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NASDAQ OMX Nordic Markets update

Launch of new derivatives on September 14th, 2009: NASDAQ OMX Norwegian derivatives and NASDAQ OMX Russian derivatives

To further broaden the Nordic derivatives market, NASDAQ OMX will launch Norwegian and Russian derivatives. All products will be traded on the same technical platform.

Norwegian single stock options and index options

NASDAQ OMX Norwegian derivatives will be available for trading in CLICK and clearing in SECUR. Norwegian single stock options and forwards are identified by the "N" at the end of the short name, making it possible to distinguish them from currently traded instruments. Underlying instruments are stock classes listed at Oslo Stock exchange. NASDAQ OMX will also launch options and futures based on the OMXO20 (OMX Oslo 20) index which includes the 20 most traded Norwegian shares. The currency for the Norwegian Products is NOK.

NASDAQ OMX Russian derivatives

NASDAQ OMX Russian derivatives will also be available for trading in CLICK and clearing in SECUR. Single stock options and futures are identified by the "N" at the end of the short name, making it possible to separate them from currently traded instruments. The currency for the Russian products is USD. Underlying instruments are the ADRs listed at LSE IOB.

Products to be launched:

Three new submarkets on the *OMX Derivatives Markets* exchange will be included in Nordic Derivatives products from September 14th, 2009. They are available for test in GCF2 from September 1st, 2009. GCF-id for production environment will be communicated when available.

NASDAQ OMX Norwegian derivatives:

- American call and put options with delivery
- Forward contracts with delivery

Submarket name	Source ID	GCF2- ID
NASDAQ OMX NORWEGIAN STOCK	001104	362

Norwegian indices derivatives

- European call and put options with cash settlement
- Futures contract with daily cash settlement
- Derivatives on: OMXO20 index

Submarket name	Source ID	GCF2- ID
NASDAQ OMX NORWEGIAN INDEX	001103	360

OMXO20 Index itself will be calculated and disseminated from 1 September. The base value on 31 August will be 500.

Russian Single Stock Derivatives

- European call and put options with delivery
- Futures contracts with daily cash settlement and delivery

Submarket name	Source ID	GCF2- ID
USD STOCKS	001072	364

All the products mentioned above will be available both as standardized and TMC (Tailor Made Clearing) Instruments.

NASDAQ OMX Stockholm will adjust the tick size in submarket OMX STO Equities NOK

As of Monday, August 31, NASDAQ OMX Stockholm will adjust the tick size in submarket OMX STO Equities NOK. Four decimals on orders are introduced.

Danish Mortgage bond-futures is from August 31st 2009 available in the external test systems

From the 31st of August 2009 will futures contracts on Mortgage bonds in Denmark be available for members of NASDAQ OMX Derivatives Markets in external test systems.

The Danish Mortgage bond-futures will be available in both SEOMMC and SEOMMT. The product will be connected to the following technical criteria: Exchange 1 (Sweden), Market 4 (Danish Bond) and Instrument Group 4 (Futures).

The introduction of a new futures contract is a part of NASDAQ OMX strategy to offer new products and services for the Danish fixed income market. The futures contract is traded bilateral between buyer and sellers and admitted for trading with daily cash settlement and reported for clearing to NASDAQ OMX Derivatives Markets. The contract base is a basket of unit mortgage bonds.

The availability of the Mortgage bonds-futures in the test systems is a preparation of a potential launch in October 2009. The launch date will be presented later.

NASDAQ OMX Copenhagen will create an additional tick-size table for a selection of Danish blue chip shares traded at NASDAQ OMX Copenhagen effective as of September 14, 2009

NASDAQ OMX has been in a close dialogue with the trading members on adjusting tick sizes in the most liquid blue chip shares in the OMXC20 index.

In order to be more competitive NASDAQ OMX has decided to introduce an additional tick size table for a selected group of OMXC20 shares. NASDAQ OMX will move 7 shares to the "XCSE OMXC20 Selected DKK" tick size table shown in the attached file.

Genium Consolidated Feed 2.1 release

Market wide tests and technical conformance

On September 16th a 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. We recommend that all customer participate in the market wide test. Further details about the test scenarios will be sent out in next newsletter.

Release Schedule

2009

date	product/system
September 1st	New OMX Oslo 20 indexes in GCF
New index content in Nordic Index product	
September 4th	New Handelsbanken OMX Energi index in GCF
New index content in Nordic Index product	
September 14th	NASDAQ OMX Norwegian derivatives and NASDAQ OMX Russian derivatives
New derivatives submarkets in Nordic Derivatives product - Read more->	
October 9th	CCP submarkets launched in SAXESS & GCF
Test data available in GCF2 - Read more ->	
October 19th	GENIUM Consolidated Feed 2.1 – Support for INET Nordic
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.	
November 2nd	New ICS source for fixed income indexes in GENIUM Consolidated Feed
More information and dates for testing will be available in future newsletters.	
November 30th	INET Nordic – SAXESS replacement - Baltic and Icelandic markets
First equity markets will be migrated to INET from SAXESS	
December 7th	INET Nordic – SAXESS replacement - Nordic markets
The main date for INET migration from SAXESS	

2010

date	product/system
January 1st	Change in Nordic Fixed Income Level 2 entitlement
Read more ->	

Test Environments

GENIUM Consolidated Feed

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
GCF2	2.1.0	2.1.0	• SAXTST1	• SAXTST1	• CLICK Test • Nord Pool test	• ICS (Index Calculation System) production data.
GCF3	2.1.0	2.1.0	• 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/>

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