

## Global Data Products

March 2<sup>nd</sup> 2009

### WEEKLY NEWSLETTER: 2009-06

#### NASDAQ OMX Nordic Markets update

##### **NASDAQ OMX Nordic Trading Expanded to Include Norwegian Shares**

The NASDAQ OMX Group, Inc. (NASDAQ:NDAQ) today announced its intention to expand its trading offering to include equities listed in Norway, beginning with the 25 largest companies listed at Oslo Børs. The offering, made possible by MiFID and other regulatory changes, is designed to provide lower trading costs and other benefits for customers seeking to trade all Nordic equities on one platform. NASDAQ OMX will apply the same trading rules and high quality market surveillance to the trading of these new shares as for its other listed shares.

“We undertake this initiative in light of customer demand, which is dramatically changing the competitive landscape for exchanges. We want to extend our trading offering to include shares from all Nordic countries on one trading platform, thereby creating substantial benefits – such as lower cost of trading - to our customers. This will increase the attractiveness of the Nordic equity market,” says Hans-Ole Jochumsen, Executive Vice President NASDAQ OMX.

NASDAQ OMX intends to begin offering trading on March 23<sup>rd</sup>, 2009. In the first phase, trading will be offered in the 25 largest Norwegian listed shares. In the next phases NASDAQ OMX will extend the trading to the remaining Norwegian listed shares. Trading will take place on NASDAQ OMX Stockholm. A summarized prospectus for each Norwegian share admitted to trading will be published on [www.nasdaqomxtrader.com/nordic](http://www.nasdaqomxtrader.com/nordic).

##### **As of March 23<sup>rd</sup>, a new submarket OMX STO Equities NOK, will be launched in SAXESS**

The trading currency is NOK and the settlement takes place in Norway’s clearing and settlement system, VPS, directly or via a custodian.

The new submarket will be under XSTO exchange and available for external test and verification in the external test system GCF3, from Thursday, March 5<sup>th</sup>, until Friday, March 13<sup>th</sup>. GCF IDs will be distributed when available.

It will be visible, but not tradable, in SAXESS production from Tuesday, March 17<sup>th</sup>. Production launch for the new sub-market is Monday, March 23<sup>rd</sup>.

##### **Submarket**

<b>Submarket name</b>	<b>Code</b>	<b>SAXESS-ID</b>
OMX STO Equities NOK	SEEQ SHR NOK	180

**Turnover lists**

<b>Saxess ID</b>	<b>List name</b>	<b>List Heading Saxess ID</b>	<b>List Heading name</b>
117066	NOK Shares	117067	NOK Shares

**OMX STO Tailor Made Products Yield will be renamed to OMX STO Credit Certificates**  
 From March 10<sup>th</sup>, name of submarket OMX STO Tailor Made Products Yield will be renamed to OMX STO Credit Certificates. The new submarket will be used for trading of credit certificates. There has previously been no listing or trading activity on this submarket. Credit certificates enables retail investors to get access to the mainly institutional credit market, with products consisting of a single or a group of bonds as underlying.

<b>New submarket name</b>	<b>Current submarket name</b>	<b>SAXESS-ID</b>	<b>GCF-ID</b>
OMX STO Credit Certificates	OMX STO Tailor Made Products Yield	106	141

Order books on this submarket are traded on quantity. Instrument type is warrant.  
 No change of IDs on submarket list and turnover list, except for name changes according to the change of the submarket name.  
 This change can be tested and verified in test system, GCF2, as from Monday, March 2<sup>nd</sup>. GCF production system will be changed as from Tuesday, March 10<sup>th</sup>.

**New fixed income products will be launched by NASDAQ OMX during Q2 2009**

NASDAQ OMX will launch two new products during this spring on the Stockholm fixed income markets. The first contract is a Riksbank future (RIBA Future) that will provide the market with an instrument for trading and hedging policy rate decisions. The Riksbank future will be launched April 15<sup>th</sup>.

The second contract is an interest rate swap future (NASDAQ OMX Interest Rate Swap, NOIS) based on NASDAQ OMX SEK Swap. The NOIS Future will be launched May 13<sup>th</sup>. This contract will give investors access to the Swedish swap curve with the benefit of central counterparty clearing.

Both products will be traded in the existing market model for Swedish interest rate derivatives. They will be traded OTC and reported to NASDAQ OMX for clearing. Indicative prices/rates for these products will be quoted in SAXESS and distributed via GCF to market participants in the same manner as prices/rates for our other interest rate derivatives are distributed today.

For more information regarding these products please see:

[http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed\\_Income\\_Derivatives/Products/Riksbank\\_Future/](http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed_Income_Derivatives/Products/Riksbank_Future/) for Riksbank Future (RIBA Future)

and

[http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed\\_Income\\_Derivatives/Products/Swap\\_Future\\_Swe/](http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed_Income_Derivatives/Products/Swap_Future_Swe/) for NASDAQ OMX Interest Rate Swap Future (NOIS Future)

The instruments are now available in test environment GCF2

Once you have created pages/codes/quotes for respective product please inform us and we will post the information on our website so clients can find the instruments in your product.

For further questions regarding these products please contact:

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## GENIUM Consolidated Feed and INET migration

### GCF 2.0.1 – Service release

On April 6<sup>th</sup>, a service release that will upgrade GENIUM Consolidated Feed to version 2.0.1 will be put into production. The service release will not introduce any new functionality or other changes that require customers to upgrade their systems. Changes are related to supporting new sources for commodities and support for earlier dissemination of closing values for the Danish Fixed Income markets.

### INET Nordic migration – GENIUM Consolidated Feed adaptations

#### About

INET Nordic will in Q4 2009 replace SAXESS as trading system for equities and related instruments. The support for INET Nordic will be introduced in GENIUM Consolidated Feed in the GCF2.1 release preliminary planned for launch on September 14<sup>th</sup> 2009. Protocol changes dependant INET Nordic launch will be introduced well in advance to the actual switch of trading platform, limiting the changes during INET Nordic launch in Q4 2009 as much as possible.

All available information can be found on the [INET Nordic migration page](#).

User name: omse

Password: member

#### Changes

INET Nordic will replace SAXESS as source for equities and related instrument types in GENIUM Consolidated Feed. The Nordic derivatives and fixed income markets are not affected by the move to the new platform, apart from the Icelandic Fixed Income instruments that also will be move to the INET Nordic trading platform to facilitate trading for local Icelandic exchange members. The change of source for equities data will affect the GENIUM Consolidated Feed, and the changes in the protocol are described in the GCF TIP 2.1 protocol revision history. In addition to add new data in the feed, a review of the messages has been performed to offer a more bandwidth efficient protocol. These changes makes the GCF TIP 2.1 protocol non-backward compatible why **all customers must plan for an upgrade**.

For TotalView customers there is an option to receive unrefined, non-aggregated equities market data straight off the INET Nordic trading system through the ITCH-protocol. The Nordic ITCH Feed is limited in scope. Sourcing from the INET Nordic trading system, it does not distribute trade reports, index, statistics and other refinements that are available through the GENIUM Consolidated Feed. For TotalView customers choosing to take the Nordic ITCH for equities market data, additional market information is made available through GCF TIP. Testing opportunities for the Nordic ITCH Feed will be available starting in March 2009, starting with connectivity testing followed by a wider scope throughout the spring.

Launch of INET Nordic starts on November 30<sup>th</sup>, 2009 with a migrating the Baltic and Icelandic markets, ending with the migration of the Swedish, Danish and Finnish markets December 7<sup>th</sup>, 2009. The switch of source for market data from SAXESS to INET Nordic will have an effect on content in GENIUM Consolidated Feed, but no central system upgrade is planned for the INET Nordic launch period.

Test

The new test environment GCF5 will be dedicated to testing of GENIUM Consolidated Feed 2.1 and will be available from March 2<sup>nd</sup>, 2009. Connectivity details will be presented in upcoming weekly newsletters.

New TIP-specification

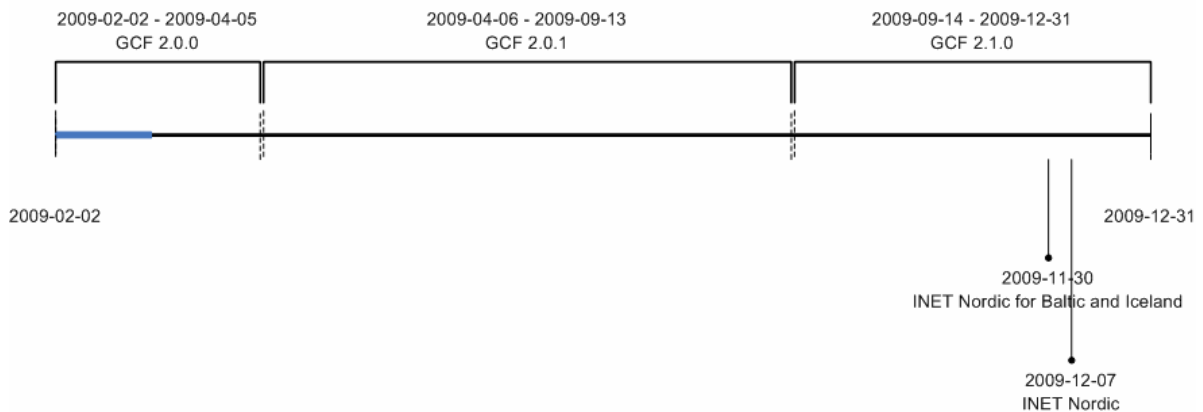
A new version of GENIUM Consolidated Feed TIP specification is available on NasdaqomxTrader.com. The new TIP 2.1.0.0 specification is a draft of the TIP version that is planned for release in production on September 14<sup>th</sup>, 2009 in the GENIUM Consolidated Feed 2.1 release. Future updates to the 2.1 specification will be minor. Please see revision history in the TIP specification for details about changes made compared to current TIP version in production environment.

TIP 2.1.0.0 specification and further information about GENIUM Consolidated Feed can be found on: <http://nordic.nasdaqomxtrader.com/marketdata/datafeeds/geniumconsolidatedfeed/>

**GENIUM Consolidated Feed and INET Nordic release dates**

GENIUM Consolidated Feed 2.1 test (GCF5) Supporting connectivity and reference data only	March 2 <sup>nd</sup> , 2009
GENIUM Consolidated Feed 2.1 test (GCF5) Increased support including INET Nordic real time market data	March 16 <sup>th</sup> , 2009
GENIUM Consolidated Feed 2.1 production launch	September 14 <sup>th</sup> , 2009 (prel.)
INET Nordic/ITCH - Icelandic and Baltic markets	November 30 <sup>th</sup> , 2009
INET Nordic/ITCH – Swedish, Danish and Finnish markets	December 7 <sup>th</sup> , 2009

**GENIUM Consolidated Feed Production environment**



### **GENIUM Consolidated Feed support**

The GENIUM Consolidated Feed migration mail-address ([GCFMigration@nasdaqomx.com](mailto:GCFMigration@nasdaqomx.com)) has been closed down since the migration from the TARGIN TIP Feed to the GENIUM Consolidated Feed was completed on February 2<sup>nd</sup>, 2009.

For Data Product Management and Data Feed Content Issues please mail to:

[DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com)

For technical support or Real-Time Market Data Emergency please contact

[Operator@nasdaqomx.com](mailto:Operator@nasdaqomx.com) or +46 8 405 6580

For questions related to the migration from the current SAXESS Equities Trading platform to the INET Nordic Equities Trading platform please mail to [INETNordic@nasdaqomx.com](mailto:INETNordic@nasdaqomx.com).

Thank you for your cooperation during the GENIUM Consolidated Feed migration project.

## **NASDAQ OMX Global Data Products informs**

### **NASDAQ OMX Baltic Exchanges to add Vilnius Corporate Actions Weekly to the Riga & Tallinn Corporate Actions Weekly Product**

Starting from March, 2009, Riga & Tallinn Corporate Actions Weekly product will be upgraded to include Vilnius Corporate Actions Weekly report. The product will be renamed to Baltic Corporate Actions Weekly. The product is an excel file which is delivered by email in the beginning of the week, containing news of last week and coming week from the listed companies:

- Identifier details (ISIN Code, Trading Code of the related instrument)
- Disclosure Type

For further questions regarding these products please contact:

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**Next NASDAQ OMX Global Data Products Conference Call & webcast**

NASDAQ OMX Global Data Products will hold its next monthly conference call/webcast for direct data feed recipients and market data distributors on Wednesday, March 7<sup>th</sup>, at 15.00 CET.

Next Date: **Wednesday, March 4<sup>th</sup>**

Time: **15.00 CET** (9:00 a.m., ET)

By invite only. To receive an invitation, please contact your NASDAQ OMX Global Data Products Account Manager.

The NASDAQ OMX Global Data Products Team will provide updates on current and upcoming product initiatives.

**TEST ENVIRONMENTS**

**GENIUM Consolidated Feed**

	<b>Version</b>	<b>SAXESS connection</b>	<b>CLICK connection</b>	<b>Notes</b>
GCF2	2.0.0.4	SAXTST1	Test (SEOMMC)	ICS (Index Calculation System) production data.
GCF3	2.0.0.4	Production until March 4 <sup>th</sup> . SAXTST3 between March 5 <sup>th</sup> and March 13 <sup>th</sup> .	Production	Between March 5 <sup>th</sup> and March 13 <sup>th</sup> SAXTST3 with test data for the new submarket OMX STO Equities NOK will be available.

Please notice that there is a scheduled service window in GCF test systems every Thursday between 09:00 and 12:00 CET. During the service windows the GCF test systems may be inaccessible.

Best Regards,  
NASDAQ OMX – Global Data Products

For more information from NASDAQ OMX Global Data Products, please visit:  
<http://nordic.nasdaqomxtrader.com/marketdata/>