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## Genium Consolidated Feed 2.1 release

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### Market wide tests and technical conformance

On September 16th and 23th 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. The test include also logon/logoff behavior, increase load, recovery and fail-over scenarios. In case of problem GCF must be able to reload internal data and then all Vendors must load data from seq. #1.

#### Time schedule

- 18:30 – 19:00
  - Regular load
  - Customer disconnect and re-connect
- 19:00 – 19:30
  - Regular load
  - Fail over. Site A will be disconnected, fail-over to site B
- 19:30 – 20:30
  - 19:30 – increase 1,5 times regular load
  - 19:40 – decrease to regular load
  - 19:50 – increase 2,5 times regular load
  - 20:00 – decrease to regular load
  - 20:10 – increase to 2,5 times regular load with higher peaks during short periods
  - 20:20 – decrease to regular load
  - 20:30 – close

Since GCF 2.1 not will be backward compatible with current Production release we strongly recommend that all customer participate in both market wide test and we would like you to sign-up for these test **latest by September 10th.** – mail to [dataproducs@nasdaqomx.com](mailto:dataproducs@nasdaqomx.com)

### Nordic CCP tests

CCP testing is ongoing in GCF2 test environment which has been upgraded to TIP version 2.1.0.0. Please notice that a new GCF account naming convention is in use in the test environments. If you have not yet received your new GCF account details, please contact [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com).

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 October 19th.

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At the launch of Nordic CCP, all the CCP cleared order books will be moved to new submarkets. There will be 3 new submarkets created for CCP, one for Denmark, Finland and Sweden respectively. This has been presented before and all CCP tests have been done with this configuration.

We want to draw attention to the fact that the Nordic CCP launch will have an impact on the identifier (Instrument+Submarket+Currency) of an order book. Historically the combination of Instrument+Submarket+Currency has been a unique identifier of an order book in SAXESS. This key will change when we move the CCP cleared order books to new submarkets. The identifier Order book id is retained and unchanged.

NASDAQ OMX wants to ensure that all participants have taken this change into consideration and verified that their systems and processes can handle it.

## NASDAQ OMX Nordic Markets update

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### NASDAQ OMX to disseminate new SHB indexes in GCF on September 22nd, 2009

On September 22nd, 2009 NASDAQ OMX will begin disseminating 15 new indexes. The indexes will be available in Genium Consolidated Feed.

The indexes are custom made indexes based on commodities and consist of 13 single commodity indexes and 2 basket indexes. The indexes measure the excess return of the underlying commodity futures. The two basket indexes both include all 13 commodities, but have two different weighting strategies. The indexes have a base date of December 30, 2008 with base value 500. The indexes will be disseminated once a day in GENIUM Consolidated Feed. The indexes will be located on exchange: XSTO and added to existing Nordic Index products.

Code	Name	Source ID	GCF ID	ISIN
SHBWHEAT	SHB European Milling Wheat	2007	9304	SE0002979351
SHBLIVECATTLE	SHB Live Cattle	2019	9306	SE0002979369
SHBOIL	SHB Brent Crude Oil	2009	9308	SE0002979377
SHBGOLD	SHB Gold	2010	9310	SE0002979385
SHBWOODPULP	SHB Wood Pulp	2011	9312	SE0002979393
SHBSILVER	SHB Silver	2012	9314	SE0002979401
SHBPOWER	SHB Power	2013	9316	SE0002979419
SHBALU	SHB Aluminum	2014	9318	SE0002979427
SHBCOPPER	SHB Copper	2015	9320	SE0002979435
SHBNICKEL	SHB Nickel	2016	9322	SE0002979443
SHBZINC	SHB Zinc	2017	9324	SE0002979450
SHBSOYBEANS	SHB Soybeans	2018	9326	SE0002979468
SHBLEANHOGS	SHB Lean Hogs	2019	9328	SE0002979476
SHBCIER	SHB Commodity Index Excess Return	2020	9330	SE0002979484
SHBMETAL	SHB Metal Index Excess Return	2021	9332	SE0002979492

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## NASDAQ OMX to disseminate Skandia Liv indexes in GCF from September 22nd, 2009

On Tuesday, September 22nd, 2009, NASDAQ OMX will start to disseminate new indexes called the Skandia Livs Svenska Förvaltningsindex. The indexes are calculated by NASDAQ OMX.

The main index, Skandia Livs Svenska Förvaltningsindex (SLSFI), includes all companies listed on NASDAQ OMX Stockholm. The other indexes include a selection of companies listed on the exchange. The indexes are calculated as total return indexes and are market capitalized weighted, with exception SLSFI which is weight limited to 10 per cent at the quarterly review.

The indexes have a base date of December 31, 2001 with base value 100. The indexes are calculated in Swedish Krona (SEK) and will be disseminated as end of day batch index in Genium Consolidated Feed.

Code	Name	Source ID	GCF ID	ISIN
SLSFI	Skandia Livs Sv. Förvaltningsindex	2001	6110	SE0002210450
SLSFIEXFAST	Skandia Livs Sv. Förv. Index ex. Fast.	2002	6112	SE0002210468
SLSFIFAST	Skandia Livs Sv. Fastigheter	2005	6118	SE0002210492
SLSFISMA	Skandia Livs Sv. Småbolag ex. Fast.	2003	6114	SE0002210476
SLSFISTORA	Skandia Livs Sv. Stor&Medel bol. ex. Fast	2004	6116	SE0002210484

## NASDAQ OMX introduces CCP for Danish Mortgage Futures

NASDAQ OMX introduces CCP-clearing for the Danish mortgage bond future. By introducing CCP via NASDAQ OMX clearing facilities, clearing information will be provided on a daily basis, in addition to the existing information. The information provided via clearing operations include settlement information, open interest and daily volumes.

Today, the Danish mortgage future information is fully provided via the "OMX CPH FI Forwards and Futures"-submarket. The clearing operation data elements will be disseminated via the OMX Derivatives Markets, "DANISH BOND"-submarket.

Launch date for CCP for the Danish mortgage future, as well as additional information, will be announced later.

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## Release Schedule

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### 2009

<b>date</b>	<b>product/system</b>
<b>September 14th</b>	<b>NASDAQ OMX Norwegian derivatives and NASDAQ OMX Russian derivatives</b>
New derivatives submarkets in Nordic Derivatives product	
<b>September 22nd</b>	<b>NASDAQ OMX to disseminate new SHB indexes in GCF on September 22nd, 2009</b>
Custom made indexes based on commodities. <a href="#">Read more -&gt;</a>	
<b>September 22nd</b>	<b>NASDAQ OMX to disseminate Skandia Liv indexes in GCF from September 22nd</b>
New indexes called the Skandia Livs Svenska Förvaltningsindex. <a href="#">Read more -&gt;</a>	
<b>October 9th</b>	<b>CCP submarkets launch 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 and Icelandic Fixed Income 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 (Copenhagen, Helsinki and Stockholm exchanges)	

### 2010

<b>date</b>	<b>product/system</b>
<b>January 1st</b>	<b>Change in Nordic Fixed Income Level 2 entitlement</b>

## Test Environments

### GENIUM Consolidated Feed

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
<b>GCF2</b>	2.1.0	2.1.0	• 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 used in GCF 2.1 Market Wide Tests
- GCF3 is the test environment recommended to use for testing of upcoming GCF 2.1 release
- GCF5 is the test environment dedicated to INET migration testing

### 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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