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Genium Consolidated Feed

New release date for GENIUM Consolidated Feed version 2.1 - October 26th, 2009

NASDAQ OMX has decided to move the release date of GENIUM Consolidated Feed version 2.1 to **October 26th**. The new launch date for GENIUM Consolidated Feed is related to that the second phase of the CCP submarkets launch on the Nordic equity markets will be October 19th. To reduce the risk introduced by releasing both CCP and the next version of GENIUM Consolidated Feed on the same day, the GENIUM Consolidated Feed upgrade will be postponed one week.

Market wide tests and technical conformance

Time schedule (CET)

- 18:30 – 19:00 (CET)
 - Regular load
 - Customer disconnect and re-connect
- 19:00 – 19:30 (CET)
 - Regular load
 - Fail over. Site A will be disconnected, fail-over to site B
- 19:30 – 20:30 (CET)
 - 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

On September 16th and 23rd 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.

Since GCF 2.1 not will be backward compatible with current Production release we strongly recommend that all customer participate in both market wide tests. If you have not already signed-up, please send a mail to dataproducs@nasdaqomx.com

TIP 2.1 migration guidelines document

A **TIP guideline document** that explains various rollout phases of GCF 2.1 and INET Nordics between October 19th, 2009 and December 7th, 2009 is now available on the **GENIUM Consolidated Feed web site**. The document can be used as a supplemental resource to carry out impact assessment for GCF client applications. It includes TIP messages impacted during the transition either by addition of new data sources, TIP format changes, or by introduction of new TIP messages. For complete listing of TIP messages please refer to TIP 2.1 message specification document that is also available on the **GENIUM Consolidated Feed web site**.

New ICS source for fixed income indexes in GENIUM Consolidated Feed on November 2nd

The ICS Fixed Income rollout is scheduled for November 2nd, 2009. All Fixed Income indices will have a new source as they will migrate from the current ICS source shared with all other NASDAQ OMX Nordic indexes to their own separate ICS source for fixed income index. The New ICS Instance for Fixed Income Indices is ICS_FI. The version of GCF is 2.1.

New orderbook state code in GCF 2.1

A new orderbook state code that is not in the current TIP version 2.1 will be added in an TIP errata document. The new orderbook state will be used with INET to indicate an intraday auction period. The orderbook state will have the value 15 and the description *Intraday Auction*. An errata document will be issued on the GENIUM Consolidated Feed web page.

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.

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.

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

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.

* Please notice that this source ID is corrected compared to Weekly Newsletter #25

Code	Name	Source ID	GCF ID	ISIN
SHBWHEAT	SHB European Milling Wheat	2007	9304	SE0002979351
SHBLIVECATTLE	SHB Live Cattle	2008*	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

NASDAQ OMX to cease dissemination of OMX Copenhagen Mid- and Small Cap Plus indexes in GCF

Following the termination of the MidCap+ and SmallCap+ segments on NASDAQ OMX Copenhagen the NASDAQ OMX Group will cease dissemination of the OMX Copenhagen Mid- and Small Cap Plus indexes effective on Thursday, October 1st, 2009.

Code	Name	Source ID	GCF ID	ISIN
OMXCMPLUSGI	OMX_Copenhagen_Mid_Cap_Plus_GI	553	841	DX0000000553
OMXCMPLUSPI	OMX_Copenhagen_Mid_Cap_Plus_PI	552	840	DX0000000552
OMXCSCPLUSGI	OMX_Copenhagen_Small_Cap_Plus_GI	551	839	DX0000000551
OMXCSCPLUSPI	OMX_Copenhagen_Small_Cap_Plus_PI	550	838	DX0000000550

NASDAQ OMX to cease dissemination of index in GCF on September 21st, 2009

Following the delisting of the ICEQ unit shares on NASDAQ OMX Iceland the NASDAQ OMX Group will cease dissemination of the ENAV15 index effective on Monday, September 21st, 2009.

Code	Name	Source ID	GCF ID	ISIN
ENAV15	ENAV15	553	2235	IS0000009942

NASDAQ OMX Stockholm introduces new submarket OMX STO Fund units NOK

NASDAQ OMX Stockholm introduces a new submarket OMX STO Fund units NOK , in the SAXESS Trading system. Starting October 5th, NASDAQ OMX Stockholm will offer trading in three electronic traded funds listed on Oslo Børs in Norway, at our exchange in Stockholm. The Funds that we will start trading in represent Norway's three most traded funds.

The new submarket is placed under market: *OMX STO Equities and related* on exchange: XSTO. GCF-IDs will be published when available.

Submarket name	Source ID
OMX STO Fund units NOK	345

Turnover list name	Source ID	List heading	Source ID
FUND MARKET	19	Index funds NOK	30

Release Schedule

2009

date	product/system
September 22nd	NASDAQ OMX to disseminate new SHB indexes in GCF on September 22nd, 2009
Custom made indexes based on commodities. Read more ->	
September 22nd	NASDAQ OMX to disseminate Skandia Liv indexes in GCF from September 22nd
New indexes called the Skandia Livs Svenska Förvaltningsindex.	
October 5th	New submarket OMX STO Fund units NOK
Starting October 5th, NASDAQ OMX Stockholm will offer trading in three electronic traded funds listed on Oslo Børs in Norway, at our exchange in Stockholm. Read more ->	
October 9th	CCP submarkets launch in SAXESS & GCF
Test data available in GCF2	
October 26th	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. Read more ->	
November 2nd	New ICS source for fixed income indexes in GENIUM Consolidated Feed
New source ICS_FI will be available in GENIUM Consolidated Feed Read more ->	
November 30th	INET Nordic – SAXESS replacement - Baltic and Icelandic markets
First equity markets and Icelandic Fixed Income markets will be migrated to INET from SAXESS	
December 7th	INET Nordic – SAXESS replacement - Nordic markets
The main date for INET migration from SAXESS (Copenhagen, Helsinki and Stockholm exchanges)	

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

- 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
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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