Peg D = Dark (Non-Displayed) Primary Peg	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				I = Issuer Direct Offering (IDO) N = Add Liquidity Only (Non-Taking ALO) O = Open Outcry	 O
FIX-9448	IntroducingBadge ID	String[4]	Y	Initiating Broker Badge	Yes
FIX-20005	FlowIndicator	Char[1]	Y	Indicates whether a corresponding inbound message was throttled. For outgoing messages without a corresponding inbound message, the tag will default to 0. 0 = Inbound message was not throttled 1 = Inbound message was throttled	 0 1
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss **Note**: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss **Note**: this represents the same reference time as provided in the standard FIX tag *TransactTime [60]*, with more granular resolution.	Yes
FIX-20028	BestBidQty	Qty[9]	N	Quantity the Initiating Broker would be obligated to satisfy if trading at the *BestBidPrice [20029]*. Clear the Book quantity at the BBO 0 - 999,999 Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-20029	BestBidPrice	Price[16]	N	Best prevailing bid for NYSE Arca or NYSE American. 0.00000000 - 9,999.99	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				Not provided when *MultiLegReportingType [442] = 3*.	
FIX-20030	PercentageStrike	Price[16]	N	FLEX orders with percent of the underlying price represented as the Strike Price. 0.01 - 9,999.99	Yes
FIX-20031	PercentagePrice	Price[16]	N	FLEX orders with percent of the underlying price represented as the Premium Price. 0.01 - 9,999.99	Yes
FIX-20032	TiedHedgeIndicator	Char[1]	N	Y = order is a tied hedge N = order is NOT a tied hedge	Y N
FIX-20033	BestOfferQty	Qty[9]	N	Quantity the Initiating Broker would be obligated to satisfy if trading at the *BestOfferPrice [20034]*. Clear the Book quantity at the BBO 0 - 999,999 Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-20034	BestOfferPrice	Price[16]	N	Best prevailing offer for NYSE Arca or NYSE American. 0.00000000 - 9,999.99 Not provided when *MultiLegReportingType [442] = 3*.	Yes
FIX-20035	TiedToStock	Char[1]	N	Y = order is tied to stock N = order is NOT tied to stock	Y N
FIX-20037	RefDelta	Price[16]	C	Required if *TiedToStock [20035] = Y* Numeric only - decimal supported. May be positive or negative.	Yes
FIX-20038	StockPrice	Price[16]	C	Required if *TiedToStock [20035] = Y* For market orders that are tied-to-stock and this value is unknown at the time of order entry, enter 999,999,999.99. 0.000001 - 999,999,999.999999	Yes
FIX-20039	StockQty	Qty[9]	C	Required if *TiedToStock [20035] = Y* 1 - 999,999,999	Yes
FIX-20040	PackageLinkID	Int[10]	N	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				This field is to be used to link orders together that cannot be facilitated using the complex message structure. The ID should be the same for all orders and legs of the package.	
FIX-20043	ProtectedBestBid	Price[16]	N	NBB price at the time of TO approval. 0 = no NBB	Yes
FIX-20044	ProtectedBestOffer	Price[16]	N	NBO price at the time of TO approval. 0 = no NBO	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

6.3 FLEX Price Update

The below message will be returned in response to a FLEX Price Request for a Percentage FLEX Deal. A FLEX Price acceptance or a rejection will be provided after validation is completed.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 8	Yes
FIX-11	ClOrdID	String[20]	Y	Unique ID of the message as assigned by the Firm. Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the Firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. 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-31	LastPx	Price[16]	C	Price of current partial fill or fill message (set to 0 on all non-fills). 0.00000001 - 9,999.99	Yes
FIX-37	OrderID	String[20]	Y	Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending	

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	U V
FIX-41	OrigClOrdID	String[20]	Y	Represents the ClOrdID of the previously entered order (NOT necessarily the initial order of the day). Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-55	Symbol	String[16]	Y	Valid Options OSI Root symbol.	Yes
FIX-58	Text	String[40]	N	On Incoming Messages from Firm: 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Messages from Exchange: Reason code and text description for order activity, up to 40 characters. For example, reason for cancel/cancel-replace rejection.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-60	TransactTime	UTC Timestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-150	ExecType	Char[1]	Y	0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	U V
FIX-200	MaturityMonthYear	String[6]	Y	Month and year of maturity. Part of Options series identifier YYYYMM	Yes
FIX-201	PutOrCall	Char[1]	Y	Put or Call indicator. Part of Options series identifier. 0 = Put	0

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				1 = Call	1
FIX-202	StrikePrice	Price[16]	C	Strike price of the option. Part of Options series identifier. 0.01 - 999,999,999.99	Yes
FIX-205	MaturityDay	String[2]	Y	Maturity day. Part of Options series identifier. DD	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	2
FIX-9448	IntroducingBadge ID	String[4]	Y	Initiating Broker Badge.	Yes
FIX-20005	FlowIndicator	Char[1]	Y	Indicates whether a corresponding inbound message was throttled. For outgoing messages without a corresponding inbound message, the tag will default to 0. 0 = Inbound message was not throttled 1 = Inbound message was throttled	0 1
FIX-20009	Nanosecond SendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the Standard FIX Header tag SendingTime (52), with more granular resolution.	Yes
FIX-20010	Nanosecond TransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss Note: this represents the same reference time as provided in the standard FIX tag	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				TransactTime [60], with more granular resolution.	
FIX-20045	ReferencePrice	Price[16]	Y	Underlying Reference price used to calculate the trade price and/or strike price for Percentage FLEX. 0.01 - 999,999,999.99	Yes
FIX-30002	RefDealID	String[20]	C	Unique identifier of a transaction, assigned to both sides of a single trade. Numerical up to 20 characters.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer.	Yes

6.4 Order Cancel Reject

This message is used to reject a Cancel or Cancel/Replace Request for an open outcry order. A single reject is provided for a Complex Cancel or Cancel Replace.

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
	Standard FIX Header		Y	MsgType = 9	Yes
FIX-11	ClOrdID	String[20]	Y	Returned from the Cancel or Cancel/Replaced Request – the ClOrdID of the message that is rejected (Cancel or Cancel/Replace request). Pillar will validate that the ClOrdID is unique for the combination of SenderCompID + OnBehalfOfCompID (MPID) that entered the order, among open orders only. However, the firm is responsible for ensuring that the ClOrdID provided is unique among all orders sent for the full length of the trading day by the given SenderCompID + MPID. Customer defined up to 20 characters; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-37	OrderID	String[20]	Y	*OrderID* of the order intended for cancellation or replacement. Unique identifier of most recent order as assigned by the Exchange. Numerical up to 20 characters.	Yes
FIX-39	OrdStatus	Char[1]	Y	Status of the order: 0 = New 1 = Partially Filled 2 = Filled 3 = Done For Day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Billable Cancel (Self Trade Prevention) E = Pending Replace G = Pillar OMS Allocation Pending H = Pillar OMS Allocation Reject	8

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
				J = Pillar OMS Trade Reject K= OMS Allocation Request M = Pending Modify N = Broker Open Outcry Announcement P = Trading Official Open Outcry Approval - clear the book required Q = Trading Official Open Outcry Approval - clear the book NOT required S = Trading Official Open Outcry Unapproval T = OMS Trade Request U = FLEX Price Request V = FLEX Price Reject W = Trading Official Open Outcry Unannoucement X = Trading Official Open Outcry Unannouncement & Unapproval	
FIX-41	OrigClOrdID	String[20]	C	Returned from Order Cancel or Cancel/Replace Request. Represents the ClOrdID of the previously entered order intended for cancellation or replacement (NOT necessarily the initial order of the day). Customer defined up to 20 chars; only printable ASCII characters allowed, excluding comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.	Yes
FIX-58	Text	String[80]	N	On Incoming Messages from Firm: Freeform text field to identify a strategy description, 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. However, will not be passed back in Acknowledgments or any subsequent response messages. On Outgoing Message from Exchange: Reason code and text description for order activity. For example, reason for cancel/cancel-replace rejection.	Yes

Tag	Field Name	Data Type	Req'd	Values	Arca/ American Options Floor OMS
FIX-60	TransactTime	UTC Timestamp[27]	N	On Incoming Messages from Firm: Customer application time. On Outgoing Message from Exchange: Exchange application time. UTC time, in Milliseconds YYYYMMDD-HH:MM:SS.mmm	Yes
FIX-434	CxlRejResponseTo	Char[1]	Y	1 = Order Cancel Request 2 = Order Cancel/Replace Request	1 2
FIX-20009	NanosecondSendingTime	String[27]	Y	Time of message transmission on outgoing message from Exchange. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss **Note**: this represents the same reference time as provided in the Standard FIX Header tag *SendingTime [52]*, with more granular resolution.	Yes
FIX-20010	NanosecondTransactTime	String[27]	Y	Exchange application time. UTC time, in Nanoseconds – YYYYMMDD-HH:MM:SS.sssssssss **Note**: this represents the same reference time as provided in the standard FIX tag TransactTime (60), with more granular resolution.	Yes
	Standard FIX Trailer		Y	Standard FIX Trailer	Yes

7. Clear the Book

An open outcry order that receives a Trading Floor Status Update indicating TO Approval with clear the book required (OrdStatus-39/ExecType-150 = P) may be followed by a Clear the Book order. For Complex orders, a separate Clear the Book order may be entered for each leg to be cleared.

Clear the Book order entry utilizes the standard electronic NYSE Pillar FIX Gateway protocol - see **NYSE Pillar FIX Gateway Specification**.

The order must be entered with the following values:

- **OrdType [40]** = 2 (Limit)
- **OrderID [37]** = OrderID of the corresponding open outcry order, provided by Pillar on the original order acknowledgement
- **TimeInForce [59**] = 3 (IOC)
- **ExtendedExecInst [9416]** = B (Clear the Book)
- **IntroducingBadgeID [9448]** = Initiating Broker's Badge

Series tags must match the original Single-leg order or the equivalent leg level tags of the Complex order **- Symbol [55], MaturityMonthYear [200], PutOrCall [201], StrikePrice [202], MaturityDay [205]**.

If a self-trade prevention instruction is specified on the order in *SelfTradeType [7928]* - that instruction will be processed (unlike open outcry order where it is ignored).

8. FIX Drop Copy

Standard NYSE Pillar FIX Gateway drop copy support as stated in **NYSE Pillar FIX Gateway Specification** - Section "Drop Copy."

9. Pillar Reason Codes

On messages from Pillar to OMS, reason codes will be returned as text (Tag 58).

See **NYSE Pillar FIX Gateway Specification** - Appendix B: Pillar Reason Codes.

10. Document Version History

Date	Spec Version #	Change Summary
June 17, 2024	2.3	Support added for Complex FLEX.
January 4, 2024	2.2	Addition of the FLEX Price Request and Acknowledgement.
July 10, 2023	2.1	Cash Settled ETF FLEX to be available on NYSE American Options only.
May 8, 2023	2.0	Support added for Cash Settled ETF FLEX. NYSE Arca & American Options supported functionality to be available in September 2023 • Complex *Price[44]* support from -99,999.99 - 99,999.99 to -214,748.36 - 214,748.36 • *LegRatioQty [623]* support from a max of 65,535 to 999,999 for Outcry orders • Trading Floor Status Update - added tags *ProtectedBestBid [20043]* and *ProtectedBestOffer [20044]* • Single leg outcry and associated Trade requests with a *PackageLinkID [20040]* accepted in $0.01 increments
February 10, 2023	1.7	New Complex Order - added valid values for *Price [44]* field. Execution Report & Drop Copy - *ContraBroker [375]* will be the anchor tag of the repeating group under *NoContraBrokers [382]*.
November 18, 2022	1.6	Allocation Request - updated requirements for local and away market maker designation based on *CustomerOrFirm [204]*.
September 15, 2022	1.5	Removed *RefDealID [30002]* from Execution Report message. Replaced *OnBehalfOfCompID [115]* with *DeliverToCompID [128]* in Allocation Fill under ‘Open Outcry Message Flow’. Removed Optional Tag Processing from Allocation Request.
July 22, 2022	1.4	Added the value range supported for *LegRatioQty [623]*.
May 23, 2022	1.3	*LegStrikePrice[612]* - corrected data type to be *Price[16]*. *StockPrice [20038]* - corrected minimum value to be 0.000001 and added guidance regarding market orders tied-to-stock. Removed support for FLEX Percentage of Close Price orders.
November 3, 2021	1.2	Order Cancel Reject - removed tag *SecurityType [167]*.

September 24, 2021	1.1	Introduction - added information regarding electronic order entry via NYSE Pillar FIX Gateway Floor Broker sessions. Execution Report - added tag *RefExecTimestamp [30016]*.
August 13, 2021	1.0	Floor Broker OMS - Open Outcry Trading for Pillar - NYSE Arca and NYSE American Options