

Date: January 14, 2011

Omega Notice – SPEC 2011-01

Omega ITCH Market Data Upgrade

Omega Support

416.646.2428

support@omegaats.com

- Omega is upgrading our ITCH market data feed.
 - Mandatory upgrade for all subscribers.
 - Parallel run in production during transition, between March 11, 2011 – April 18, 2011
 - Contact Omega support via email to request bundles for new ITCH feed.
-

Omega is enhancing our ITCH market data feed with the addition of long form message support and stock directory support. This will be a mandatory change for all subscribers consuming the Omega ITCH feed as new message types are added. To facilitate the transition from the old feed to the new, Omega will be offering both feeds in parallel. During the parallel run phase, the Stock Directory message will not be available. Please contact Omega support to configure new market data IP and ports for testing and the parallel run.

What's New

- Long form messages to accommodate orders with share size greater than 999,900.
- Addition of Stock Directory message type to facilitate building security list.
- Order Executed with Price message

Important Dates

- February 28, 2011 New ITCH feed available for testing in Test environment.
- March 11, 2011 Parallel run begins, new ITCH available in our Production environment.
- April 18, 2011 Cutover to new ITCH complete, and old feed retired.

If you have any questions, please do not hesitate to contact Omega Support at:
support@omegaats.com, or 416.646.2428.

Regards,

The Omega Team