IT – INET FIX – Matching engine time stamp over FIX (7/15)

Nasdaq Nordic and Baltic have decided to change the transaction time stamp (TransactTime [60]) on outbound order entry FIX messages, including associated FIX Drop messages.

The time stamp will going forward reflect the matching engine time stamp, and not as per today the time stamp in the FIX engine. For away market (routed) executions, the FIX engine time will be retained until further notice.

Members are not anticipated to take any action due to this change. The change will take away the small time stamp difference between the FIX messages and what is published on ITCH.

Implementation schedule

- INET Test (OTF) – February 9, 2015
- INET Production – March 16, 2015

Questions and feedback

For further information and feedback concerning this information, please contact Nasdaq Tech Support at: +46 8 405 6410, operator@nasdaq.com.

Best regards,
Nasdaq Nordic and Nasdaq Baltic

Nasdaq Copenhagen, Nasdaq Helsinki, Nasdaq Iceland, Nasdaq Riga, Nasdaq Stockholm, Nasdaq Tallinn and Nasdaq Vilnius are respectively brand names for NASDAQ OMX Copenhagen A/S, NASDAQ OMX Helsinki Ltd., NASDAQ OMX Iceland hf., NASDAQ OMX Riga AS, NASDAQ OMX Stockholm AB, NASDAQ OMX Tallinn AS and AB NASDAQ OMX Vilnius. Nasdaq Nordic represents the common offering by Nasdaq Copenhagen, Nasdaq Helsinki, Nasdaq Iceland and Nasdaq Stockholm. Nasdaq Baltic represents the common offering by Nasdaq Tallinn, Nasdaq Riga and Nasdaq Vilnius.