

## Global Data Products

March 23<sup>rd</sup> 2009

### **WEEKLY NEWSLETTER: 2009-09**

### **NEW PRODUCTS**

#### **Access NASDAQ OMX Global Index Data from a Single Source**

NASDAQ OMX is a premier full-service global index provider specializing in the design and development of equity, fixed income and commodity indexes that are in sync with a continually changing market environment. We are dedicated to designing powerful indexes and disseminating index data from each of our markets including:

- NASDAQ OMX Stockholm
- NASDAQ OMX Copenhagen
- NASDAQ OMX Helsinki
- NASDAQ OMX Baltic
- NASDAQ OMX Nordic
- The NASDAQ Stock Market
- NASDAQ OMX PHLX

In the Nordic and Baltic regions, our new Global Index Watch will replace the advanced index notifications distributed through Globe Newswire, Cision and the NASDAQ OMX website effective March 31, 2009. These changes were previously announced on December 10, 2008. The File Delivery Service enabling automatic download of index components will remain as a complementary service to Global Index Watch.

Global Index Watch provides essential index data for all NASDAQ OMX indexes via an easy-to-use web interface:

- Includes data from NASDAQ, PHLX, Nordic and Baltic indexes
- Tracks daily changes to the composition and weightings
- Reports advanced notice of Corporate Actions for selected indexes
  - Nordic indexes advanced index notifications will be available for tradable and benchmark indexes
- Provides access to years of historical data for the following elements:
  - Index values
  - Composition
  - Weighting
  - Divisors
- Available via web display and web based file transfer service

For additional information, please refer to the [NASDAQ OMX Global Index Data Services page](#) or the [Global Index Watch page](#) on the NASDAQ OMX websites. For additional questions about this service and to sign up for a **free** trial period, contact [NASDAQ OMX Global Data Sales](#) at +45 33 93 33 66.

## NASDAQ OMX Nordic Markets update

### NASDAQ OMX to disseminate the index Affärsvärldens Generalindex on April 1<sup>st</sup>, 2009

On April 1<sup>st</sup>, 2009 NASDAQ OMX will start calculating Affärsvärldens Generalindex. The index will be rebranded as OMX AFGX. OMX AFGX is a broad market capitalized index including all listed companies on NASDAQ OMX Stockholm. The index is back calculated to 1901 and is the oldest share index in Sweden.

The index will be available through GCF, and will have a base date of December 12<sup>th</sup>, 1995, with base value 100. The index will be added to existing equity and index products, including File Delivery Service, and is located on exchange: XSTO.

Ticker code	Full name	ISIN	SAXESS-ID	GCF-ID
OMXAFGX	OMX Affärsvärldens Generalindex	SE0002801670	2391	9234

### Historical values for OMXS30BAL20

Historical values for OMXS30BAL20, which was launched Monday March 16<sup>th</sup>, can be found on: <http://nordic.nasdaqomxtrader.com/marketdata/newsalerts/>.

## GENIUM Consolidated Feed and INET migration

### 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 below 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, ETFs	X	X	X	X	X					
Convertibles	X	X				X				
ETC*	X									
Collective Investment Undertakings				X						

\* Currently contains no or active order books

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

User name: omse

Password: member

#### Mandatory changes to GENIUM Consolidated Feed 2.1

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 login information.

A test environment for ITCH for INET Nordic is also available. Please contact [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com) if you are planning to take the ITCH feed and need access to test data.

#### New TIP-specification

A new version of GENIUM Consolidated Feed TIP specification is available on [NasdaqomxTrader.com](http://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

## 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

GCF Environment		Source systems			
	Version	Equities and related	Fixed Income	Derivatives	Index
<b>GCF2</b>	2.0.0.4	SAXTST1	SAXTST1	CLICK Test (SEOMMC)	ICS (Index Calculation System) production data.
<b>GCF3</b>	2.0.1	SAXESS Production	SAXESS Production	CLICK Production	ICS shadow production data.
<b>GCF5</b>	2.1.0	INET PreProd	-	-	ICS - INET Test system

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.

For INET related tests in GCF5, please contact [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com) to receive login information.

Best Regards, NASDAQ OMX – Global Data Products

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