

FIX Lite (Flite) 1.0
Updated December 10, 2018

Functionality that is not available will be greyed out in the specifications. Any changes will be conveyed via the NASDAQ Head Trader Alerts or Technical Updates.

1 Overview

Flite is an order entry protocol based on a subset of FIX 4.2.

It is assumed that the reader is familiar with the FIX 4.2 protocol as described at <http://www.fixprotocol.org>. This document describes the differences between the NASDAQ implementation and the FIX 4.2 standard.

1.1 Session Information

1.1.1 Logon

The Logon must be the first message sent by the subscriber after the TCP connection is established. EncryptMethod is ignored (FIX level encryption is not supported).

The IP Address of the subscriber, the *SenderCompId* and *TargetCompId* will be validated. If validation fails the connection will be dropped.

1.1.1.1 ID Fields

SenderCompID sent	The SenderCompID as assigned by NASDAQ. The maximum size is 4 to 6 characters.
TargetCompID	The TargetCompID as assigned by NASDAQ. The maximum size is 4 to 6 characters.

If the connection is unexpectedly broken, upon reconnect the subscriber may receive a Logon Acknowledgement with a sequence number greater than expected. This means that in-flight messages were missed (likely important execution reports). The subscriber should issue a Resend Request to retrieve the missed messages.

Similarly NASDAQ will issue a Resend Request to the subscriber for messages that it missed. The subscriber may wish to send gap fill messages in place of new orders to avoid re-submission of potentially stale orders.

HeartbeatInterval must be specified by the subscriber in the Logon message in whole seconds. Though there are no restrictions imposed by NASDAQ on *HeartbeatInterval*, we recommend using a value as low as possible, so disconnects are detected sooner. The accepted *HeartbeatInterval* value will be returned on the Logon Acknowledgement message.

1.1.1.2 Sequence Numbers

Sequence numbers, both inbound and outbound, will be reset to 1 at the beginning of each session. Messages are processed sequentially. Sequenced messages that have fallen behind (other than Sequence Reset – Reset, Sequence Reset - GapFill and those marked with PossDup flag of 'Y') can cause an immediate logout. Sequence Reset – Reset attempting to reset the sequence to a new sequence number that is lower than current expected sequence will also cause an immediate logout. Messages with sequence numbers higher than expected (other than Logon and Logout) will trigger message recovery via Resend Request.

1.1.1.3 Heartbeat

A Heartbeat message should be sent if the agreed upon *HeartbeatInterval* has elapsed since the last message sent. If any message has been sent during the preceding *HeartbeatInterval* a Heartbeat message need not be sent.

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1.1.1.4 Test Request

NASDAQ will reply with a Heartbeat message to a Test Request message, providing TestReqId as of original Test Request.

NASDAQ will issue a Test Request if a *HeartbeatInterval* + 1 seconds have elapsed since the last message received. If 3 consequent NASDAQ Test Requests go by without receiving a message the TCP connection is considered broken and will be dropped.

1.1.1.5 Resend Request

As discussed in the FIX 4.2 specification, it is possible to send an open or closed sequence range in a Resend Request (an open range uses sequence zero as the EndSeqNo). NASDAQ will honor either type of request. Any messages sent in response to NASDAQ Resend Request should have PossDup="Y".

1.1.1.6 Reject

Session level rejects are used to indicate violations of the session protocol, or missing (or invalid) fields. These are to be expected during development and certification, but should be extremely rare in production. Application layer rejects (like Order Reject and Cancel Reject) are normal.

1.1.1.7 Sequence Reset

Sequence Reset - Gap Fill (GapFillFlag = "Y") messages should conform to standard message sequencing rules, sequence numbers in the past will be ignored and treated as PossDup="Y".

Sequence Reset - Reset (GapFillFlag not "Y") is used only as a last resort, and always by human intervention, to allow an otherwise confused session to be resumed. In these cases all chances at automatic message recovery are lost.

1.1.2 Logout

Either side may issue a Logout to gracefully close the session. The side that issues the Logout should process messages normally until it sees the Logout Acknowledgement, and then break the TCP connection. NASDAQ will typically only request Logout after the scheduled end of a FIX session.

1.1.2.1 Automatic Cancel On Disconnect

A Flite port, at the subscriber's request, can be configured with "cancel-on-disconnect" support. When configured with "cancel-on-disconnect" support, all open orders for a subscriber will be cancelled automatically in case NASDAQ detects TCP connection related issues or in cases when NASDAQ can not handle subscriber message for the reasons of bad incoming data. "Cancel-on-disconnect" is performed on a best effort basis.

1.2 Data Types

NASDAQ follows FIX standard for data types. Price fields are limited to 4 places after decimal point.

The maximum accepted price should not exceed 199,999.9900.

1.3 Fault Redundancy

A single Flite Account can be bound to multiple physical Flite instances. These Flite instances then provide "parallel" fix sessions for fault redundancy.

In this configuration, all instances are able to accept orders and cancel requests. ClOrdIds will be shared and validated across all instances. Both incoming and outgoing sequencing Functionality that is not available will be greyed out in the specifications. Any changes will be conveyed via the NASDAQ Head Trader Alerts or Technical Updates.

will be maintained across all instances. However subscriber will be allowed to maintain only one active connection at a time. If the subscriber connects to one of the alternative instances when still connected on another instance, the old connection will be dropped and the new connection will be accepted.

1.4 Service Bureau Configuration

A single Flite Account can accept orders from one or more firms, allowing a service bureau configuration. The service bureau Flite Account must be specifically authorized to enter trades on behalf of each represented participant with a NASDAQ Service Bureau Agreement, available separately. Once an agreement has been submitted, the Flite Account set up as the service bureau may enter orders for the represented firm by putting the represented firm's Market Maker Identifier in the ClientId field upon order entry.

1.5 Session Protocol Messages

All NASDAQ comments/additions to the FIX specification are listed in BOLD in the "Comments" column for each message type.

If a Tag is not explicitly supported by NASDAQ it will be ignored. Your message will not be rejected.

Message Header			
Tag	Field Name	Req'd	Comments
8	BeginString	Y	FIX.4.2. Must be the first field in message.
9	BodyLength	Y	Must be second field in the message.
35	MsgType	Y	Must be the third field in the message.
34	MsgSeqNum	Y	
49	SenderCompID	Y	SenderCompID as assigned by NASDAQ.
56	TargetCompID	Y	TargetCompID as assigned by NASDAQ.
52	SendingTime	Y	Required by FIX but not validated by NASDAQ.
50	SenderSubID	N	Ignored. When sending execution report NASDAQ will send INET in this field.
57	TargetSubID	N	Ignored, When sending execution report NASDAQ will duplicate first 4 characters of Client Order Id in this field.
43	PossDupFlag	N	Should be present on retransmitted messages, whether prompted by the sending system or as the result of a resend request.
97	PossResend	N	Required when message may be duplicate of another message sent under a different sequence number.
122	OrigSendingTime	N	Required for message resends but not validated by NASDAQ.

Logon Message

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = A
98	EncryptMethod	Y	Ignored.
108	HeartBtInt	Y	Heartbeat interval in seconds.
141	ResetSeqNumFlag	N	Ignored.
95	RawDataLength	N	Ignored.
96	RawData	N	
	Standard Trailer	Y	

2 Inbound Messages

2.1 Enter Order Message

Broker Dealer's who wish to electronically submit securities orders to NASDAQ for execution use the new order message type.

Enter Order Message			
Tag	Field Name	Req'd	Notes
	Standard Header	Y	MsgType = "D" Enter Order
11	ClOrdId	Y	The ClOrdId field only supports alphanumeric characters. You can put any information you like. The ID must be day-unique for each Flite account. Client order ID is limited to 14 characters.

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21	HandlInst	Y	If present must be "1" = Automated execution order, private, no Broker
55	Symbol	Y	NASDAQ traded symbol
54	Side	Y	"1" = buy order "2" = sell order "5" = sell short, subscriber affirms ability to borrow securities in good deliverable form for delivery within three business days "6" = sell short exempt, subscriber affirms ability to borrow securities in good deliverable form for delivery within three business days
38	OrderQty	Y	Total number of shares entered. Must be greater than zero and less than 1,000,000
44	Price	N	The price of the limit order. Price should be absent for OrderType = "2" (Market), if however price will be present for market orders the order will be considered as a limit with a price being a limit price. Please refer to the section in Data Types for more clarification.
59	Time in Force	N	The number of seconds that this order should live before being automatically canceled. Special values for Time in Force: "0" = Day "1", "6" = Extended Hours Order (order is live until the end of the Nasdaq trading day) "3" = Immediate or Cancel (IOC) "4" = Fill or Kill (only accepted when MinQty = OrderQty, will be treated as IOC order)
109	ClientId	N	This field should contain all caps. Firm Identifier for the order entry firm. One logical Flite Account can potentially enter orders for multiple firms in a Service Bureau configuration. If this field is blank-filled, the default firm for the Flite Account will be used.
9140	Display	Y	"A" = Attributable-Price to Display "Y" = Anonymous-Price to Comply "N" = Non-Display "P" = Post-Only "I" = Imbalance-Only (for opening and closing cross only) "W" = Mid-Point peg post only "M" = Mid-Point Peg "O" = Retail Order Type 1 "T" = Retail Order Type 2 "Q" = Retail Price Improvement Order "m" = Mid-Point Peg and Mid-Point Trade Now "n" = Non-Display and Mid-Point Trade Now
47	Capacity	Y	Values other than "A", "P", or "R" will be converted to "O" = Other "A" = agency

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			"P" = principal "R" = riskless
18	ExecInst	N	Valid values: "f" = Intermarket Sweep Order (ISO) "y" = Trade-at Intermarket Sweep Order
110	MinQty	N	Specifies the minimum acceptable quantity to execute
9355	Cross Type	N	"N" = No cross (continuous market) "O" = Opening cross "C" = Closing cross "H" = Halt/IPO cross (Must be market price, refer to Prices in Data Types) "S" = Supplemental Order Absence of this field is treated as if "N" was sent. "R" = Retail "E" = Extended Life
40	Order Type	Y	If present must be "2" = Limit or "1" = Market Order. In former case price should be absent. If set to Market Order, then the order must participate in a crossing process (Tag 9355).
128	DeliverToCompID	N	
20006	Customer Type	N	"N" = Not a retail designated order "R" = Retail designated order
	Standard Trailer	Y	

2.2 Order Cancel/Replace Request (a.k.a. Order Modification Request)

The Order Modification Request is used to change the parameters of an existing order.

Do not use this message to cancel the remaining quantity of an outstanding order, use the Cancel Request message for this purpose.

Requests that cannot be processed will be rejected using the Cancel Reject message. The Cancel Reject message will provide the ClOrdID and OrigClOrdID values that were specified on the Order Modification Request message for identification.

The only fields that can be changed via the cancel/replace request message are: OrderQty, Price, Time in force, Display, Iso (ExecInst) and Minimum Quantity. All other fields should be retransmitted as sent in the original order.

In traditional FIX "G" message results in the old order being fully canceled and the new order being entered into the system with a new ClOrdId, thus the "G" message can be viewed as a shortcut for "cancel-and-enter". This affects the time component of price-time priority. In order to mitigate this Flite tries to determine whether order priority can be preserved and in such cases will modify the existing order, which will result in Execution Report Restatement issued to client. As of now, the following fields can be changed without losing priority: Side (transitions among Sell, Sell Short and Sell Short exempt, Quantity down, MinQty, Time in Force.

When Quantity down is the only change (partial cancel), Flite will respond with Execution Report Canceled message. LeavesQty will contain the correct open for execution number of shares and Text (tag 58) will have word "Partial".

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Replace Order Message			
Tag	Field Name	Req'd	Notes
	Standard Header	Y	MsgType = "G" Replace Order
35	Type	Y	Identifies this message as Replace Order Message type
41	OrigClOrdId	Y	This must be filled out with the exact ClOrdId sent on the Enter Order Message or last Replace Order Message.
11	ClOrdId	Y	The ClOrdId field only supports alphanumeric characters. You You can put any information you like. The ID must be day-unique for each Flite account. Client order ID is limited to 14 characters.
54	Side	Y	buy/sell indicator: "1" = buy order "2" = sell order "5" = sell short, subscriber affirms ability to borrow securities in good deliverable form for delivery within three business days "6" = sell short exempt, subscriber affirms ability to borrow securities in good deliverable form for delivery within three business days
55	Symbol	Y	NASDAQ traded symbol
38	OrderQty	Y	Total number of shares liable, inclusive of previous executions on this order chain. Must be greater than zero and less than 1,000,000
44	Price	N	The price of the replacement order. Price should be absent for OrderType = "2" (Market), if however price will be present for market orders the order will be considered as a limit with a price being a limit price. Please refer to the section in Data Types for more clarification.
59	Time in Force	N	The number of seconds that this replacement should live before being automatically canceled. Special values for Time in Force are listed in Data Types above.
9140	Display	N	"A" = Attributable-Price to Display "Y" = Anonymous-Price to Comply "N" = Non-Display "P" = Post-Only "I" = Imbalance-Only (for opening and closing cross only) "M" = Mid-Point Peg "m" = Mid-Point Peg and Mid-Point Trade Now "n" = Non-Display and Mid-Point Trade Now
18	ExecInst	N	Valid values: "f" = Intermarket Sweep Order (ISO). "y" = Trade-at Intermarket Sweep Order

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			"B" = Trade now request. Trade Now requests must not specify different quantity, display, minimum quantity and price fields than the original order.
110	MinQty	N	Specifies the minimum acceptable quantity to execute
21	HandlInst	N	If present must be "1" = Automated execution order, private, no Broker intervention
40	Order Type	Y	If present must be "2" = Limit or "1" = Market Order. In former case price should be absent. If set to Market Order, then the order must participate in a crossing process (Tag 9355).
128	DeliverToCompID	N	
	Standard Trailer	Y	

2.3 Cancel Order Message

The Order Cancel Request Message requests the cancellation of all of the remaining quantity of an existing order.

Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order.

A cancel request is assigned a ClOrdID and is treated as a separate entity. If rejected, the ClOrdID of the cancel request will be sent in the Cancel Reject message, as well as the ClOrdID of the actual order in the OrigClOrdID field. The ClOrdID assigned to the cancel request must be unique amongst the ClOrdID assigned to regular orders and replacement orders.

Cancel Order Message			
Tag	Field Name	Req'd	Notes
	Standard Header	Y	MsgType = "F" Cancel Order
35	Type	Y	Cancel Order Message
41	Order Token	Y	The Order Token as was originally transmitted in an Enter Order Message
54	Buy/Sell Indicator	Y	buy/sell indicator: "1" = buy order "2" = sell order "5" = sell short, subscriber affirms ability to borrow securities in good deliverable form for delivery within three business days "6" = sell short exempt, subscriber affirms ability to borrow securities in good deliverable form for delivery within three business days
55	Stock	Y	Stock Symbol
128	DeliverToCompID	N	
	Standard Trailer	Y	

Note that the only acknowledgement to a Cancel Order Message is the resulting Canceled Order Message. There is no "too late to cancel" message since by the time you received it,

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you would already have gotten the execution. Superfluous Cancel Order Messages are silently ignored.

3 Outbound Sequenced Messages

3.1 System Event Message

System Event Messages signal events that affect the entire NASDAQ system:

System Event Message				
Tag	Field Name	Req'd	Value	Notes
	Standard Header	Y		MsgType = "h" System event
340	Event Code	Y	Alpha	Event Codes: "2" = Start of Day — This is always the first message each day. It indicates that NASDAQ is open and ready to start accepting orders. "3" = End of Day — This indicates that NASDAQ is now closed and will not accept any new orders or replaces in this session. There will be no further executions during this session; however, it is still possible to receive Broken Trade Messages and Canceled Order Messages
	Standard Trailer	Y		

3.2 Execution Report

The execution report message is used to:

1. Confirm the receipt of an order
2. Confirm changes to an existing order (i.e. accept cancel and replace requests)
3. Relay order status information
4. Relay fill information on working orders
5. Reject orders
6. Communicate changes made to the order by the system (i.e. priority update, non-priority update modifications and etc.)

Each execution message will contain information that will describe the current state of the order and execution status as understood by NASDAQ. State changes will be sent as separate messages and will not be used to also convey new partial fill details:

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Execution Report			
Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = 8
37	OrderID	Y	OrderID, as assigned by NASDAQ, is required to be unique for each chain of orders.
17	ExecID	Y	Identifier of execution message as assigned by broker. NASDAQ assigns the ExecID based on the Flite match number of the transaction. If you cross yourself on a trade the buy and sell orders will have the same ExecID.
20	ExecTransType	Y	Identifies transaction type Valid values: 0 = New 1 = Cancel 2 = Correct Trade breaks will be sent with an ExecTransType of '1'.
76	ExecBroker	Y	"INET"
150	ExecType	Y	Describes the type of execution report. Valid Values: 0 = New 1 = Partial Fill 2 = Filled 3 = Done 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected D = Restatement
39	OrdStatus	Y	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx Valid Values: 0 = New 1 = Partial Fill 2 = Filled 3 = Done 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected
55	Symbol	Y	NASDAQ traded symbol
54	Side	Y	For rejected orders, this field is not required.
38	OrderQty	Y	For rejected orders, this field is not required.
32	LastShares	Y	Quantity of shares bought/sold on this (last) fill.
31	LastPx	Y	Price of this (last) fill.

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151	LeavesQty	Y	Amount of shares open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty - CumQty. For rejected orders, this field is not required.
14	CumQty	Y	Currently executed shares for chain of orders.
6	AvgPx	Y	Calculated average price of all fills on this order.
19	ExecRefID	N	Appears on Breaks only and contains the ExecID of the trade being broken.
11	ClOrdID	N	ClOrdID of the order being reported
44	Price	N	As specified in the NewOrder
211	PegDifference	N	As specified in the NewOrder
41	OrigClOrdID	N	ClOrdID of the previous order (NOT the initial order of the day) when reporting replace.
109	ClientID	N	Used for firm identification in third-party transactions. If a ClientID was specified in the original order then it will be returned in all subsequent execution reports.
9140	Display	N	"A" = Attributable-Price to Display "Y" = Anonymous-Price to Comply "N" = Non-Display "P" = Post-Only "I" = Imbalance-Only (for opening and closing cross only) "W" = Mid-Point peg post only "M" = Mid-Point Peg "O" = Retail Order Type 1 "T" = Retail Order Type 2 "Q" = Retail Price Improvement Order "m" = Mid-Point Peg and Mid-Point Trade Now "n" = Non-Display and Mid-Point Trade Now
75	TradeDate	N	
59	TimeInForce	N	Absence of this field indicates Market Hours order
60	TransactTime	N	Time of execution/order creation (expressed in GMT).
58	Text	N	Free format text string. In case of reject will also contain NASDAQ order reject code. See "Reject Reasons" table.
9882	LiquidityFlag	N	Will be returned within all execution reports that contain a partial or full fill. See Liquidity Flags Table below for values
378	ExecRestatementReason	N	Reason for the restatement will be populated for ExecType = 'D' (Restated)

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9883	BBO Weight indicator	N	"0" = 0-0.2% "1" = 0.2%-1% "2" = 1%-2% "3" = greater than 2% space = unspecified "S" = Sets the QBBO while joining the NBBO "N" = Improves the NBBO upon entry
20007	Intraday Indicative Price	N	The current best estimate as to the end-of-day NAV for the instrument. Available only for exchange traded managed funds.
	Standard Trailer	Y	

3.2.1 Liquidity Flags

Liquidity Flags	
Flag	Value
A	Added
R	Removed
O	Opening Cross
M	Opening Cross (imbalance-only)
C	Closing Cross
L	Closing Cross (imbalance-only)
H	Halt/IPO Cross
K	Halt Cross
J	Non-displayed adding liquidity
m	Removed liquidity at a midpoint
k	Added liquidity via a midpoint order
W	Added post-only
0	Supplemental Order Execution
7	Displayed, liquidity-adding order improves the NBBO
8	Displayed, liquidity-adding order sets the QBBO while joining the NBBO
d	Retail designated execution that removed liquidity
e	Retail designated execution that added displayed liquidity
f	Retail designated execution that added non-displayed liquidity
j	RPI (Retail Price Improving) order provides liquidity
r	Retail Order removes RPI liquidity
t	Retail Order removes price improving non-displayed liquidity other than RPI liquidity
4	Added displayed liquidity in a Group A symbol
5	Added non-displayed liquidity in a Group A symbol

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6	Removed liquidity in a Group A symbol
g	Added non-displayed mid-point liquidity in a Group A symbol
n	Midpoint Extended Life Order execution

3.3 Order Cancel Reject

The order cancel reject message is issued by NASDAQ upon receipt of a Cancel Request or Cancel/Replace Request Message that cannot be honored.

The format of the Order Cancel Reject Message is as follows

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = 9
37	OrderID	Y	If the cancel reject is for an unknown order this field will contain the text "Unknown". Otherwise, it will contain the OrderID of the last order in the chain of orders.
11	ClOrdID	N	Unique order id assigned by broker to the cancel request or to the replacement order. As of now this is not supported and will not be specified. CancelReject will contain only OrigClOrdID
41	OrigClOrdID	Y	ClOrdID that could not be canceled/replaced. ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
39	OrdStatus	Y	OrdStatus value after this cancel reject is applied.
109	ClientID	N	Used for firm identification in third-party transactions. For known orders this will contain the ClientID specified in the original order.
102	CxlRejReason	N	Code to identify reason for cancel rejection. Valid values: 0 = Too late to cancel 1 = Unknown order
58	Text	N	See "Reject Reasons" table
	Standard Trailer	Y	

3.4 Reject Reasons

Reject Reasons	
Reason	Explanation
"T"	Test Mode — This Flite Account is configured for test mode and is not able to accept orders in non-TEST securities.
"H"	Halted — There is currently a trading halt so no orders can be accepted in this stock at this time.
"Z"	Shares exceeds configured safety threshold — The number of shares entered must be less than the safety threshold configured for this Account. The safety threshold can be added/updated through NASDAQ Subscriber Services.

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"S"	Invalid stock — The stock field must be a valid issue, tradable on NASDAQ.
"D"	Invalid Display Type — Sent when Display Type Entered cannot be accepted in current circumstances and can't be simply converted to a valid Display Type.
"C"	NASDAQ is closed.
"L"	Requested firm not authorized for requested clearing type on this account — To authorize additional firms, use the NASDAQ Service Bureau Agreement.
"M"	Outside of permitted times for requested clearing type
"R"	This order is not allowed in this type of cross (stock or time restrictions).
"X"	Invalid price
"N"	Invalid Minimum Quantity
"I"	Rejected because ISO Order was sent (only when the port is configured to reject ISOs)
"K"	Rejected due to Market Collars
"W"	Invalid Mid-point Post Only Price
"o"	There is no reference price in the first NOII dissemination and so no LOC orders can be accepted in this stock at this time
"q"	Midpoint Peg orders are not accepted in a crossed market
"u"	LOC Order priced more aggressively than the first NOII reference price

3.5 PRM Rejected Order Reasons

PRM Rejected Order Reasons	
Reason	Explanation
"a"	Reject All enabled
"b"	Easy to Borrow (ETB) reject
"c"	Restricted symbol list reject
"d"	ISO order restriction
"e"	Odd lot order restriction
"f"	Mid-Point order restriction
"g"	Pre-Market order restriction
"h"	Post market order restriction
"i"	Short sale order restriction
"j"	On Open order restriction
"k"	On Close order restriction
"l"	Two sided quote reject
"m"	Exceeded shares limit
"n"	Exceeded dollar value limit

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4 Support

If you have any questions or comments about this specification, email tradingservices@nasdaqomx.com. We welcome suggestions for new features or improvements.

5 Revision History

Revision #	Date	Change
1.0	05/27/2009	Document Creation
1.0	08/10/2009	Removed references to Flash orders
1.0	04/14/2010	Added execinst value "M" for mid-point pegging
1.0	06/16/2010	Added tag 128 to all inbound messages Revised the language for the client order ID to allow only alphanumeric characters
1.0	07/20/2010	Clarified the use of Market orders in FLITE
1.0	08/12/2010	Re-introduce short sell exempt value in the buy sell indicator field (tag 54)
1.0	10/13/2010	Added reject reason code "I"
1.0	11/29/2010	Added Display value "W" for mid-point peg post only. Removed "Display value "S", "F"
1.0	04/04/2011	Added reject reason code "K"
1.0	10/04/2011	Removed IOC requirement for minimum quantity orders
1.0	11/07/2011	Added numeric liquidity codes
1.0	03/08/2012	Removed legacy value "R" from display field Removed legacy value "I" from cross type field Removed legacy value "I" from liquidity flag field Added default value for capacity field
1.0	03/28/2012	Added cross type value "S" for supplemental orders Added liquidity flag value "0" for supplemental order executions
1.0	04/19/2012	Added liquidity flag values "k", "m" for midpoint executions
1.0	04/30/2012	Added Restatement support
1.0	07/26/2012	Moved midpoint peg value "M" from tag 18 to tag 9140
1.0	10/23/2012	Added liquidity flag values "7", "8"
1.0	01/10/2013	Added tag 20006 to enter order message Added liquidity flag values "d", "e", "f"
1.0	01/28/2013	Added liquidity flag values "6"
1.0	02/05/2013	Added Display values "O", "T", "Q" Added Cross type value "R" Added liquidity flag values "j", "r", "t"
1.0	02/25/2013	Greyed out liquidity values "d", "f"
1.0	06/12/2013	Clarified the length of the client order ID is limited to 14 characters
1.0	06/18/2014	Updated the format of the document
1.0	01/15/2015	Added Liquidity flag values "4", "5", "g"
1.0	06/04/2015	Added reject order reason "W"
1.0	06/18/2015	Added values "S" and "N" to BBO Weight Indicator
1.0	01/11/2016	Revised description of Liquidity flag values "4", "5", "6", "g"

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		Added Liquidity flag values "a", "x", "y"
1.0	02/29/2016	Added Liquidity flag values "b", "c", "h", "N" Revised description of Liquidity flag values "a", "x", "y" Added ExecTransType value "2" to the execution message Added indicative proxy price field to the execution message
1.0	07/18/2016	Added Execinst value "y"
1.0	07/26/2016	Added Execinst value "B"
1.0	08/03/2016	Removed "M" from tag 18 to Display
1.0	10/28/2016	Greyed out display values "O" "T" "Q" from execution report and enter order message
1.0	07/20/2017	There is no reference price in the first NOII dissemination and so no LOC orders can be accepted in this stock at this time
1.0	09/26/2017	Added "E" to cross type and "n" to liquidity flag to support Midpoint Extended Life Order
1.0	09/28/2017	Added value "Q" to rejected order reasons
1.0	10/02/2017	Revised reject value "Q" to "q"
1.0	10/20/2017	Ungreyed reject value "q"
1.0	03/01/2018	Removed following liquidity flags: a, x, y, b, c, h and N
1.0	03/15/2018	Ungreyed cross type "E" and liquidity flag "n"
1.0	07/09/2018	Added reject reason code "u"
1.0	12/10/2018	Added display type "m" and "n"

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