

CONTENTS

May 18 2009 #15

	Page
Global Data Products information	2
Reminder regarding the new File Delivery System	2
Genium Consolidated Feed 2.0.1 release	2
GCF 2.0.1 release on June 8th, 2009	2
New TIP specification 2.0.0.5 available	2
NASDAQ OMX to distribute Commodities ("Nord Pool") data in GCF	3
NASDAQ OMX Nordic Markets update	3
NASDAQ OMX to disseminate new indexes in GCF on June 1st, 2009	3
OMXI15 index calculation will cease	4
CLICK - Increase of decimals for EUR single stock options and forwards, details for testing	4
Introduction of new submarkets for CCP instruments in NASDAQ OMX	5
Changed time of publication of official price on equity markets	7
Release Schedule	8
2009	8
Test Environments	8
GENIUM Consolidated Feed	8
GENIUM Consolidated Feed Connectivity	8

Global Data Products information

Reminder regarding the new File Delivery System

NASDAQ OMX is about to launch a new File Delivery System (FDS) on Monday May 25th, 2009. The new system will replace the existing FDS service.

Most of the functionality in the new FDS service will work in the same way as in the current system. From customer systems point of view, the only mandatory change will be that all the URLs used with the current system will have to be switched to those of the new system. All the new URLs, both for the test and production systems, along with the other technical guidelines are published on our web pages: <http://nordic.nasdaqomxtrader.com/marketdata/reports/>

Both the external test system (containing production like files), and the parallel production (i.e. the same files available in both the old and the new system) are currently available.

For further details also please contact: DataProducts@nasdaqomx.com

Genium Consolidated Feed 2.0.1 release

GCF 2.0.1 release on June 8th, 2009

GENIUM Consolidated Feed will be upgraded to version 2.0.1 on June 8th, 2009. TIP version 2.0.0.5 will be implemented.

The changes are related to error corrections and changes related to extra OrderbookSummary-messages for the Danish fixed income market in state Post Trade. GENIUM Consolidated Feed is also upgraded with functionality to handle Commodities "Nord Pool" data.

There are corrections made to the TIP specification. Please see more information below.

New TIP specification 2.0.0.5 available

A new version of GENIUM Consolidated Feed TIP specification is available for download. The new TIP 2.0.0.5 specification is related to the next GCF 2.0.1 release on June 8th 2009, and includes error corrections.

There are for example a number of changes related to field lengths. Please see revision history in the TIP 2.0.0.5 specification for further details about changes made compared to current TIP version in production environment.

The GCF2 and GCF3 test environments are updated and available for test of TIP 2.0.0.5.

TIP 2.0.0.5 specification and further information about GENIUM Consolidated Feed can be found on:

<http://nordic.nasdaqomxtrader.com/marketdata/datafeeds/geniumconsolidatedfeed/>

OrderbookSummary in Post Trade for Danish fixed income market

From June 8th, 2009, OrderbookSummary and InstrumentSummary messages for each orderbook on the Danish Fixed Income markets will be sent when entering the state Post Trade at ~17.20 CET. This is the time when the closing values have been available for the Danish fixed income markets prior to the GCF 2.0 release on February 2nd. With the GCF 2.0.1 release on June 8th the official closing price will be available before the time that they are today disseminated at ~18 CET.

That means that one OrderbookSummary-message including the official price and official turnover will be sent out when entering state "Post trade". Another OrderbookSummary-message will be sent out when entering the state "Closed" but the flags for official price and official turnover will be set to "no".

The functionality is available for test in GCF3.

NASDAQ OMX to distribute Commodities ("Nord Pool") data in GCF

On June 8th, 2009, NASDAQ OMX Commodities data will be distributed through GENIUM Consolidated Feed. The data will cover the Nordic, German and Dutch power markets, and the market for carbon products (EUA, European Union Allowances, and CER, Certified Emission Reductions). This data is already today available in the test systems GCF2 and GCF3 (Production data in GCF3). More information, including technical details, will be sent out in future Global Data Products weekly newsletters.

NASDAQ OMX Nordic Markets update

NASDAQ OMX to disseminate new indexes in GCF on June 1st, 2009

On June 1st, 2009 NASDAQ OMX will begin disseminating a new index, called NASDAQ OMX Small Cap Sweden. The index is calculated by NASDAQ OMX.

NASDAQ OMX will support a price, gross return version of this index to be distributed through GCF.

The indexes are calculated as free float market capitalized weighted indexes and are reviewed on a semi annually basis.

The indexes have a base date of December 30th, 2005 with base value 500. The indexes will be disseminated every 60 seconds in GCF. The indexes will be included in the Nordic Index and equity products, but no weight reports will be available.

Code	Name	Source ID	GCF ID	ISIN
NOMXSCSEPI	NASDAQ OMX Small Cap Sweden PI	2396	9272	SE0002896373
NOMXSCSEGI	NASDAQ OMX Small Cap Sweden GI	2397	9274	SE0002896381

OMXI15 index calculation will cease

NASDAQ OMX Nordic has decided to terminate the calculation of OMXI15 indexes after market close on June 30th, 2009.

The following indexes are affected:			
Code	Name	ID	ISIN
OMXI15	OMX Iceland 15	156	IS0000004380
OMXI15CAP	OMX Iceland 15 Cap	584	IS0000009140
OMXI15EXP	OMX Iceland 15 Expiration	1773	SE0002054098
OMXI15GI	OMX Iceland 15 GI	586	IS0000009165

CLICK - Increase of decimals for EUR single stock options and forwards, details for testing

NASDAQ OMX Derivatives Markets will, as of July 2009, increase the number of decimals in exercise and forward prices for single stock options and forwards denominated in EUR. Following the change, exercise and forward prices will have three decimals. The tick size will remain at EUR 0.010.

NASDAQ OMX Derivatives Markets will offer members and third party application developers the possibility to test the described changes for four different Finnish underlying in both CLICK/SECUR External Test System 1 and External Test System 3.

A new underlying will be created for each share. Open series will be adjusted to the new underlying in the same way as when a corporate action is performed for an underlying, creating new series. Since only the first five (5) characters of each underlying will be displayed in the options and forwards instrument series name, the new series will have the same series name standard as the old series, the only difference being that the strike price will be shown with three decimals where applicable.

Four (4) underlying will be used for testing. The changes will be applied to one underlying each week between May 25 2009 and June 15 2009 according to the following schedule:

Implementation date	Company name	Old underlying	New underlying
May 25, 2009	Outokumpu Oyj	OUT1V	OUT1V3
June 1, 2009	Metso Oyj	MEO1V	MEO1V3
June 8, 2009	Kemira Oyj	KRA1V	KRA1V3
June 15, 2009	Nokia Oyj	ENOKI	NOK1V3

As of each implementation date, all activity for the concerned underlying is transferred to the new underlying and the new series based on it. The old underlying name will no longer be used and no series with two decimals will be generated.

Please note that the change will apply to all existing derivatives contracts on Finnish shares in the production system. Due to the large number of underlying the changes will be made during a period of two weeks starting from week 27, 2009. A list of new underlying short codes will be sent out prior to the change together with a schedule for when they will be available for trading with three decimals.

Introduction of new submarkets for CCP instruments in NASDAQ OMX

As of October 9th, 2009 NASDAQ OMX Nordic exchanges in Copenhagen, Helsinki and Stockholm will split current local Equity submarkets in two. This means three new submarkets (one for each exchange) for full central counterparty (CCP) clearing which will be introduced in connection with CCP Phase 2 launch.

The background for establishment of new dedicated submarkets is to create focus on CCP services for NASDAQ OMX Nordic cash equity trading.

The new submarkets will have the same market functionality as current Equity submarkets in NASDAQ OMX Copenhagen, Helsinki and Stockholm; therefore please note that no new technical functionality is being introduced on these new submarkets.

Instruments to be transferred to the new submarkets will have mandatory CCP clearing and have been decided in cooperation with members: in Copenhagen OMXC20 and Large Cap instruments, in Helsinki OMXH25, Large Cap and Mid Cap instruments, in Stockholm OMXS30 and Large Cap instruments. Trades concluded in these instruments will be cleared in European Multilateral Clearing Facility N.V. (EMCF) and settled in local CSDs. Self clearing option for internal trades (both on exchange Manual Trades and Order Book trades) will continue to be available.

Current Equity submarket identifiers remain unchanged. Instruments that remain in current Equity submarkets will continue to have bilateral clearing in local CSDs or option for Self clearing. Current turnover lists remain unchanged as well; submarket split has no effect on them. GCF IDs will be communicated when available.

Code	Name	External ID	GCF ID
DKEQ SHR CCP	OMX CPH Equities CCP	343	
FIEQ SHR CCP	OMX HEL Equities CCP	341	
SEEQ SHR CCP	OMX STO Equities CCP	342	

Testing

Testing of the setup is available in following selected order books from June 8th, 2009. In order to ensure the integrity of CCP Phase 2 testing the access to these submarkets is not automatic but is granted based on submitted test application form.

Order books to be transferred to new submarkets in GCF2/SAXTST1 as of June 8th, 2009

Test orderbooks				
Subm. ID	Orderbook code	ISIN	Currency	Orderbook id (ext)
343	CARL B	DK0010181759	DKK	1596
343	VWS	DK0010268606	DKK	3258
343	DANSKE	DK0010274414	DKK	158
343	SYDB	DK0010311471	DKK	3366
343	NOVO B	DK0060102614	DKK	1158
341	NOK1V	FI0009000681	EUR	24311
341	SAMAS	FI0009003305	EUR	24346
341	FUM1V	FI0009007132	EUR	24271
341	NDA1V	FI0009902530	EUR	24308
341	OTE1V	FI0009014575	EUR	36695
342	VOLV B	SE0000115446	SEK	366
342	ERIC B	SE0000108656	SEK	101
342	SECU B	SE0000163594	SEK	401
342	ALFA	SE0000695876	SEK	18634
342	SAND	SE0000667891	SEK	4928

Time schedule

- External testing available in SAXTST1 in selected order books above from June 8, 2009
- End-to-end testing with CSDs available as of June 22, 2009
- Formal end-to-end test session 1: June 22-26, 2009 (+3 settlement days)
- Formal end-to-end test session 2: August 24-28, 2009 (+3 settlement days)
- Formal end-to-end test session 3: September 21-25, 2009 (+3 settlement days)
- New submarkets visible, but without order books, in SAXESS production from October 5, 2009
- Production launch for the new submarkets October 9, 2009
- Instruments to be transferred to new submarkets as of October 9, 2009 are:
 - NASDAQ OMX Copenhagen: OMXC20 and Large Cap
 - NASDAQ OMX Helsinki: OMXH25, Large Cap and Mid Cap
 - NASDAQ OMX Stockholm: OMXS30 and Large Cap.
- Detailed list of instruments to be transferred will be published in August 2009, after mid-year cap segment and main index constituent review.

Changed time of publication of official price on equity markets

NASDAQ OMX Derivatives Markets will as of June 15th, 2009, change the reference price used at standard exercise of stock options and stock futures from Volume Weighted Average Price (VWAP) to the official closing price (Last Paid) of the underlying share.

In connection to this change NASDAQ OMX will change the time of publication of the official closing price of the underlying share. At present the orderbook summary with the official closing price is published approximately 1800 CET for the Swedish and Danish market and 1723 CET for the Finnish market. After the change the official closing price will be published at the time of the trading state "Post Trade" in SAXESS for all three markets. The (approximate) time of publication for each market is shown below:

Name of submarket	Time of publication closing price (CET, approx.)	
	Before change	After change
OMX HEL Equities (Finnish equities)	1723	1731
OMX STO Equities (Swedish equities)	1800	1740
OMX CPH Equities (Danish Equities)	1800	1720

The publication of the official turnover will, unchanged, be made at the start of trading state "Closed" at approximately 1800 CET for all three markets.

In GENIUM Consolidated Feed that means that one OrderbookSummary-message that includes the official price will be sent out when entering state "Post trade", and another OrderbookSummary-message including the official turnover will be sent out when entering the state "Closed".

Release Schedule

2009

date	product/system
June 8th	GENIUM Consolidated Feed 2.0.1 – Service release including support for Nord Pool
October 19th	GENIUM Consolidated Feed 2.1 – Support for INET Nordic
November 30th	INET Nordic – SAXESS replacement - Baltic and Icelandic markets
December 7th	INET Nordic – SAXESS replacement - Nordic markets

Test Environments

GENIUM Consolidated Feed

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
GCF2	2.0.1	2.0.0.5	• SAXTST1	• SAXTST1	• CLICK Test • Nord Pool test	• ICS (Index Calculation System) production data.
GCF3	2.0.1	2.0.0.5	• SAXESS Production	• SAXESS Production	• CLICK Production • Nord Pool prod	• ICS - production data.
GCF5	2.1.0	2.1.0	• INET PreProd	• SAXTST4	• CLICK Test	• ICS - INET Test system

GENIUM Consolidated Feed Connectivity

	SITE A - IP & Port		SITE B - IP & Port	
	IP Address	DDS Port	IP Address	DDS Port
GCF Production	192.176.3.132	29900	192.176.3.164	29900
GCF2	192.176.3.133	29100	192.176.3.165	29100
GCF3	192.176.3.133	29200	N/A (single site)	
GCF5	192.176.3.133	29400	192.176.3.165	29400

Contact Information

For more information from NASDAQ OMX Global Data Products, please visit:

<http://nordic.nasdaqomxtrader.com/marketdata/>

Real-Time Market Data Emergency

+46 8 405 6580

Operator@nasdaqomx.com

Information on Products

+45 33 93 33 66

DataSales@nasdaqomx.com

Data Product Management and Data Feed Content Issues

+45 33 93 33 66

DataProducts@nasdaqomx.com