

IT – INET – Mandatory migration to Binary ITCH & GLIMPSE and new version of ITCH for Reported Trades (29/15)

As previously communicated in IT-Notice [24/15](#) Nasdaq Nordic and Nasdaq Baltic will introduce a larger improvement to the native INET protocols; Nordic Equity Totalview-ITCH (including GLIMPSE) by migrating over to binary versions; and update the ITCH for Reported Trades protocol version.

The implementation of the binary versions of the ITCH and GLIMPSE protocols is one of the first important steps in the preparation for MiFID II. ITCH for Reported Trades will remain on ASCII version, however the protocol will be updated due to the introduction of nanosecond timestamp granularity across all INET Nordic protocols.

Note that a separate IT-Notice regarding migration to Binary OUCH and all FIX related protocols (including the timestamps changes due to nanosecond granularity), available in OTF from June 22, 2015, will be communicated the coming week.

Protocol specifications

Updated protocol specifications, including the underlying transport level binary protocols, and a delta document describing the protocol changes “Binary ITCH and Related Protocol Changes” are available at [Nasdaq Nordic Technical Information](#) web site under [Future INET Nordic Protocol Specifications](#).

Implementation and migration schedule

Current ports and ITCH multicast services will continue to use current version of protocols up to, and including, November 13, 2015.

Temporary ITCH, GLIMPSE and ITCH for Reported Trades ports and ITCH Multicast Services running the new versions of the protocols are available in OTF from June 8 – Nov 13, 2015 upon request. Note that these temporary ports in OTF will be removed November 14, 2015.

From Nov 14, 2015 (OTF) and Nov 16, 2015 (Production) existing ports and ITCH MC Services will use the new versions of the protocols.

Migration to Binary ITCH and Related protocols is MANDATORY effective Nov 16, 2015!

Time Schedule

- INET Test (OTF) – June 8, 2015
- INET Production – November 16, 2015

Connectivity information

The OTF following temporary ports are available for testing of the new protocols:

- ITCH TCP – All Nordic/Baltic INET Markets
- ITCH TCP – Nordic Equities, Iceland Fixed Income (no Warrants)
- ITCH Multicast – All Equities & Warrants
- GLIMPSE
- ITCH for Reported Trades

Please visit [Nasdaq Nordic Technical Information](#) web site under [Connectivity Guidelines](#) for details regarding temporary TCP port numbers and ITCH Multicast service connectivity information (Test (OTF) IP Addresses and Port Numbers).

Testing access

Members need to request new temporary test ports from Nasdaq Member Services:

Tel: +46 8 405 6560

E-mail: ms.inet@nasdaq.com.

These temporary ports will be decommissioned at the time the ordinary ports will be migrated to the new versions by Nov 14, 2015.

Support and Certification

For technical questions, please contact Nasdaq Tech Support:

Tel: +46 8 405 6410,

E-mail: operator@nasdaq.com

Questions and feedback

For further information and feedback concerning this information, please contact Ronny Thellman, +46 8 405 6313, ronny.thellman@nasdaq.com.

Best regards,

Nasdaq Nordic and Nasdaq Baltic

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