

## Global Data Products

March 9<sup>th</sup> 2009

### WEEKLY NEWSLETTER: 2009-07

#### NASDAQ OMX Nordic Markets update

##### NASDAQ OMX to disseminate new indexes in GCF on March 9<sup>th</sup>, 2009

On March 9<sup>th</sup>, 2009 NASDAQ OMX will begin disseminating 3 new indexes. The indexes will be available through GCF and added to existing Nordic index product. The indexes are custom made and based on different currency strategies. The indexes have a base date of March 9<sup>th</sup>, 2009 with base value 100. The indexes will be disseminated once a day in GCF. Exchange: XSTO

Ticker code	Full name	ISIN	SAXESS-ID	GCF-ID
SHBFX01C	SHB FX Model 01C	SE0002794990	2004	9222
SHBFX04C	SHB FX Model 04C	SE0002795005	2005	9224
SHBFX05C	SHB FX Model 05C	SE0002795013	2006	9226

##### NASDAQ OMX to change Id codes for three indexes in the current feed on March 11<sup>th</sup>, 2009

On March 11<sup>th</sup>, 2009 NASDAQ OMX will change id code for 3 current indexes that was launched on February 10<sup>th</sup>, 2009. The indexes have been available through GCF since February 10<sup>th</sup>. Dissemination source will change from SAXESS to ICS as of March 11<sup>th</sup>. Exchange: XSTO

Ticker code	Full name	ISIN	Current Id code (Saxess)	New Id code (ICS)	GCF Id
SHBFX02B	SHB FX Model 02B	SE0002757278	2375	2001	9214
SHBFX04B	SHB FX Model 04B	SE0002757286	2376	2002	9216
SHBFX05B	SHB FX Model 05B	SE0002757294	2377	2003	9218

**NASDAQ OMX to disseminate a new index in GCF on March 16<sup>th</sup>, 2009**

On March 16<sup>th</sup>, 2009 NASDAQ OMX will begin disseminating a new index called OMXS30 Balance 20 Percent. The index will be available through GCF.

The index measures the performance of a rule-based, quantitative investment strategy that reflects the relative return of the OMX Stockholm 30 Gross index (Underlying Index) against the Tomorrow Next (T/N) interbank offered rate for deposits in SEK, based on a 20% target volatility risk control mechanism for the Underlying Index. The Index Rules which are developed by Svenska Handelsbanken AB are quantitative and contain no subjectivity.

The index will have a base date of March 16<sup>th</sup>, 2009 with base value 100. The index will be disseminated once a day in GCF and added to existing index products. GCF ID will be presented when available.

<b>Ticker code</b>	<b>Full name</b>	<b>ISIN</b>	<b>SAXESS-ID</b>
OMXS30BAL20	OMXS30 Balance 20 Percent	SE0002768366	2390

**GENIUM Consolidated Feed and INET migration**

**GCF 2.0.1 – Service release**

A service release that will upgrade GENIUM Consolidated Feed to version 2.0.1 will be put into production on April 6<sup>th</sup>. 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 (see details in figure on next page). 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.

Market Structure

The hierarchy of markets is based on different market segments which group securities into relevant collections for various trading, administrative and regulatory purposes. The following structure is applied within NASDAQ OMX Nordic market.

	Equities and Related					Miscellaneous Markets				
	STO Equities	HEL Equities	CPH Equities	ICE Equities	Riga/ Tallinn/ Vilnius	First North STO	First North HEL	First North CPH	First North ICE	First North Riga/ Tallinn/ Vilnius
Shares	X	X	X	X	X	X	X	X	X	X *
Warrants and Certificates	X	X	X							
Equity Rights	X	X	X	X *	X *	X	X	X	X	
Fund Units and ETFs	X	X	X	X	X					
Convertibles	X	X				X				
ETC**	X									
Collective Investment Undertakings				X						

\* Currently contains no order books

\*\* Currently no active order books

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 is available from March 2<sup>nd</sup>, 2009. Please contact [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com) and state your GCF user account to receive logon information.

New TIP-specification

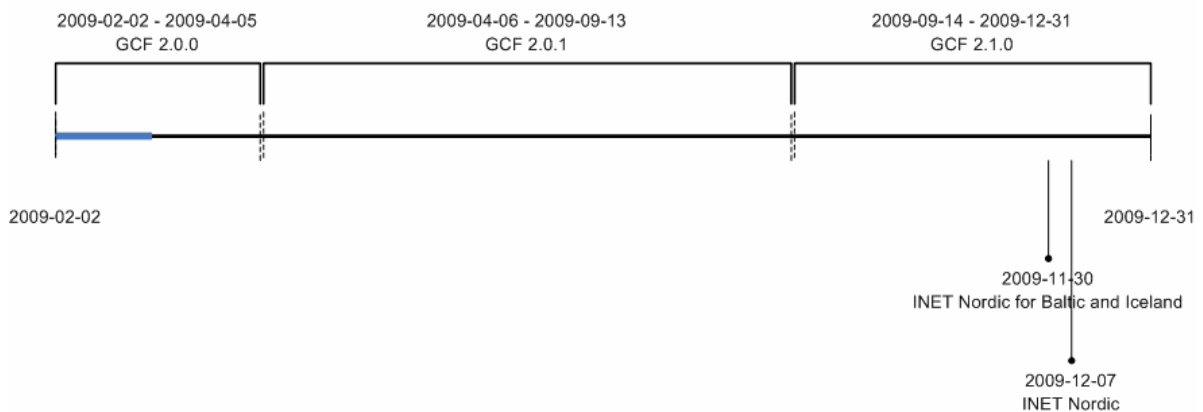
A new version of GENIUM Consolidated Feed TIP specification is available on NasdaqomxTrader.com. The new TIP 2.1.0.0 specification is a draft of the TIP version that is planned for release in production on September 14<sup>th</sup>, 2009 in the GENIUM Consolidated Feed 2.1 release. Future updates to 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**

### **Next NASDAQ OMX Global Data Products Conference Call**

NASDAQ OMX Global Data Products will hold its next monthly conference call for direct data feed recipients and market data distributors on Tuesday, April 7<sup>th</sup>, at 16.00 CET.

Next Date: **Tuesday, April 7th**

Time: **16.00 CET** (10:00 a.m., ET)

International Call-In Number: +1 210 883 9296

U.S. Call-In Number: +1 800 779 9619

Password: MONTHLY

Conference Leader: Randall Hopkins

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

For additional information, please contact your NASDAQ OMX Global Data Products Account Manager.

## TEST ENVIRONMENTS

### GENIUM Consolidated Feed

	Version	SAXESS connection	CLICK connection	Notes
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.
GCF5	2.1.0.0	-	-	INET related connectivity and reference data test. Contact <a href="mailto:DataProducts@nasdaqomx.com">DataProducts@nasdaqomx.com</a> to receive login information.

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/>