

Summary Member Impact – ITCH/AMD Genium INET 5.0.0210 (November 2017)

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1. Purpose of the Document

This document presents a draft of the technical impact of the Genium INET 5.0.0210 release (November 2017) on the ITCH Protocol Specifications compared to the version 4.1.0225 (May 2017).

2. ITCH Message Formats

2.1 Exceptional Market Message

2.1.1 Description

The Exceptional Circumstances Message is sent whenever the Exceptional Circumstance state has changed

Name	Offset	Length	Value	Notes
Message Type	0	1	"TBD"	Exceptional Circumstances
Timestamp – Nanosec	1	4	Numeric	Nanoseconds portion of the timestamp.
Order book ID	5	4	Numeric	Denotes the primary identifier of an order book.
Exceptional Market	9	1	Alpha	Values: "Y" = Yes, exceptional market is active "N" = No, exceptional market is not active

2.2 Quote Request Message

2.2.1 Description

Quote Request Message "q" shall have a new value "C" = request for cross in field Side

Name	Offset	Length	Value	Notes
Message Type	0	1	"q"	Quote Request Message
[...]				
Side	22	1	Alpha	The side of quote being requested. Values: "B" = buy quote requested "S" = sell quote requested "C" = request for cross

3. AMD Message Formats

3.1 Quote Request Message

3.1.1 Description

Quote Request Message "q" shall have a new value "C" = request for cross in field Side

Name	Offset	Length	Value	Notes
Message Type	0	1	"q"	Quote Request Message

[...]				
Side	22	1	Alpha	The side of quote being requested. Values: "B" = buy quote requested "S" = sell quote requested "C" = request for cross

4. Revision History

Date	Revision	Change Description
2017-05-08	1	Initial draft

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