

NYSE Pillar Gateway Order Types
Binary Protocol

NYSE Pillar Gateway Order Validation Matrix - Binary

Legend: for legend and guidelines on reading this document, refer to the "Order Types" Appendix of the NYSE Pillar Gateway Binary Protocol Specification

Order Name	Limit Day	Limit Day Non-Routable	Limit Day Non-Routable ALO	Limit Day ISO	Limit Day ISO ALO	Inside Limit Day	Limit Reserve	Limit Reserve Non-Routable	Inside Limit Reserve	Retail Order Type 2 Day	Retail Order Type 2 Market	Market Day	Limit IOC	Limit Routable IOC	Inside Limit Routable IOC	Limit IOC-ISO	Trade-At ISO IOC	Retail Order Type 1 IOC	Retail Order Type 2 IOC	Limit Cross-IOC	Tracking Limit	
	Limit Day	Limit Day Non-Routable	Limit Day Non-Routable ALO	Limit Day ISO	Limit Day ISO ALO	Inside Limit Day	Limit Reserve	Limit Reserve Non-Routable	Inside Limit Reserve	Retail Order Type 2 Day	Retail Order Type 2 Market	Market Day	Limit IOC	Limit Routable IOC	Inside Limit Routable IOC	Limit IOC-ISO	Trade-At ISO IOC	Retail Order Type 1 IOC	Retail Order Type 2 IOC	Limit Cross-IOC	Tracking Limit	
Valid for NYSE Arca Equities (ARCX)	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	N	Y	
Valid for NYSE American Equities (KASE)	Y	Y	Y	Y	Y	Y	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	N	N	N	Y	
Valid for NYSE Chicago Equities (XCHI)	Y	Y	Y	Y	Y	Y	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	N	N	N	Y	
Valid for NYSE National Equities (XCIS)	Y	Y	Y	Y	Y	Y	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	N	N	N	Y	
Valid for NYSE - Tape B&C Symbols (XNYS)	Y	Y	Y	Y	Y	N	Y	Y	N	N	N	Y	Y	Y	N	Y	Y	N	N	N	N	
Valid for NYSE - Tape A Symbols (XNYS)	Y	Y	Y	Y	Y	N	Y	Y	N	N	N	Y	Y	Y	N	Y	Y	Y	N	N	N	
Order Type Key Fields:	1 - Displayed						2 - Partially Displayed			3 - Situationally Displayed			4 - Momentary Life Span									
Field Name	Limit Day	Limit Day Non-Routable	Limit Day Non-Routable ALO	Limit Day ISO	Limit Day ISO ALO	Inside Limit Day	Limit Reserve	Limit Reserve Non-Routable	Inside Limit Reserve	Retail Order Type 2 Day	Retail Order Type 2 Market	Market Day	Limit IOC	Limit Routable IOC	Inside Limit Routable IOC	Limit IOC-ISO	Trade-At ISO IOC	Retail Order Type 1 IOC	Retail Order Type 2 IOC	Limit Cross-IOC	Tracking Limit	
ExecInst				4	4											4	9				3	
OrdType	2	2	2	2	2	3	2	2	3	2	1	1	2	2	3	2	2	2	2	2	2	
TimelnForce	1	1	1	1	1	1	1	1	1	1	1	1	2	2	2	2	2	2	2	2	1	
MaxFloor							RNDLT	RNDLT	RNDLT													
RoutingInst		1	1					1						2	2							
ExtendedExecInst			1		1					6	6							5	6			
Side																					5,6,7	
InterestType																						
SpecialOrdType																						
Field Name	Pillarr reason code																					
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	
ExecInst	R12	0	0	0	4	4	0	0	0	0	0	0	0	0	0	4	9	0	0	0	3	
OrdQty	R14	Req	Req	>=RNDLT	Req	>=RNDLT	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	RNDLT	
OrdType	R15	2	2	2	2	3	2	2	3	2	1	1	2	2	3	2	2	2	2	2	2	
Price	R16	Req	Req	Req	Req	Req	Req	Req	Req	Req	0	0	Req	Req	Req	Req	Req	Req	Req	Req	Req	
MMID	R162	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	5,6,7	
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
RetailIndicator	R162	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	
TimelnForce	R22	1	1	1	1	1	1	1	1	1	1	1	2	2	2	2	2	2	2	2	1	
SettlementType	R23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	
MinQty	R29	0	0	0	0	0	0	0	0	0	0	0	>=RNDLT, 0	0	0	0	0	0	0	0	>=RNDLT, 0	
MaxFloor	R30	0	0	0	0	0	RNDLT	RNDLT	RNDLT	0	0	0	0	0	0	0	0	0	0	0	0	
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	
TradingSessionID	R42	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	2	2	2	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	2	2	1,2,3,4,5,6	1,2,3,4,5,6	
OrderCapacity	R17	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	
SpecialOrdType	R56	0,2,3	0,2,3	0,2,3	0	0	0	0,2,3	0,2,3	0	0	0	0	0	0	0	0	0	0	0	0	
RoutingInst	R57	0	1	1	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	
OffsetPrice	R58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
ExtendedExecInst	R59	2,3,4,0	2,0	1	2,0	1	2,3,4,0	2,3,4,0	2,0	2,3,4,0	6	6	2,3,4,0	2,0	2,3,4,0	2,3,4,0	2,0	2,0	5	6	0	
InterestType	R65	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
DOrderAuctionPrice	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
AttributedQuote	R74	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	
CancelInsteadOfReprice	R161	0,1	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0	0	0	0	0	0	0	0	0	0	0	
ProactivelyLocked	R75	0,1	0,2	0	0	0	0,1	0,1	0,2	0,1	0,1	0	0	0	0	0	0	0	0	0	0	

NYSE Pillar Gateway Order Types
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Order Name	Limit-Non Displayed (PL order)	Retail Price Improvement (RPI)/PL RPI	Market Peg (Contra Side Peg)	Primary Peg (Same Side Peg)	Discretionary Peg Order (DPO)	Dark/Non-Displayed Primary Peg (DPP)	Last Sale Peg	Last Sale Peg Reserve	Midpoint Liquidity (MPL)	Midpoint Liquidity IOC (MPL IOC)	MPL ALO	MPL RPI	Market on Open (MOO)	Limit on Open (LOO)	Issuer Direct Offering (IDO)	Imbalance Offset	Imbalance Offset on Close	Market on Close (MOC)	Limit on Close (LOC)	Market Maker Q (Q Order)	Capital Commitment Order	
Valid for NYSE Arca Equities (ARCX)	Y	Y	Y	Y	N	N	N	N	Y	Y	Y	Y	Y	Y	N	Y	N	Y	Y	Y	N	
Valid for NYSE American Equities (XASE)	Y	N	Y	N	Y	Y	N	N	Y	Y	Y	N	Y	Y	N	Y	N	Y	Y	Y	N	
Valid for NYSE Chicago Equities (XCHI)	Y	N	Y	Y	N	N	N	N	Y	Y	Y	N	Y	Y	N	N	N	Y	Y	N	N	
Valid for NYSE National Equities (XCIS)	Y	N	Y	Y	N	N	N	N	Y	Y	Y	N	Y	Y	N	N	N	Y	Y	Y	N	
Valid for NYSE - Tape B&C Symbols (XNYS)	Y	N	N	N	N	N	Y	Y	Y	Y	Y	N	Y	Y	N	N	N	Y	Y	N	N	
Valid for NYSE - Tape A Symbols (XNYS)	Y	Y	N	N	N	N	Y	Y	Y	Y	Y	N	Y	Y	Y	N	Y	Y	Y	N	Y	
Order Type Key Fields:	5 - Undisplayed				6 - Pegged								7 - Opening/Re-opening/Close									
Field Name	Order Name	Limit-Non Displayed (PL order)	Retail Price Improvement (RPI)/PL RPI	Market Peg (Contra Side Peg)	Primary Peg (Same Side Peg)	Discretionary Peg Order (DPO)	Dark/Non-Displayed Primary Peg (DPP)	Last Sale Peg	Last Sale Peg Reserve	Midpoint Liquidity (MPL)	Midpoint Liquidity IOC (MPL IOC)	MPL ALO	MPL RPI	Market on Open (MOO)	Limit on Open (LOO)	Issuer Direct Offering (IDO)	Imbalance Offset	Imbalance Offset on Close	Market on Close (MOC)	Limit on Close (LOC)	Market Maker Q (Q Order)	Capital Commitment Order
ExecInst		8	8	6	5	5	5	10	10	7	7	7	7									
OrdType		2	2	4	4	4	4	4	4	4	4	4	4	1	2	2	2	2	1	2	2	2
TimelnForce		1	1	1	1	1	1	1	1	1	2	1	1	3	3	3	3	4	4	4	4	1
MaxFloor									RNDLT													
RoutingInst																						
ExtendedExecInst			7				9		10							14	8	8				
Side								1	1							2					4	5
InterestType																						
SpecialOrdType																						
Field Name	Pillar reason code																					
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
ExecInst	R12	8	8	6	5	5	5	10	10	7	7	7	7	0	0	0	0	0	0	0	0	0
OrdQty	R14	Req	Req	Req	>=RNDLT	Req	Req	Req	Req	Req	>=RNDLT	Req	Req	Req	Req	Req	Req	Req	Req	Req	>=RNDLT	>=RNDLT
OrdType	R15	2	2	4	4	4	4	4	4	4	4	4	4	1	2	2	2	2	1	2	2	2
Price	R16	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	0	Req	Req	Req	Req	Req	0	Req	Req
MMID	R162	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	Req	Req
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1	1	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	2	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
RetailIndicator	R162	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0
TimelnForce	R22	1	1	1	1	1	1	1	1	1	2	1	1	3	3	3	3	4	4	4	4	1
SettlementType	R23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
MinQty	R29	>=RNDLT, 0	0	0	0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	>=RNDLT, 0	0	0	0	0	0	0	0	0	0
MaxFloor	R30	0	0	0	RNDLT,0	0	0	0	RNDLT	0	0	0	0	0	0	0	0	0	0	0	0	0
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
TradingSessionID	R42	1,2,3,4,5,6	2	2	2	2	2	2	2	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	2	2	2 - core open 1,2,3,4,5,6 - halt re-opening	2	1,2,3,4,5,6	2	2	2	1,2,3,4,5,6	2
OrderCapacity	R17	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3,4	1,2,3,4	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5
SpecialOrdType	R56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RoutingInst	R57	0,8	0	0	0	0,8	0,8	0	0	0,8	0,8	0,8	0	0	0	0	0	0	0	0	0	0
OffsetPrice	R58	0	0,*	0,*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ExtendedExecInst	R59	2,0	7	0	0	9	10	0	0	0	0	1	7	0	0	14	8	8	0	0	0	0
InterestType	R65	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4	5
DOrderAuctionPrice	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AttributedQuote	R74	0,1	0,1	0,1	0,1	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0	0,1	0	0,1	0,1	0,1	0
CancelInsteadOfReprice	R161	0,1	0,1	0,1	0,1	0,1	0,1	0	0	0,1	0	0,1	0,1	0	0	0	0	0	0	0	0	0
ProactivelyLocked	R75	0,2	0	0	0	0	0	0	0	0,2	0	0,2	0	0	0	0	0	0	0	0	0	0

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NYSE Pillar Gateway Order Validation Matrix - Binary																				Document Version History		
																				Date	Doc Version #	Change Summary
																				9-Dec-20	6.4	NYSE - added support for SelfTradeType = 4 and 5
																				28-Oct-20	6.3	NYSE - added support for Issuer Direct Offering (IDO) order type
																				4-Nov-19	6.2	NYSE American - added support for the following order types - Limit Day Non-Routable ALO; Limit Day ISO; Limit Day ISO ALO; MPL ALO
Valid for NYSE Arca Equities (ARCX)	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	17-Oct-19	6.1	Designated Limit Cross - IOC for elimination on NYSE Arca Equities, NYSE American Equities, and NYSE National Equities on a date announced via Trader Update.
Valid for NYSE American Equities (XASE)	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y			
Valid for NYSE Chicago Equities (XCHI)	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y			
Valid for NYSE National Equities (XCIS)	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y			
Valid for NYSE - Tape B&C Symbols (XNYS)	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N			
Valid for NYSE - Tape A Symbols (XNYS)	Y	Y	Y	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N			
Order Type Key Fields:																				26-Jun-19	5.0	Added support for offset on RPI orders.
7 - Market Making										9 - Direct Routing												
<i>Field Name</i>	<i>Order Name</i>	<i>Capital Commitment Order - partial fill contra-side</i>	<i>DMM Open/Re-open/Close WITHOUT Auction</i>	<i>DMM Open/Re-open/Close with Auction</i>	<i>Primary Open Only Market (POO)</i>	<i>Primary Open Only Limit</i>	<i>Primary Close Only Market (PO+ MOC)</i>	<i>Primary Close Only Limit (PO+ LOC)</i>	<i>Primary Only Market Day</i>	<i>Primary Only Limit Day Routable</i>	<i>Primary Only Limit Day Non Routable</i>	<i>Primary Only Limit IOC Routable</i>	<i>Primary Only Limit IOC Non Routable</i>	<i>Primary Until 9:45 Limit</i>	<i>Primary After 3:55 Limit</i>	<i>Primary Until 9:45 / 3:55 Limit</i>	<i>Primary Until 9:45 Inside Limit</i>	<i>Primary After 3:55 Inside Limit</i>	<i>Primary Until 9:45 / 3:55 Inside Limit</i>			
ExecInst																						
OrdType		2	1	2	1	2	1	2	1	2	2	2	2	2	2	2	3	3	3	3		
TimInForce		1	1	1	3	3	4	4	1	1	1	2	2	1	1	1	1	1	1	1		
MaxFloor																						
RoutingInst					3	3	3	3	4	4	3	4	3	5	6	7	5	6	7	7		
ExtendedExecInst																						
Side																						
InterestType		6																				
SpecialOrdType			1	1																		
<i>Field Name</i>	<i>Pillarr reason code</i>																					
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req		
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*		
ExecInst	R12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
OrdQty	R14	>=RNDLT	0,*	0,*	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req		
OrdType	R15	2	1	2	1	2	1	2	1	2	2	2	2	2	2	2	3	3	3	3		
Price	R16	Req	0	Req	0	Req	0	Req	0	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req		
MMID	R162	Req	Req	Req	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*		
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4		
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req		
RetailIndicator	R162	0	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1		
TimInForce	R22	1	1	1	3	3	4	4	1	1	1	2	2	1	1	1	1	1	1	1		
SettlementType	R23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*		
MinQty	R29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
MaxFloor	R30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1		
TradingSessionID	R42	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2		
OrderCapacity	R17	1,2,3	1,2,3,4	1,2,3,4	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3	1,2,3		
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5		
SpecialOrdType	R56	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
RoutingInst	R57	0	0	0	3	3	3	3	4	4	3	4	3	5	6	7	5	6	7	7		
OffsetPrice	R58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
ExtendedExecInst	R59	0	0	0	0	0	0	0	2,3,4,0	2,3,4,0	2,3,4,0	2,0	2,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0		
InterestType	R65	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
DOrderAuctionPrice	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
AttributedQuote	R74	0	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1		
CancelInsteadOfReprice	R161	0	0	0	0	0	0	0	0	0	0	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1		
ProactivelyLocked	R75	0	0	0	0	0	0	0	0	0	0	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1		