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## Global Data Products Information

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### Change in Nordic Fixed Income Level 2 entitlement

During 2009, NASDAQ OMX fixed income team has successfully launched new derivative instruments on the Swedish fixed income market. The RIBA instruments, launched in April 2009, are cash-settled futures based on the Swedish repo rate, set by the Central Bank of Sweden. In May 2009, the Swedish Interest Swap Future, NOIS, was launched. NOIS is a cash-settled futures contract based on NASDAQ OMX's SEK swap fixing. The trading in the new instruments contracts has contributed significantly to the increase in trading volumes seen within NASDAQ OMX Nordic fixed income derivatives, between April-June, 2009.

RIBA and NOIS instruments are cleared on a daily basis; increasing the importance of access to data calculated within NASDAQ OMX clearing facilities. By improving the technical platform and re-structuring the data sources to the Nordic Fixed Income level 2 entitlement, Global Data Products will be able to provide access to all derivatives data, including clearing information, within one single entitlement.

By having access to important data calculated within NASDAQ OMX clearing facilities, investors and channel customers obtain a more complete picture of the trading and market process with Nordic fixed income. Additional content include daily settlement prices, open interest and daily volumes for Swedish fixed income derivatives markets.

In order to ensure that no additional cost is inferred upon customers that cannot benefit from the 2009 initiatives within fixed income derivatives, the Nordic Fixed Income Level 2 data entitlement will be offered in two alternative packages.

Service Level	Distributor Fees (per month)	Subscriber Fees (per month)	Details
Nordic Fixed Income Level 2 – Cash*	€ 2,500	€ 38	Access to all NASDAQ OMX Nordic Fixed Income bond and interest rate data.
Nordic Fixed Income Level 2 – Cash & Derivatives		€ 42	Includes all of the above as well as all NASDAQ OMX Nordic Derivatives information including daily settlement prices, open interest and daily volumes, calculated by NASDAQ OMX clearing facilities.

\*The Danish mortgage future will be included in the "Cash"-entitlement option until further notice.

Pricing according to the schedule presented in this document will be effective from January 2010.

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## NASDAQ OMX Nordic Markets update

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

On Tuesday, September 1, 2009, The NASDAQ OMX Group will begin disseminating new indexes called the OMX Oslo 20 Indexes. The indexes are calculated by NASDAQ OMX.

NASDAQ OMX will support a price return and total return version of this index to be distributed through GENIUM Consolidated Feed.

The indexes are calculated as free float market capitalized weighted indexes and are reviewed on a semi annual basis. The indexes will be weight limited to comply with the UCITS III directive.

NASDAQ OMX will support the following two versions of the OMX Oslo 20 Index:

- OMX Oslo 20 PI (symbol: OMXO20)
- OMX Oslo 20 GI (symbol: OMXO20GI)

The indexes have a base date of August 31, 2009 with base value 500. The indexes are calculated in NOK and will be disseminated once a second in GENIUM Consolidated Feed and also available via File Delivery System (FDS). Advance index notifications will be available through Global Index Watch. The indexes will be added to existing Nordic Index products.

Code	Name	Source ID	GCF ID	ISIN
OMXO20	OMX Oslo 20	2402	9292	SE0002947507
OMXO20GI	OMX Oslo 20 GI	2403	9294	SE0002947515

### Registration of distributor information for instruments on submarket CPH FI Structured Bonds Retail

From August 1st NASDAQ OMX register basic data information about the distributor behind issuances of structured bonds listed at NASDAQ OMX Copenhagen. The distributor is defined as the organization offering the instrument to retail investors. The reason for registration of distributor information is to give better selection and search information for information portals presenting information about structured bonds on the Danish market.

The information is disseminated in the field *InstrumentExternalText* in GCF message *BasicDataBond* is only available for instruments on submarket *CPH FI Structured Bonds Retail*.

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## Genium Consolidated Feed 2.1 release

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### Market wide tests and technical conformance

On September 16th a mandatory market wide test will be conducted to make sure that all 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. Dependent on the result of the test, we reserve September 23rd as a backup test day. Further details about the test scenarios will be sent out latest by September 7th.

### DCS messages in GCF 2.1

Two messages originating from Derivatives Calculation System (DCS) - 22.1 DCSUpdate and 22.2 DCSEndOfDay - will be supported by GCF 2.1. The new DCS messages are introduced to prepare for the launch of Derivatives Calculation System; the DCS messages *will not* be active in GCF from the start - October 19th 2009 - but only once DCS is launched. The launch date of DCS will be communicated later.

### New session level message - EndOfBasicData - introduced

As informed in the previous newsletter, a new session level message - EndOfBasicData - will be introduced in GCF 2.1. Please notice that session level messages do not have sequence numbers.

### GCF account names to be changed

New GENIUM Consolidated Feed account names and passwords will be introduced prior to the GCF 2.1.0 launch on 19 October 2009. Direct GCF customers will be migrated to the new GCF production accounts by the end of September 2009. The new account names and passwords are already in use in GCF3 test environment. Please contact [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com) to receive the new account details and to arrange for the account migration in GCF production.

### TIP format in GENIUM Consolidated Feed Recorderfiles

GCF Recorder that creates basic data and closing data files from the real time feed will also be upgraded together with the GCF 2.1.0 upgrade on October 19th, 2009. The current MDDL (xml) file format will be replaced with TIP format text files, excluding the index files since they are not generated by GCF Recorder. This change will affect those customers who subscribe to our equities, derivatives or fixed income End of Day products that are distributed via File Delivery System (FDS).

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## Release Schedule

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### 2009

<b>date</b>	<b>product/system</b>
<b>September 1st</b>	<b>New OMX Oslo 20 indexes in GCF</b>
New index content in Nordic Index product - <a href="#">Read more -&gt;</a>	
<b>October 9th</b>	<b>CCP submarkets launched in SAXESS &amp; GCF</b>
Test data available in GCF2	
<b>October 19th</b>	<b>GENIUM Consolidated Feed 2.1 – Support for INET Nordic</b>
New TIP protocol version 2.1 will be put in production. This GCF release introduces functionality to support the Nordic- and Baltic equity markets when they are migrated to INET on the below listed dates.	
<b>November 30th</b>	<b>INET Nordic – SAXESS replacement - Baltic and Icelandic markets</b>
First equity markets will be migrated to INET from SAXESS	
<b>December 7th</b>	<b>INET Nordic – SAXESS replacement - Nordic markets</b>
The main date for INET migration from SAXESS	

### 2010

<b>date</b>	<b>product/system</b>
<b>January 1st</b>	<b>Change in Nordic Fixed Income Level 2 entitlement</b>
<a href="#">Read more -&gt;</a>	

## Test Environments

### GENIUM Consolidated Feed

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
<b>GCF2</b>	2.0.1	2.0.0.5	• SAXTST1	• SAXTST1	• CLICK Test • Nord Pool test	• ICS (Index Calculation System) production data.
<b>GCF3</b>	2.1.0	2.1.0	• SAXESS Production	• SAXESS Production	• CLICK Production • Nord Pool prod	• ICS - production data.
<b>GCF5</b>	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
<b>GCF Production</b>	192.176.3.132	29900	192.176.3.164	29900
<b>GCF2</b>	192.176.3.133	29100	192.176.3.165	29100
<b>GCF3</b>	192.176.3.133	29200	N/A (single site)	
<b>GCF5</b>	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/>

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### Data Product Management and Data Feed Content Issues

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