

NYSE MatchPoint

FIX and Web Interface Trader Capacity Account Codes

Description

Member firms submitting orders to MatchPoint must provide the Trader Capacity value within FIX Tag 47 for each order. If Tag 47 is empty or incorrect, the order will be rejected. There are a total of 16 valid values for Tag 47 (see table below).

TAG 47 Values and Definitions	
Value	Definition
A	Agency single order
C	Proprietary, Non-Algorithmic Program Trade (non-index arbitrage)
D	Program Order, index arb, for Member firm/org
I	Individual Investor, single order
J	Proprietary, Algorithmic Program Trading (non-index arbitrage)
K	Agency, Algorithmic Program Trading (non-index arbitrage)
M	Program Order, index arb, agent for other member
N	Agent for other Member, Non-Algorithmic Program Trade (non-index arbitrage)
O	Proprietary transactions for competing market-maker that is affiliated with the clearing member (was incorrectly identified in the FIX spec as "Competing dealer trades")
P	Principal
R	Transactions for the account of a non-member competing market maker (was incorrectly identified in the FIX spec as "Competing dealer trades")
S	Specialist trades
T	Transactions for the account of an unaffiliated member's competing market maker (was incorrectly identified in the FIX spec as "Competing dealer trades")
U	Agency, Index Arbitrage
W	All other orders as agent for other member
Y	Agency, Non-Algorithmic Program Trade (non-index arbitrage)

The MatchPoint web interface may only be utilized for Agency order flow. Therefore, all orders entered via the web interface will have 'A' (Agency) as the default Trader Capacity value.

MatchPoint FIX Test and Production Support

MatchPoint Trading and Operational Support

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