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## NASDAQ OMX Nordic Markets update

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### New Handelsbanken OMX Energi index in GCF on September 4th, 2009

On September 4th, 2009 NASDAQ OMX will begin disseminating one new index. The index will be available in GCF.

The index is a custom made sector index based on companies listed on NASDAQ OMX Stockholm's submarket OMX STO Equities NOK. The index is equal weighted semi-annually in connection to the review effective on the first trading day in June and December respectively.

The index has a base date of September 3rd, 2009 with base value 500. The index values will be disseminated every 60 seconds in GCF. The index will be added to existing Nordic equity and Nordic index products, GIDS and to File Delivery System. The index is located on exchange: XSTO.

Code	Name	Source ID	GCF ID	ISIN
SHBOMXENERGI	Handelsbanken OMX Energi PI	2405	9298	SE0002977397

### 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

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## Nordic CCP Update on Test and Launch Plan

NASDAQ OMX will launch Central Counterparty services with EMCF on Friday October 9th.

The launch on October 9th will be a Soft Launch with three ISIN per market in Copenhagen, Helsinki and Stockholm. This approach has been agreed together with the Nordic Securities Dealers Associations and the Federation of Finnish Financial Services as well as the local CSD's. The remaining instruments in the CCP scope will be launched for CCP on Monday 19th October.

The test activities are proceeding as planned. The first formal end to end test has been completed. Feedback from the involved participants has been positive and their expectations have been met. The lessons learned from these tests will improve the conditions for the remaining tests.

We are now planning and preparing for the second and third formal end-to-end test sessions in August and September. Based on the findings it has been decided to include an extra test session to prepare for those, see further details below.

### Soft Launch

The approach of the soft launch will be as follows:

- Phase 1 Optional Clearing instruments will remain configured until 8th October inclusive, after which they will be disabled from optional CCP clearing.
- Effective from Friday October 9th, the following instruments will be CCP-cleared and transferred to CCP submarkets:

Copenhagen	Helsinki	Stockholm
DCO: DK0010207497	STERV: FI0009005961	ALFA: SE0000695786
LUN: DK0010287234	AMEAS: FI0009000285	SECU B: SE0000163594
NZYM B: DK0010272129	POH1S: FI0009003222	SSAB A: SE0000171100

The remainder of the instruments within the following scope will be CCP-cleared and transferred to CCP submarkets effective from Monday 19th October. This includes

- Copenhagen: OMXC20 and Large Cap instruments
- Helsinki: OMXH25, Large Cap and Mid Cap instruments
- Stockholm: OMXS30 and Large Cap instruments

Any instruments that fall outside the above categories but are currently in scope of Optional Clearing for Nordic markets will also be part of the CCP scope from October 19th.

The final list of instruments included in CCP from October 19th onwards will be available on September 18th, due to planned index changes and to accommodate for new listings.

### Summary of End to End Test

The remaining formal end-to-end test time schedule will be the following:

- Preparations formal end-to-end test session (Connectivity and Configuration testing): August 10-11, 2009.
- 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)

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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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## 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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## 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>September 4th</b>	<b>New Handelsbanken OMX Energi index 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 - <a href="#">Read more -&gt;</a>	
<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 2nd</b>	<b>New ICS source for fixed income indexes in GENIUM Consolidated Feed</b>
More information and dates for testing will be available in future newsletters.	
<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

**GCF2** will be upgraded to version 2.1 on Thursday August 27th, 2009.

## 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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