
Polaris

TERMINOLOGY GUIDE

FOR FLOOR BROKER USE ON FLOOR ONLY
DO NOT DISTRIBUTE OFF-FLOOR

VERSION: 1.0

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TERMINOLOGY

FIELD	DEFINITION
AvgPrice	Executed share price. When the order fills in multiple trades at multiple prices, this is the average.
Client	The FIX code used to identify the client on these orders. For members, this is the MPID.
ClientAgency	Text field provided by client. We ask clients to send the agency.
ClientExecInst	FIX: Client's Held/Not-Held instruction (1 - Not-held; 5 - Held)
ClientGroup	A unit of the client. Typically, the mnemonic.
ClientOrderTif	FIX: Client's Time-in-Force instruction (Day; Open; Close)
ClientTrader	Infrequently used. Another unit of the client, akin to mnemonic.
ClOrdID	FIX: The FIX order id sent by the client.
CloseAuction	Strategy Parameter: Instructs the Algo Provider whether the order should participate in the closing auction.
ComplianceID	Technical: Allows CAT linkage when sending to an Algo Vendor (child orders only; not used by parent)
ConnectionID	Technical: FIX Session identifier (child orders only; not used by parent)
DeathReason	Why the order died: Rejected Canceled Filled
Description	Not used at this time.
Domain	Technical: Polaris Installation identifier
dPrice	Strategy Parameter: Instructs NYSE what the discretionary price is. For Opening/Closing dOrders, this is the auction price.
EndTime	Strategy Parameter: Instructs the Algo Provider when to stop executing the order
ExternalUserID	NYSE Badge ID
FillStatus	FillStatus is: Unfilled, Partially Filled, Filled.
Firm	Floor Broker Firm
FirmGroup	Team covering the order
FirmTrader	User covering the order
Instance	Technical: Polaris sub-installation identifier
InterestType	Strategy Parameter: Instructs NYSE whether the order should Yield
LimitPrice	Constrains the order so that it cannot execute at a more aggressive price.
LiquidityInst	Strategy Parameter: Instructs NYSE whether to Add Liquidity Only (ALO)
ListingExchange	Primary exchange for the order's security
LocateBroker	Optional information on where a Short Sell order has been located
MaxFloor	Strategy Parameter: Instructs NYSE how much quantity to display



FIELD	DEFINITION
MaxParticipationRate	Strategy Parameter: Instructs Algo Provider on the maximum participation rate
MinParticipationRate	Strategy Parameter: Instructs Algo Provider on the minimum participation rate
MinQty	Strategy Parameter: Instructs NYSE how minimum size of an execution
MsgNum	Technical: CORE bus message number
Note	Text added by the client - e.g., "vwap until 2pm
OnBehalfOfMpid	NYSE MPID. Passed through to NYSE as the MPID. Often the same as the Client.
OnBehalfOfSubMPID	NYSE Mnemonic. Passed through to NYSE as the SubID. Almost always the same as the ClientGroup.
OrderAcceptTime	When the order was accepted by Polaris
OrderCreationSource	Whether the order was created by FIX or manually from the UI (FIX user)
OrderCreationTime	When the order was created by Polaris. Almost always the same as OrderAcceptTime.
OrderDeathTime	When the order canceled rejected expired DFD'ed.
OrderID	Technical: Polaris internal order id
OrderStatus	Whether the order is Live Dead PendingNew (failed risk).
OrderVersion	Technical: Polaris id used to track order amendments.
OrderVersion ChangedFields	Not used at this time.
OrderVersionSource	Not used at this time.
OrderVersionTime	When the order was created or last amended. Often used for sorting order grids.
OrdType	Market Limit Pegged.
ParticipationRate	Strategy Parameter: Instructs Algo Provider on the expected participation rate
PegType	For Pegged orders, this is Midpoint Primary
PendingStatus	The order's pending action, if any: PendingNew PendingAccept PendingCancel
PercentAdv	Qty as a percentage of the monthly ADV
PrevClose	Shows the order's symbol's previous closing price
Qty	Shares of order
QtyDone	Executed shares
QtyDonePct	Executed shares as a percentage of the Qty
QtyLive	Shares ready to be executed. For Live orders, this is Qty - QtyDone.
QtyOut	Shares routed to another broker, algo provider or venue. For Live Orders, this is QtyLive - QtyStaged.
QtyStaged	Shares local to the broker. For Live Orders, this is QtyLive - QtyOut.



FIELD	DEFINITION
RiskPrice	Price used to evaluate the order's utilized risk budget. For market orders, this is a NBBO snapshot. (not yet used)
RiskStatus	Whether the order passed risk: Passed, Failed, Rejected
RiskStatusDetail	Whether the user overrode risk for a risk-failed order: Declined, Override
RiskValue	Order's utilized risk budget (not yet used)
RiskValueOpen	Order's utilized risk value due to QtyLive (not yet used)
RiskValueTimestamp	Time when RiskValue, RiskValueOpen and RiskPrice were last evaluated (not yet used)
Route	Broker or provider used as intermediary used to route order (not yet used)
RoutingInst	Strategy Parameter: Instruction to NYSE that the order is Non-Routable
SelfTradeType	NYSE code on how self trade protection will be applied by Pillar
Side	Buy / Sell / SellShort / SellShort Exempt
StartTime	Strategy Parameter: Instructs the Algo Provider when to start executing the order
Strategy	How the order will be executed: Day, Close, Open, etc.
Symbol	Combined SymbolRoot (e.g., MSFT) and SymbolSuffix (e.g., PRB)
SymbolRoot	E.g., for MSFT Preferred B, this would be "MSFT"
SymbolSuffix	E.g., for MSFT Preferred B, this would be "PRB"
FillStatus	Whether the order is filled: Unfilled Partially Filled Filled
Target	For One-touch orders, the venue specified by the client for order routing: XNYS.
TargetSubID	Technical: not used at this time-
TenBEighteen (10b18)	Strategy Parameter: Instructs Algo Providers on whether this is a corporate buyback.
ValueDone	The notional value of the executed shares of the order.
Workflow	Whether the order is High-touch or One-touch. One-touch is represented as "DMA".
WorkingStatus	Whether the order is being worked: Staged, PartiallyStaged, Working