

---

# **NYSE MatchPoint**

## **FIX Specification**

# Preface

## Document Control

<i>Date</i>	<i>Revision</i>	<i>Change Made by:</i>	<i>Synopsis of Change</i>
September 24, 2009	1.0	Marc Abend Naomi Fingerhut	Initial Document

# Contents

<b>1</b>	<b>NYSE MatchPoint</b> .....	<b>4</b>
1.1	Introduction .....	4
1.2	MatchPoint Order Entry .....	4
1.3	Net Cash Constraints (Tags 957 – 960) .....	4
<b>2</b>	<b>NYSE CCG FIX GW - MP Message Format</b> .....	<b>6</b>
2.1	MatchPoint - New Order Single.....	6
2.2	Report Message Format .....	9
2.3	Cancel Message Format .....	11
<b>3</b>	<b>NYSE Arca FIX GW - MP Message Format</b> .....	<b>13</b>
3.1	MatchPoint - New Order Single.....	13
3.2	MatchPoint - Execution Report .....	15
3.3	MatchPoint - Cancel Request .....	17
<b>4</b>	<b>Tag 47 &amp; Trading Support Information</b> .....	<b>19</b>
4.1	FIX and Web Interface Trader Capacity Account Codes .....	19
4.2	Connectivity & Trading Support Contact Information .....	19

# **1 NYSE MatchPoint**

## **1.1 Introduction**

MatchPoint is an electronic equity trading facility that matches aggregated orders at predetermined fixed times, at prices that are derived from the primary market for securities (NYSE, AMEX, NYSE Arca and NASDAQ). MatchPoint is designed to lower transaction costs by providing a passive, point-in-time trading environment where portfolio-based liquidity and block-sized orderflow can interact on an anonymous and non-displayed basis. Participants are also provided full anonymity throughout the order entry and trade execution process.

MatchPoint provides its participants a greater ability to execute single, block and portfolio (i.e., basket, list, etc.) orders efficiently and reduce the trading risks and costs associated with market volatility and information leakage. MatchPoint customers who enter single orders, block orders and portfolio orders will reap the benefits of this centralized, neutral matching environment. Additionally, customers that rely on index-based or model-driven trading and investment strategies will find MatchPoint to be a very effective trading tool.

Accessing NYSE MatchPoint is fast and easy. Users can submit single orders or upload multiple portfolios of orders through FIX or the NYSE MatchPoint web-based front end. Orders are transmitted from member firm desks, member firm Direct Market Access (DMA) and Execution Management System (EMS) platforms, member firm algorithm services or member firm sponsored linkages. Sponsored Participants of NYSE MatchPoint that have direct access can connect through the same linkages

Please access the NYSE MatchPoint website for updates and more detailed facility information. ([www.nyse.com.MatchPoint](http://www.nyse.com.MatchPoint))

## **1.2 MatchPoint Order Entry**

NYSE clients can enter orders into the MatchPoint system using FIX connections to the NYSE Arca FIX gateway. Clients may choose to use the same session that they use to send equity, derivative, and fixed income orders to NYSE Arca. The DeliverToCompID=MP will ensure that the orders will be directed to the MatchPoint system.

## **1.3 Net Cash Constraints (Tags 957 – 960)**

Net cash constraints stop users from buying and selling shares at a pre-designated dollar amount. When calculating a user's net cash constraint position, the matching algorithm takes into account the eligible portfolio order shares in a specific security, the MatchPoint reference price of the security and the customer's net cash constraint. Cash constraints can be applied to one order or thousands; are customizable to each portfolio; and can be assigned to portfolios with only buy orders, only sell orders or to portfolios with both buy and sell orders.

### **Net Cash Constraints.**

A net cash constraint is optional to MatchPoint users and provides valuable risk and cash management tools for portfolio users. To execute a net cash constraint, a user must enter a specific net buy dollar amount and a specific net sell dollar amount for a portfolio. A net cash constraint is active only for a single matching session. A user may resubmit a new net cash constraint when resubmitting an order for a different matching session. MatchPoint users may utilize such net cash constraints as the primary vehicle for controlling how much a user may spend or raise in an individual portfolio. This functionality enables users to keep their purchases and sales in line with each other and to fund additional purchases.

The example below demonstrates how portfolio orders with net cash constraints can execute in the MatchPoint system.

User A has a portfolio to buy 30 orders of S&P 500 stocks worth \$20 million and sell 25 orders of S&P 500 stocks worth \$25 million. In the matching session, User A's portfolio cannot sell (raise) \$1 million more than it buys (spends) and it cannot buy (spend) \$1 million than it sells (raises). User A would input \$1 million for a buy constraint and \$1 million for a sell constraint. The MatchPoint algorithm will not permit trading that would violate these constraints.

Depending on the available liquidity, User A's portfolio can have the following possible outcomes(among many):

	<b>Spent</b>	<b>Raised</b>	<b>Net Cash</b>
Scenario 1	\$20 million	\$21 million	\$1 million
Scenario 2	\$1 million	\$0	(\$1 million)
Scenario 3	\$10 million	\$9,250,000	(\$750,000)

MatchPoint Net Cash Constraint FIX Tags.

Tags 957 – 960 are used for submitting net constraints to MatchPoint. Net cash constraint data must be submitted with the first order in the specific portfolio that is to have a net cash constraint and it must contain correct data in the four fields (tags 957-960) for a one-sided net cash constraint (buy constraint only, sell constraint only) or in seven fields (tags 957-960 and then repeating Tags 958-960) for a two-sided net cash constraint (buy and sell net cash constraint). The net cash constraint must begin with Tag 957 and continue through to Tag 960 and then (for a two-sided net cash constraint) proceed with Tag 958 through to Tag 960. No more than one buy net cash constraint and one sell net cash constraint may be placed on a specific portfolio for a specific matching session.

**NOTE: Net cash constraint inputs that are not contained in the first order of a portfolio and/or are not properly formatted could result in a reject of the entire portfolio of orders or execution of a portfolio without the intended net cash constraint inputs applied to the portfolio. If a user submits portfolio orders without net cash constraints, the portfolio orders will trade to the fullest extent possible based on available eligible liquidity.**

## 2 NYSE CCG FIX GW - MP Message Format

### 2.1 MatchPoint - New Order Single

In addition to the standard order message fields (Fix Message Type "D"), the following FIX Tags or values will be required when routing orders to NYSE MatchPoint..

In addition to requirements for the standard FIX message header, the following fields are used by the application layer for a NYSE CCG New Order – Single message.

Tag	Field	Description	Req.	Values
	<b>Standard Header</b>		<b>Y</b>	<b>MsgType = D</b>
1	Account	This field can be used for miscellaneous information.	N	Up to 10 alphanumeric characters
11	ClOrdID	Identifier of the order as assigned by order originator. This field is used for access to the FIX Order File.  Each user is required to guarantee that the same Branch Code and Sequence number combination is not used by the SAME mnemonic more than once in a single processing day.	Y	Format: <b>BBB^NNNN/MMDDYYYY</b> . Branch code is 2 to 3 alphas, 1 space delimiter; sequence number is up to 4 numerics, which cannot be all zeros and the sequence number must be padded with leading zeros, ex. 0001.  <b>The value for this field must be in UPPERCASE (e.g. BBB^NNNN/MMDDYYYY). Any deviation from this format will result in the message rejected by CCG.</b>  <b>HMQ, YYY, RRR, ZZZ, TTT, QQQ, ZYY, ZYZ or ZYX should not be used; NYSE rejects transmission with these branch codes since they are reserved.</b>  <b>No leading or trailing blanks or special characters are allowed.</b>
21	HandInst	Identifies transaction type	Y	1 = Automatic
38	OrderQty	Indicates share quantity on order	Y	Number of shares
40	OrdType	Indicates order type of order	Y	1=Market 2=Limit
44	Price	Indicates price on order in decimals.	C	.01-999,999.99
47	OrderCapacity (aka Rule80A)	Represents the Account Type, which reflects the type of trade as well as the relationship between the beneficial owner of the account and the member organization clearing the trade.	Y	See Section 4 for Accepted values.
49	SenderCompID	Identifies the session.	Y	Agreed upon value between entering firm and NYSE.
50	SenderSubID	Identifies the trader or user	N	Customer defined
52	SendingTime	This value must be within 120 seconds of the Atomic Clock, or CCG will reject the order.	Y	Time in UTC format. YYYYMMDD-HH:MM:SS

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Req.</b>	<b>Values</b>
54	Side	Side of the Order	Y	1 = Buy 2 = Sell 3 = Buy Minus 4 = Sell Plus 5 = Sell Short
55	Symbol	This field must contain a valid symbol in upper case lettering.	Y	Ticker symbol.
57	TargetSubID	Represents NYSE Routing Code	Y	ARCA
58	Text	Free Format Text String	N	Up to 25 Characters.  Note: This field will not be returned with the same value on execution reports.
59	TimeInForce	If a value is not present in this field, the default is Day.	N	0 = Day
60	TransactTime	Transaction Time	N	Time in UTC format. YYYYMMDD-HH:MM:SS
63	SettlmntTyp	Indicates order settlement period. Absence of this field is interpreted as Regular.	N	0 = Regular 1 = Cash 2 = Next Day 8 = Seller's Option
65	SymbolSfx	This field must contain a valid symbol suffix in upper case lettering.	N	Valid Suffix value
97	PossResend	Indicates the message may contain information that was sent under another sequence number.	N	Y = Possible Resend N = Original Transmission
110	MinQty	Minimum quantity of the order to be executed.	N	Default is 100 shares.
111	MaxFloor	Maximum number of shares within an order to be shown on the exchange floor at any given time.	N	The minimum value for this tag is zero. If specifying a quantity other than zero, the value must be equal to one (1) times the securities unit of trade (i.e., 100 shares minimum for a 100-share UOT security, 10 shares minimum for a 10-share UOT security and 1 share minimum for a 1-share UOT security. NOTE: This tag is not valid for orders routed to BBSS or CBS
115	OnBehalfOfCompID	1-4 alpha characters identifying the entering member firm and/or clearing firm	Y	Firm Mnemonic assigned by the NYSE.
128	DeliverToCompID	Assigned value used to identify the firm targeted to receive msg	Y	MP
207	SecurityExchange	Market used to help identify a security.	Y	N = NYSE P = NYSE Arca A = NYSE Amex Equities

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Req.</b>	<b>Values</b>
207	TradingSessionID	Specific MatchPoint Trading session	N	Valid Values are: Blank (default) = Next Available Session. P1=Session 1 (9:45 a.m.) P2= Session 2 (10:00 a.m.) P3= Session 3 (11:00 a.m.) P4= Session 4 (12:00 p.m.) P5= Session 5 (1:00 p.m.) P6= Session 6 (2:00 p.m.) P7= Session 7 (3:00 p.m.) P10= Session 8 (4:45 p.m.)
386	NoTradingSessions	Number of instances of TradingSessionID values	C	Value = 1 NYSE MatchPoint currently supports only one choice of trading session.
583	CIOrdLinkID	When sending baskets of NYSE Matchpoint orders, this tag is used to uniquely identify the basket.	C	Required for Baskets only. <= 5 characters
957	NoStrategyParameters	Indicates number of strategy parameters	C	Required if using constraints. The count of strategy parameters: Value = 1 if only a buy or sell constraint is specified. Value = 2 if both a buy and a sell constraint is specified.
958	StrategyParameterName	Name of Parameter	C	Required if using constraints. Values: BuyConstraint SellConstraint
959	StrategyParameterType	Datatype of the parameter	C	Required if using constraints. Value = 8 (price data type)
960	StrategyParameterValue	Value of the parameter	C	Required if using constraints.  Dollar amount for constraint.
	<b>Standard Trailer</b>		<b>Y</b>	

## 2.2 Report Message Format

In addition to the standard report message fields returned (Fix Message Type "8"), the following FIX Tags or values will be returned on executions from NYSE MatchPoint.

Tag	Field	Description	Req.	Values
	<b>Standard Header</b>		<b>Y</b>	<b>MsgType = 8</b>
1	Account	This field can be used for miscellaneous information.	N	Value returned from original order Up to 10 alphanumeric characters
6	AvgPx	Indicates Average Price of fills on order	Y	001 - 99999999.9999
11	ClOrdID	Unique identifier of the order as assigned by order originator.  CCG does not validate ClOrdID for uniqueness.	Y	The format will be BBB^NNNN/MMDDYYYY.  The value for this field will be returned in UPPERCASE (e.g. BBB^NNNN/MMDDYYYY).
14	CumQty	Indicates Total Quantity of fills on open order	Y	1 - 999,999,900
17	ExecID	Assigned by Matchpoint	Y	New format - Numerical up to 10 digits. Will not contain Br, Seq, or Date of order and Activity ID.
20	ExecTransType	Identifies transaction type	Y	0 = New
29	LastCapacity	Broker Capacity in order execution	N	1 = Agent 2 = Cross as agent 3 = Cross as principal 4 = Principal
30	LastMkt	Designates system of execution	Y	New Value = MP (representing Matchpoint)
31	LastPx	Price on Execution	Y	0 on Order Ack Price at Execution on Partial Fill or Fill
32	LastShares	Shares Executed	Y	0 on Order Ack Shares Bought or Sold on Partial Fill or Fill
37	OrderID	Assigned by Matchpoint	Y	New format - Numerical up to 10 digits. Will not contain Br, Seq, or Date of order.
38	OrderQty	Contains the order quantity from the original order	Y	Value Returned from Order
39	OrdStatus	Status of the order	Y	0 = New 1 = Partially filled 2 = Filled 4 = Canceled 6 = Pending Cancel 8 = Rejected
40	OrdType	Value returned from original order	Y	Value returned from original order

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Req.</b>	<b>Values</b>
41	OrigClOrdID	ClOrdID of the previous order as assigned by the order originator, used to identify the previous order in cancel requests.		The format is BBB^NNNN/MMDDYYYY.  The value for this field will be returned in UPPERCASE (e.g. BBB^NNNN/MMDDYYYY).
44	Price	Value returned from original order	Y	Value returned from original order
47	OrderCapacity (aka Rule80A)	Value returned from original order	Y	Value returned from original order
50	SenderSubID	Value provided by customer in TargetSubID	Y	ARCA
54	Side	Value returned from original order	Y	Value returned from original order
55	Symbol	Value returned from original order	Y	Value returned from original order
57	TargetSubID	Customer defined.	C	Returned only if a value was provided in SenderSubID Tag <50> on the order.
58	Text	Free format text string	N	Text is limited to 25 characters.
59	TimeInForce	Value returned from original order	Y	Value returned from original order
60	TransactTime	Transaction Time	Y	Time in UTC format. YYYYMMDD-HH:MM:SS
65	SymbolSfx	Additional information about the security (e.g. preferred, warrants, etc.)	N	Value returned from original order
128	DeliverToCompID	NYSE Firm Mnemonic	Y	Value specified in OnBehalfOfCompID <115> on the order.
150	ExecType	If LastShares is zero, set to 0; if LastShares equals OrderQty, set to 2; otherwise set to 1.	Y	0 = New 1 = Partially filled 2 = Filled 4 = Canceled 6 = Pending Cancel 8 = Rejected
151	LeavesQty	Leaves remaining on order	Y	OrderQty (Tag 38) minus LastShares (Tag 32)
9570	ExecAwayMktId	Contains the Market Center ID and Market Maker ID on the trade	N	Value = N/MP
	<b>Standard Traler</b>		<b>Y</b>	

Notes:

1. Firms will not receive Tag 19 (ExecRefID) returned on report execution messages from NYSE MatchPoint.
2. Tag 1 not returned on unsolicited cancels for unmatched orders after a match session has occurred.
3. Tag 207 (SecurityExchange) will not be returned on execution reports from NYSE MatchPoint.

## 2.3 Cancel Message Format

Standard cancel message fields (Fix Message Type "F"), the following FIX Tags or values will be required when canceling orders that have been routed to NYSE MatchPoint.

Tag	Field	Description	Required	Values
	<b>Standard Header</b>		<b>Y</b>	<b>MsgType = F</b>
11	ClOrdID	Unique ID of cancel request.	Y	CCG does not validate ClOrdID for uniqueness. The value for this field must be in UPPERCASE (e.g. BBB^NNNN/MMDDYYYY). Any deviation from this format will result in the message being rejected by CCG.
37	OrderID	Original/initial order information (start of the order chain)	Y	Populate with original/initial order information (start of the order chain). The format should be BBB^NNNN/MMDDYYYY. The sequence number must be padded with leading zeros, ex. 0001.
38	OrderQty	Order Quantity	Y	Original/Initial Order quantity
40	OrdType	Indicates order type	Y	Must match value of the original order. 1= Market 2= Limit
41	OrigClOrdID	ClOrdID of the previous order as assigned by the order originator, used to identify the previous order in cancel requests.	Y	The value for this field must be in UPPERCASE (e.g. BBB^NNNN/MMDDYYYY). Any deviation from this format will result in the message being rejected by CCG.
54	Side	Side of order	Y	Must match original order
55	Symbol	Valid ticker symbol as defined by NYSE	Y	Must match original order
57	TargetSubID	Represents NYSE Routing Code	Y	Must match value of original order. Value = ARCA
65	SymbolSfx	Valid Symbol Suffix	N	Must match original order
115	OnBehalfOfCompID	NYSE Firm Mnemonic	Y	Must match value of original order.
128	DeliverToCompID	Used to route cancel to MP platform	Y	Must match value of original order. Value = MP
207	SecurityExchange	Market used to help identify a security.	Y	N = NYSE P = NYSE Arca A = NYSE Amex Equities
336	TradingSessionID	Specific NYSE MatchPoint Trading session	N	Valid Values are: Blank (default) = Next Available Session. P1=Session 1 (9:45 a.m.) P2= Session 2 (10:00 a.m.) P3= Session 3 (11:00 a.m.) P4= Session 4 (12:00 p.m.) P5= Session 5 (1:00 p.m.) P6= Session 6 (2:00 p.m.) P7= Session 7 (3:00 p.m.) P10= Session 8 (4:45 p.m.)
386	NoTradingSessions	The number of instances of TradingSessionID values	Y	1 NYSE MatchPoint currently supports only one choice of trading session.
583	ClOrdLinkID	When sending baskets of NYSE MatchPoint	C	Required for Baskets only. <= 5 characters

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Required</b>	<b>Values</b>
		orders, this tag is used to uniquely identify the basket.		
	<b><i>Standard Trailer</i></b>		<b>Y</b>	

## 3 NYSE Arca FIX GW - MP Message Format

### 3.1 MatchPoint - New Order Single

In addition to requirements for the standard FIX message header, only the following fields are used by the application layer for a MatchPoint New Order – Single message. Any other fields specified in the message are ignored.

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Req.</b>	<b>Values</b>
	<b>Standard Header</b>		<b>Y</b>	<b>MsgType = D</b>
1	Account	Not used by MatchPoint, but will be returned on execution reports if provided on the order	N	Customer defined, up to 10 characters
11	ClOrdID	This field contains the ID assigned to the order by the firm. This value must be <= 30 characters. It is critical that this ID is unique for all orders sent today.	Y	Customer Defined <=30 characters
38	OrderQty	Indicates share quantity on order	Y	1-999,999
40	OrdType	Indicates order type of order	Y	1=Market 2=Limit
44	Price	Indicates price on order in decimals.	Y	.01-99999.99
47	Rule80A		Y	See Section 11.6 for valid Rule80A Values
50	SenderSubID	This field, if present, will be copied into the TargetSubID field of all outgoing messages referring to the order.	N	Customer defined.
52	SendingTime	Sending time of message	Y	Time in UTC format. YYYYMMDD-HH:MM:SS
54	Side	Only Buy, Sell, and Sell Short	Y	1= Buy 2= Sell 5= Sell Short
55	Symbol	This field must contain a symbol in upper case lettering	Y	Valid Symbol
57	TargetSubID	This field is required. The value must be "ARCA" for production. All Execution messages will have the SenderSubID set to this value.	Y	ARCA
59	TimeInForce	If a value is not present in this field, the default is Day.	N	0=Day

<u>Tag</u>	<u>Field</u>	<u>Description</u>	<u>Req.</u>	<u>Values</u>	
65	SymbolSfx	This field must contain a valid symbol in upper case lettering.	N	Valid Suffix value	
97	PossResend	If an order comes to us with 97=Y and we already received the order we will ignore the duplicate order.	N	Y	
110	MinQty	Minimum quantity of the order that can be executed	N	Default to 100 shares	
115	OnBehalfOfCompID	NYSE Firm mnemonic	Y	NYSE-Assigned Firm mnemonic	
128	DeliverToCompID	Used to route orders to MP platform	Y	MP	
336	TradingSessionID (this is a repeating group)	These trading sessions are specific to NYSE MatchPoint Only.	Y	P1 = Session 1 (9:45am ET) P2 = Session 2 (10:00am ET) P3 = Session 3 (11:00am ET) P4 = Session 4 (12:00pm ET) P5 = Session 5 (1:00pm ET) P6 = Session 6 (2:00pm ET) P7 = Session 7 (3:00pm ET) P10 = Session 8 (4:45pm ET)	
386	NoTradingSessions	The number of instances of TradingSessionID values following	Y	1 (MatchPoint currently supports only one choice of trading session)	
583	CIOrdLinkID	When sending baskets of MatchPoint orders use this tag to uniquely identify the basket.	Y (C)	Customer defined <= 5 Characters (Required for baskets only)	
957	NoStrategyParameters	Indicates number of strategy parameters	Y (C)	The count of strategy parameters to follow (1 if only a buy or sell constraint is specified, 2 if both a buy and a sell constraint are specified) (Required if using constraints)	
->	958	StrategyParameterName	Name of parameter	Y (C)	BuyConstraint SellConstraint (Required if using constraints)
->	959	StrategyParameterType	Datatype of the parameter.	Y (C)	8 (price data type) (Required if using constraints)
->	960	StrategyParameterValue	Value of the parameter	Y (C)	Dollar amount for constraint (Required if using constraints)
<b>Standard Footer</b>			<b>Y</b>		

\* Please note that tags 957 – 960 that are used to indicate constraints must be on the first order message in a basket.

## 3.2 MatchPoint - Execution Report

In addition to requirements for the standard FIX message header, only the following fields are used by the application layer for a MatchPoint New Order – Single message. Any other fields specified in the message are ignored.

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Req.</b>	<b>Values</b>
	<b>Standard Header</b>		<b>Y</b>	<b>MsgType = 8</b>
1	Account	If this field is present, we copy the information into execution messages referring to this order.	N	User specified up to 10 characters
6	AvgPx	Indicates Average Price of fills on order	Y	001-99999999.9999
11	ClOrdID	ClOrdID of the order	Y	Customer defined specified up to 30 characters
14	CumQty	Indicates total quantity of fills on open order	Y	Same quantity range as order
17	ExecID	ExecID assigned by MatchPoint	Y	Numerical up to 10 characters
20	ExecTransType	Identifies transaction type, required by FIX	Y	0=New
30	LastMkt	Designates system of execution	Y	MP – MatchPoint
31	LastPx	Indicates price of fill	Y	.001-99999999.9999
32	LastShares	Indicates quantity of fill	Y	Same quantity range as order
37	OrderID	OrderID assigned by MatchPoint	Y	Numerical up to 10 characters
38	OrderQty	Indicates share quantity on order	Y	Same values supported for order
39	OrdStatus	Indicates status of order (Fix 4.0) or Indicates status or message (Fix 4.1 and 4.2)		0=New 1=Partially Filled 2=Filled 3=Done For Day 4=Cancelled 6=Pending 8=Rejected
40	OrdType	Indicates order type of order	Y	Same values supported for order
41	OrigClOrdID	ClOrdID of the order being cancelled	Y (C)	Customer defined, up to 30 characters (Required on responses to cancel requests)
44	Price	Indicates price on order in decimals	Y	Same values supported for order
50	SenderSubID	Client will receive value specified in TargetSubID on order.	Y	ARCA
52	SendingTime	Time sent by FIX Gateway	Y	Time specified in UTC time. Yyyymmdd-HH-MM-SS
54	Side	Side of order	Y	Same values supported for order
55	Symbol	Valid Equities Symbol	Y	Value returned from original order

<b>Tag</b>	<b>Field</b>	<b>Description</b>	<b>Req.</b>	<b>Values</b>
57	TargetSubID	Client will receive value specified in SenderSubID on order.	Y (C)	User Specified up to 10 characters  (Required if specified by client on order)
58	Text	Additional description of message	Y	
59	TimeInForce	If a value is not present in this field, the default is Day.	N	Same values supported for order
60	TransactTime	Indicates time of transaction on ack or fill	Y	Time specified in UTC time. YYYYMMDD -HH:MM:SS
128	DeliverToCompID	NYSE firm mnemonic	Y	Value specified on the order
150	ExecType	Indicates status of order(Fix 4.1 and 4.2 only)	Y	0=New 1=Partially Filled 2=Filled 3=Done For Day 4=Cancelled 6=Pending 8=Rejected
151	LeavesQty	Indicates open shares remaining on order	Y	Same quantity range as order
	<b>Standard Footer</b>		<b>Y</b>	

### 3.3 MatchPoint - Cancel Request

In addition to requirements for the standard FIX message header, only the following fields are used by the application layer for a MatchPoint Order Cancel message. Any other fields specified in the message are ignored.

<u>Tag</u>	<u>Field</u>	<u>Description</u>	<u>Req.</u>	<u>Values</u>
	<b>Standard Header</b>		<b>Y</b>	<b>MsgType = F</b>
11	ClOrdID	This field contains the ID assigned to the order by the firm and must not match the ClOrdID of the original order or any ClOrdID of any order or cancel that day.	Y	Customer Defined <=30 characters
38	OrderQty	Must match value of the original order	Y	1-999,999
40	OrdType	Must match value of the original order	Y	1=Market 2=Limit
41	OrigClOrdID	This value must match the ClOrdID of the original order	Y	User specified up to 30 characters
44	Price	Must match value of the original order	Y	.01-999999.99
50	SenderSubID	Must match value of the original order	N	Customer defined.
52	SendingTime		Y	Time in UTC format. YYYYMMDD-HH:MM:SS
54	Side	Must match value of the original order	Y	1= Buy 2= Sell 5= Sell Short
55	Symbol	Must match value of the original order	Y	Valid Symbol
57	TargetSubID	Must match value of the original order	Y	ARCA
59	TimeInForce	Must match value of the original order	N	0=Day
65	SymbolSfx	Must match value of the original order	N	Valid Suffix value
110	MinQty	Must match value of the original order	N	Default to 100 shares
115	OnBehalfOfCompID	Must match value of the original order	Y	NYSE-Assigned Firm mnemonic
128	DeliverToCompID	Must match value of the original order	Y	MP
336	TradingSessionID (this is a repeating group)	These trading sessions are specific to NYSE MatchPoint Only.	Y	P1 = Session 1 (9:45am ET) P2 = Session 2 (10:00am ET) P3 = Session 3 (11:00am ET) P4 = Session 4 (12:00pm ET) P5 = Session 5 (1:00pm ET) P6 = Session 6 (2:00pm ET) P7 = Session 7 (3:00pm ET) P10 = Session 8 (4:45pm ET)
386	NoTradingSessions	Must match value of the original order	Y	1

<b><u>Tag</u></b>	<b><u>Field</u></b>	<b><u>Description</u></b>	<b><u>Req.</u></b>	<b><u>Values</u></b>
583	CIOrdLinkID	<p>Must match value of the original order</p> <p>Even if one is not sent on the original order, this will be returned on the Cancelled message with the Auto created MP Portfolio Reference Value.</p>	Y (C)	Customer defined <= 5 Characters (Required for baskets only)
	<b><i>Standard Footer</i></b>		<b>Y</b>	

- Please note that we do not accept Cancel/Replaces on the MatchPoint system. Instead, orders must be cancelled and new order submitted.

## **4 Tag 47 & Trading Support Information**

### **4.1 FIX and Web Interface Trader Capacity Account Codes**

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).

<b>TAG 47 Values and Definitions</b>	
<b>Value</b>	<b>Definition</b>
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
P	Principal
R	Transactions for the account of a non-member competing market maker
S	Specialist trades
T	Transactions for the account of an unaffiliated member's competing market
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.

### **4.2 Connectivity & Trading Support Contact Information**

MatchPoint FIX Test and Production Support +1 888 689 7739, Option 1  
E-Mail: [Connectivity@nyx.com](mailto:Connectivity@nyx.com)

MatchPoint Trading and Operational Support +1 866 699 9464