NASDAQ OMX®

SELF-TRADE PREVENTION – PROTOCOL CHANGES

FIX ORDER ENTRY

Three new fields are added to the New Order – Single (section 5.1.1.) and Execution Report (section 5.2.1) messages:

Tag	Field	Reqd	Comments
20101	STPLevel	N	Defines that the order is eligible for self-trade prevention and the scope of prevention. Valid values: • 1 = MPID + Trader (as per the current rules) • 2 = MPID • 3 = Specified Trader Group (requires STPTraderGroup [20102] to be specified)
20102	STPAction	N	The parameter is ignored if STPLevel [20101] is not specified. Valid values: • 1 = Cancel passive order (default) • 2 = Cancel aggressive order • 3 = Cancel both orders • 4 = Create a transfer transaction
20103	STPTraderGroup	N	Defines the trader group. • Two char alphanumeric field to contain client defined values. • Conditionally required for STPLevel [20101] = 3, otherwise ignored.

Note that the fields are not supported by the Order Cancel Replace message. Any values provided on the original order are retained if the order is replaced.

Two new values are added to the LiquidityFlag [9882] of the Execution Report (section 5.2.1.) message:
- S - Self-Trade, added liquidity (no clear, no publish)
- T - Self-Trade, removed liquidity (no clear, no publish)

FIX DROP

The Fields and enum values added to the FIX Order Entry Execution Report are also relayed over the FIX Drop.

FIX OUCH DROP

The Fields and enum values added to the FIX Order Entry Execution Report are also relayed over the FIX OUCH Drop.

OUCH

Three new fields are added to the end of the Enter Order (section 3.1) and Order Accepted (section 2.2.1) messages:

Name	Offset	Len	Value	Notes
STP Level	109	1	Numeric	Defines that the order is eligible for self-trade prevention and the scope of prevention. Valid values: • 1 = MPID + Trader (as per the current rules) • 2 = MPID • 3 = Specified Trader Group (requires STP Trader Group to be specified)
STP Action	110	1	Numeric	The parameter is ignored if STP Level is not specified. Valid values: • 1 = Cancel passive order (default) • 2 = Cancel aggressive order • 3 = Cancel both orders • 4 = Create a transfer transaction
STP Trader Group	111	2	Alpha-numeric	Defines the trader group. Client defined values. Conditionally required for STP Level = 3, otherwise ignored.

Note that the fields are not supported by the Replace Order message. Any values provided on the original order are retained if the order is replaced.

Two new values are added to the Liquidity Flag of the Order Executed (section 2.2.4) message:
• S - Self-Trade, added liquidity (no clear, no publish)
• T - Self-Trade, removed liquidity (no clear, no publish)

OUCH DROP

The Fields and enum values added to the OUCH Order Accepted and Order Executed messages are also relayed over the OUCH Drop (new fields at the end of the message).