

Genium INET Historical Files

Differences between logs' formats

1 Document

This document explains the differences between Genium INET binary logs and human-readable (text format) files generated based on those.

The binary log follows the Genium INET ITCH specification in detail but the text format one does not. The technical reason for the differences is the fact that presentation of data in text format requires different amount of characters in different formats. Another reason is the “human-readable” approach with the text format i.e. things like timestamps are presented in “real” timestamps, not just nanoseconds after the latest seconds message.

The reason for having 2 different logs is related to usage of the files: binary log is the official one. It matches content- and format-wise with the ITCH feed and it is easy to use as basis for the software development. The text log is in human readable text format and easy to use for checking issues manually.

The original binary format has been offered to customers since June xxth. Before that point of time only the text logs were externally available.

2 File differences

Binary ITCH	Text log
Fixed length messages with specific offsets for data items	Comma delimiter between the items
Seconds message (message type “T”, chapter 4.1.1. in ITCH specs) included.	Seconds message not included before June xx th 2013.
Message is sent every second for which at least one ITCH message is being generated. The message contains the number of seconds	

since the start of 1970-01-01 00:00:00 UTC,
also called Unix Time.

Timestamp in other messages contains only
nanoseconds part (numeric, length 4, counted
from previous seconds message)

Timestamp is presented in
format:
YYYY-MM-
DDTHH:MM:SS.NNNNNNNNN

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