



Drop Copy FIX Specification

NYSE Arca Options
NYSE American Options
NYSE Bonds
Global OTC

June 16, 2020
Version 1.4

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Preface

Document Control

Date	Revision	Synopsis of Change
June 16, 2020	1.4	Updated with the inclusion of FIX Tag 382
January 10, 2020	1.3	Updated to include new NYSE Options counter party fields.
October 15, 2009	1.2	Updated features and table fields
July 14, 2008	1.1	Updated liquidity Indicator values
February 19, 2008	1.0	Initial Document

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1 FIX Drop Copy Process

1.1 Drop Copy Overview

This document describes the features and message formats of the NYSE Arca FIX Drop Copy process.

Client FIX Drop Sessions can be configured to connect with FIX 4.0, 4.1, or 4.2, however, execution reports dropped will be in FIX 4.0 format, regardless of connectivity FIX Version.

1.2 Contact Us

The NYSE Group Market Support teams have a centralized phone number. Through this number, clients are able to reach all support contacts for Trading, Technical, Market Data and Client Relationship Services.

+1 212-896-2830

Follow the prompts for menu options.

1.3 Configurable Features

In addition to the regular execution report tags sent back on FIX drop copy reports, the following is also configurable per FIX Drop Session:

Drop Copy Related Properties	
SEND_CLORDID	Enables Tag 11 (ClOrdID) to be sent on Drop Copy Execution Reports
SEND_SYMBOLSFX	Enables Symbol/Suffix Translation of Arca Symbology from Matching Engines on Drop Copy Execution Report. Customers will receive Tag 55=(SYMBOL) and Tag 65=(SYMBOL SUFFIX).
SEND_OPTIONS	Enables Options Drop Copy Execution Reports to be sent down the Client Drop Copy session.
SEND_BONDS	Enables Bonds/Treasury Drop Copy Execution Reports to be sent down the Client Drop Copy session.
SEND_ADDITIONAL_OPTIONS_EXECUTION_FIELDS	Enables Tags 439 to be sent to customer on Drop Copy Execution Reports.
SUPPRESS_BY_LAST_MKT	Blocks Drop Copy Execution Reports from going down a client drop copy session based on Tag 30 (LastMkt)
ENABLE_ACCOUNT_WRITE_THROUGH	Enables Tag 1 (Account) Value defined by customer on original order to be sent on Drop Copy Execution Reports
SEND_ADDITIONAL_FIELDS	Enables Tags 40, 57, and 59 to be passed through to Drop Copy Execution Reports
OPTIONS_EXEC_BROKER_PASSTHROUGH	Options messages will pass-through the value in field 76 to the customer containing the routed exchange value if routed out

If you need any of these configurations added to your drop session, please contact NYSE Group Market Support.

1.4 FIX Drop Copy Report Message Format

All dropped Execution Reports will be in FIX 4.0 format, regardless of the actual session configuration (whether it be FIX 4.0, FIX 4.1 or 4.2).

In addition to requirements for the standard FIX message header, the following fields will be specified on these messages.

Tag	Field	Description	Req.	Values
	Standard Header		Y	MsgType = 8
1	Account	If this field is present, we copy the information into execution messages referring to this order. This field can be used for clearing information.	C	Depends on requested drop copy session setting.
6	AvgPx	Indicates Average Price of fills on order	Y	.0001-99999999.9999
11	ClOrdID	ClOrdID behavior defined in Execution Report section	C	User specified, ≤30 characters
14	CumQty	Indicates total quantity of fills on open order	Y	1-999,999
17	ExecID	Execution ID assigned by the exchange	Y	Numerical up to 20 characters (Options) Numerical up to 9 characters (Bonds)
19	ExecRefID	Returned on a trade break or trade correction only	Y	Contains the ExecID (Tag 17) value of the Fill that is broken or corrected. Numerical up to 20 characters (Options) Numerical up to 9 characters (Bonds)
20	ExecTransType	All execution reports	Y	0=New 1=Cancel (Trade Break Only) 2=Correct (Trade Correction Only)
30	LastMkt	Designates system of execution	Y	BB – Global OTC PO – Arca Options AO – American Options BX – NYSE Bonds
31	LastPx	Indicates price of fill	Y	.0001-99999999.9999
32	LastShares	Indicates quantity of fill	Y	1-999,999
37	OrderID	OrderID assigned by the exchange	Y	Numerical up to 20 characters
38	OrderQty	Indicates quantity on order	Y	1 - 999,999

Tag	Field	Description	Req.	Values
39	OrdStatus	Indicates status of order (Fix 4.0) or Indicates status or message (Fix 4.1 and 4.2)	Y	1=Partially Filled 2=Filled
40	OrdType	Indicates order type of order	C	1=Market 2=Limit 3=Stop 4=Stop Limit 7= Limit or Better 9=AutoMatch Limit
44	Price	Indicates price on order in decimals.	Y	0-9999999.9999 (Limit order only)
50	SenderSubID	Client will receive value specified in TargetSubID on order.	Y	ARCA
54	Side	Buy, Sell, or Sell Short	Y	1=Buy 2=Sell
55	Symbol	This field must contain a valid symbol in upper case lettering.	Y	OCC Option Series Underlying or Equities Ticker Symbol
57	TargetSubID	Client will receive value specified in SenderSubID on order.	C	User Specified up to 10 characters (Required if specified on the original order)
58	Text	Additional description of message	Y	Partial Filled Filled
59	TimeInForce	If a value is not present in this field, the default is Day.	C	0=Day 1=GTC 2=OPG 3=IOC 4=FOK 5=GTX 6=GTD
60	TransactTime	Indicates time of transaction on ack or fill	Y	Time specified in UTC time. YYYYMMDD-HH-MM-SS
65	SymbolSfx	This field must contain a valid symbol in upper case lettering.	N	Valid Suffix value (Returned if used on original order, or if Comstock symbol is used in Tag 55 on Original Order)
76	ExecBroker	Destination Exchange ID, when a routed order is printed at an away market. Or CUBE order principal execution identifier.	C	Please reference Options UGW and FIX specifications for away market and CUBE values (Options Drops Only)
77	OpenClose	Indicates status of client position	Y	O=Open

Tag	Field	Description	Req.	Values
		in the option.		C=Close (Options Drops Only)
99	StopPx	Set to dictate stop price on stop orders	C	.01-99,9999 (Options Drops Only)
128	DeliverToCompID	Configurable on drop session filter	N	By default "ARCA". Configurable to another value per client request.
129	DeliverToSubID	Configurable on drop session filter	N	By default "ARCA". Configurable to another value per client request.
150	ExecType	Indicates status of order (FIX 4.1 and 4.2 only)	Y	1=Partially Filled 2=Filled
151	LeavesQty	Indicates open quantity remaining on order	Y	1-999,999
167	SecurityType	Identifies type of instrument.	Y	OPT = Options CORP = Corporate Bonds MLEG = Multi-Leg Options TBOND = Treasury Bond TBILL = Treasury Bill TNOTE = Treasury Note
200	MaturityMonth	Indicates Maturity Month	Y	YYYYMM (Options Drops Only)
201	PutOrCall	Indicates Put or Call	Y	0=Put 1=Call (Options Drops Only)
202	StrikePrice	Indicates Strike Price	Y	0 – 99999999.9999 (Options Drops Only)
205	MaturityDay	Indicates Maturity Day for series with more than one expiration date in a month.	Y	DD (Options Drops Only)
337	ContraTrader	Counterparty TPID	N	5 characters (Options Drops Only)
375	ContraBroker	Counterparty CMTA	N	≤ 4 characters (Options Drops Only)
439	Clearing Firm	Indicates OCC number of the clearing firm for CMTA.	C	≤ 4 characters (Options Drops Only)

Tag	Field	Description	Req.	Values
442	MultilegReportingType	Used to indicate what an Execution Report represents (e.g. used with multi-leg securities, such as option strategies, spreads, etc.).	N	Indicates the type of Execution Report. The valid values are: 2= individual leg of a multi-leg security (Options Drops Only)
526	Optional Data	Customer Defined Identifier used for clearing purposes.	C	Up to 16 Characters – Alpha Numeric (Options Drops Only)
654	LegRefID	Unique indicator for a specific leg.	N	User specified (Options Drops Only)
7694	ContraCapacity	The client role of the counterparty.	N	0 = Customer 1 = Firm 2 = Broker 3 = Marketmaker 8 = Professional Customer (Options Drops Only)
9730	LiquidityIndicator	Indicates what effect an order has had on the liquidity of the book.	N	Please reference GOTC, and Options UGW and FIX specifications for values
9731	ArcaExecID	Execution ID Assigned by the exchange. Unique per Exchange, per day.	N	This will get passed back on the drop only if the originating order session.
9863	ContraClearingAccount	Counterparty Default OCC number	N	≤ 4 characters (Options Drops Only)
382	NoContraBrokers	Number of Contra Broker	N	1
	Standard Footer		Y	