

## IT – INET Nordic – Nasdaq Nordic and Nasdaq Baltic TotalView-ITCH protocol updates, affecting ITCH, GLIMPSE and NLS protocols, in preparation for MIFID II (44/17)

Nasdaq Nordic and Nasdaq Baltic will perform further updates to the TotalView-ITCH protocol specification, Order Book Directory message, in preparation for MiFID II. The Order Book Directory message described in the TotalView-ITCH protocol specification is available in all ITCH based INET Nordic market data feeds, TotalView-ITCH, GLIMPSE and NLS.

### **Order Book Directory message updates**

- Added Note Codes in preparation for MiFID II
- Added five fields at the end of the Order Book Directory message to support Securitized Derivatives under MiFID II

The Order Book Directory message will be extended in length due to the additional fields mentioned above. The Order Book Directory message is available in all INET Nordic ITCH based feeds, TotalView-ITCH, GLIMPSE and NLS.

Trading- and Market Data applications shall use decoders that ignore unknown outbound (from Nasdaq) message types and messages that expand with new fields added to the end of the message.

### **Protocol specifications**

Nasdaq Nordic and Nasdaq Baltic have updated the TotalView-ITCH protocol specification. The update of Order Book Directory is also applicable for GLIMPSE and NLS protocols but described in the TotalView-ITCH protocol specification.

Latest INET protocol specifications are available at the Nasdaq Nordic Technical Information website, under [INET Nordic Protocol Specifications](#).

### **Time schedule**

- INET Test (NTF) – July 10, 2017
- INET MiFID II Test – July 10, 2017
- INET Production – September 18, 2017

### **Questions and feedback**

For further information and feedback concerning this information, please contact Ronny Thellman, +46 8 405 6313, [ronny.thellman@nasdaq.com](mailto:ronny.thellman@nasdaq.com).

## **Support**

For technical questions, please contact Nasdaq Cash Equity Operations:

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Best regards,

Nasdaq Nordic and Nasdaq Baltic

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