

Global Data Products

December 2nd 2008

WEEKLY NEWSLETTER: 2008-45

NASDAQ OMX Nordic Markets update

New index on NASDAQ OMX Iceland market on January 1st, 2009

NASDAQ OMX will, as of January 1st 2009, launch a new share index, OMXI6, consisting of the six most traded and liquid companies admitted to trading on NASDAQ OMX Iceland hf. (the Exchange). The purpose of the index is to reflect the Icelandic investment universe and function as a desired investment tool for fund managers and other investors. The OMXI6 will be a free float adjusted market capitalization index. The index will be calculated in ISK and EUR. In addition, a capped version and a total return version will be available. Below indices will in TARGIN be included in existing index products. The new indices will be available in TARGIN production from December 3rd, but will not contain data until January 1st, 2009.

TARGIN Production

Ticker code	Fullname	Base Date	Base Value	ISIN code	SAXESS ID	TARGIN ID
OMXI6ISK	OMX Iceland 6 PI ISK	2008-12-31	1000	IS0000018885	2369	7080
OMXI6GIISK	OMX Iceland 6 GI ISK	2008-12-31	1000	IS0000018893	2370	7082
OMXI6CAPISK	OMX Iceland 6 PI Cap ISK	2008-12-31	1000	IS0000018901	2371	7084
OMXI6EUR	OMX Iceland 6 PI EUR	2008-12-31	1000	IS0000018919	2372	7086
OMXI6GIEUR	OMX Iceland 6 GI EUR	2008-12-31	1000	IS0000018927	2373	7088
OMXI6CAPEUR	OMX Iceland 6 Cap EUR	2008-12-31	1000	IS0000018935	2374	7090

GENIUM Consolidated Feed® MIGRATION PROJECT

Market wide tests and technical conformance – additional date December 16th added

On December 16th a second market wide test for those that did not participate in the first round will be conducted to make sure that feed subscribers can connect to the system in line with the instructions and stress test the environment. The market wide tests will be performed in the test environment GCF2. During the test NASDAQ OMX will monitor customer technical behavior to ensure that connected applications cannot disturb operations of the market data system. A document describing the test scenarios is now available on the [GENIUM extranet](#). Please sign up for this test no later than December 12th, 2008 by sending an email to GCFMigration@nasdaqomx.com.

Please note that it is mandatory to attend a market wide test session. If you have already conducted the test but experienced problems with the test cases during the first MWT we recommend you to sign-up for the Dec 16th MWT to confirm your technical behavior.

New TIP-specification available December 2nd

From December 2nd 2008 a new version 2.0.0.4 of the GENIUM Consolidated Feed TIP specification is made available via the [GENIUM extranet](#). This version contains minor corrections and changes to the added reference data messages that are related to the future release of INET Nordic. See the revision history in the TIP specification for further details. The TIP specification is available in PDF, XML and ZIP formats.

The TIP 2.0.0.4 version is not yet available in the GCF test environments. We will inform as soon as we have a confirmed date on when the GCF test environments will contain the latest version of TIP.

Service price (15.30 price) for the Danish Equity market

As previously communicated, the so called 15.30 service price for the Danish equity market will be discontinued in the Afeed-message: AfeedShareServicePriceAndTurnover. As a replacement an extra OrderbookSummary message will be sent out for affected Danish markets at 15.30 CET. This solution does not totally equal the old Afeed service price since there will be differences in the implementation:

- No new fields are required to be implemented. The indication that it is the Service Price will be based on that the OrderbookState field = COTR and the TimeExec field.
- The cancelation time of 10 minutes that is included in the current Service price calculation will not be included in the Average Price that is disseminated in the OrderbookSummary (OBs) message.
- The Service price is calculated and disseminated on orderbook level and not on ISIN level, and the orderbook id will be the key to use.
- A second OrderbookSummary message will also be sent out at the same time as the second instance of the current service price is disseminated (Approximately at 17.20 CET)

TEST ENVIRONMENTS

TARGIN

	Version	SAXESS connection	CLICK connection	Notes
TARGIN 1	1.8.1	Production	Production	· ICS (Index Calculation System) production data.

GENIUM Consolidated Feed

The GCF test feeds are based on GENIUM Consolidated Feed TIP 2.0.0.2 specification that is currently available on the [GENIUM extranet](#).

Use the old TARGIN environment user account information to login to corresponding GCF environment.

	Version	SAXESS connection	CLICK connection	Notes
GCF2	2.0.0.2	SAXTST1	Test (SEOMMC)	· ICS (Index Calculation System) production data.
GCF3	2.0.0.2	Production	Production	Please note that GCF3 is not a dual site as stated in GCF Newsletter #7.

More details can be found in GENIUM Consolidated Feed Newsletter # 7 that is available on the [GENIUM extranet](#).

Best Regards,
NASDAQ OMX – Global Data Products