

NYSE Pillar Gateway Order Types  
FIX Protocol

**NYSE Pillar Gateway Order Validation Matrix - FIX**

Legend: for legend and guidelines on reading this document, refer to the "Order Types" Appendix of the NYSE Pillar Gateway FIX 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	Limit QCT Cross	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	N	Y		
Valid for NYSE American Equities (XASE)	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	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	Y	Y	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	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	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	N		
<b>Order Type Key Fields:</b>																								
	<b>1 - Displayed</b>						<b>2 - Partially Displayed</b>			<b>3 - Situationally Displayed</b>			<b>4 - Momentary Life Span</b>											
Fix Tag #	Fix Tag Name	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	Limit QCT Cross	Tracking Limit
18	ExecInst					f	f												f	y				d
40	OrdType		2	2	2	2	2	7	2	2	7	2	1	1	2	2	7	2	2	2	2	2	2	2
59	TimeInForce		0	0	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	3	3	3	0
111	MaxFloor								RNDLT	RNDLT	RNDLT													
9303	RoutingInst			N	N					N						R	R							
9416	ExtendedExecInst				A		A					5	5								4	5		
54	Side																					8,9,A	8,9,A	
9478	InterestType																							
9202	SpecialOrdType																						T	
				</																				

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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)	Primary Open Only Market (POO)		
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	Y		
Valid for NYSE American Equities (XASE)		Y	N	Y	N	Y	N	Y	N	Y	Y	Y	N	Y	Y	N	Y	N	Y	Y	Y	Y		
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	Y		
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	Y		
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	N		
Order Type Key Fields:		5 - Undisplayed				6 - Pegged							7 - Opening/Re-opening/Close							8 - Market Making				
Fix Tag #	Fix Tag 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)	Primary Open Only Market (POO)	
18	ExecInst		N	N	P	R	R	R	L	L	M	M	M	M										
40	OrdType		2	2	P	P	P	P	P	P	P	P	P	P	1	2	2	2	2	1	2	2	1	
59	TimeInForce		0	0	0	0	0	0	0	0	0	3	0	0	2	2	2	2	7	7	7	0	2	
111	MaxFloor									RNDLT													D	
9416	ExtendedExecInst			7				9						A	7		1	8	8					
54	Side								1	1							2							
9478	InterestType																						Q	
9202	SpecialOrdType																							
Fix Tag #	Fix Tag Name	Pillar reason code																						
1	Account	R10	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
11	ClOrdID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
18	ExecInst	R12	N	N	P	R	R	R	L	L	M	M	M	M	null	null	null	null	null	null	null	null	null	
38	OrderQty	R14	Req	Req	Req	>=RNDLT	Req	Req	Req	Req	Req	>=RNDLT	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	>=RNDLT	
40	OrdType	R15	2	2	P	P	P	P	P	P	P	P	P	P	1	2	2	2	2	1	2	2	1	
44	Price	R16	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	null	Req	Req	Req	Req	null	Req	Req	null	
50	SenderSubID	R159	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
54	Side	R19	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1	1	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	2	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	1,2,5,6	
55	Symbol	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
57	TargetSubID	R162	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	null,RET	
58	Text	R21	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
59	TimeInForce	R22	0	0	0	0	0	0	0	0	0	3	0	0	2	2	2	2	7	7	7	0	2	
63	SettlementType	R23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
65	SymbolSfx	R25	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
116	OnBehalfOfSubID	n/a	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
110	MinQty	R29	>=RNDLT, null	null	null	null	>=RNDLT, null	>=RNDLT, null	null	null	>=RNDLT, null	>=RNDLT, null	>=RNDLT, null	>=RNDLT, null	null	null	null	null	null	null	null	null	null	
111	MaxFloor	R30	null	null	null	RNDLT,null	null	null	null	RNDLT	null	null	null	null	null	null	null	null	null	null	null	null	null	
114	LocateReqd	R31	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	Y,N,null	
336	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	2	1,2,3,4,5,6	2	2	2	1,2,3,4,5,6	2	
386	NoTradingSessions	R43	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	
528	OrderCapacity	R17	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	A,P,R	
7928	SelfTradeType	R54	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	T,N,O,C,D,null	
9202	SpecialOrdType	R56	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	
9303	RoutingInst	R57	8,null	null	null	null	8,null	8,null	null	null	8,null	8,null	8,null	null	null	null	null	null	null	null	null	null	D	
9403	OffsetPrice	R58	null	null,*	null,*	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	
9416	ExtendedExecInst	R59	0,null	7	null	null	9	D	null	null	null	null	A	7	null	null	1	8	8	null	null	null	null	
9478	InterestType	R65	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	Q	null	
9565	DOrderAuctionPrice	R70	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	
20001	AttributedQuote	R74	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	
20003	CancelInsteadOfReprice	R161	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	0,1,null	
20002	ProactiveIfLocked	R75	0,2,null	0,null	0,null	0,null	0,null	0,null	0,null	0,null	0,2,null	0,null	0,2,null	0,null	0,null	0,null	0,null	0,null	0,null	0,null	0,null	0,null	0,null	

