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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 - second test September 23rd

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 23rd the second 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 test 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 errata document

An errata document for TIP version 2.1 is now available on the GENIUM Consolidated web page:

<http://nordic.nasdaqomxtrader.com/marketdata/datafeeds/geniumconsolidatedfeed/>

MDDL-version 2.1.0

As a reminder, a number of changes will soon take place related to the daily market information files provided via File Delivery System (FDS). The changes along with the GMI 2.1 release on October 26th are:

- The file format will change from MDDL to TIP
- TIP files shall have new names
- Parallel MDDL files are provided till November 13th

The new files are described in the following document:

[gmi_recorder_2.1.0_tip_output_fileformat_specification.pdf](#)

You can also find the document on: <http://nordic.nasdaqomxtrader.com/marketdata/reports/>

Test TIP files are available in our test file delivery system and included into the same file products as the current MDDL files. In production, the MDDL files will be supported on parallel till November 13th i.e. 3 weeks after the launch of GMI 2.1. These changes have no impact on existing user names and passwords.

Since we are also preparing for the INET launch we are providing the files from both GCF3 (GMI 2.1 test site) and GCF5 (INET migration test site) test systems. Since those files have the same names in both environments, we are providing the files from GCF5 in an alternative address till the October 26th.

The URL for the FDS test site providing GCF3 data till Oct 25th and GCF5 files after Oct 26th:
<http://fdstest01.nasdaqomxnordic.com/basicdata/today/>

The temporary URL for the FDS test providing GCF5 (INET) test site (valid till Oct 26th):
<http://fdstest01.nasdaqomxnordic.com/gcf5/today/>

The new INET reference data files are provided on both sites.

Nordic CCP

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. The new CCP submarkets are located on the same market as the current equity submarkets.

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.

NASDAQ OMX Nordic Markets update

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

The index: SHB Metal Index Excess Return will not be launched as previously announced on September 22nd. A new release date will be presented when available.

Code	Name	Source ID	GCF ID	ISIN
SHBMETAL	SHB Metal Index Excess Return	2021	9332	SE0002979492

NASDAQ OMX to disseminate new index in GENIUM Consolidated Feed on October 5th

On Monday, October 5th, 2009, The NASDAQ OMX Group will begin disseminating a new index called the **OMX Oslo 20 Expiration Index**. The index is calculated by NASDAQ OMX.

The index is a version of the OMX Oslo 20 (OMXO20) index launched on September 1st, 2009 used for settlement of standardized options and futures traded on NASDAQ OMX Derivatives Market. The OMX Oslo 20 Expiration start index value is on daily basis reset to the OMXO20 index value and is thereafter calculated with running volume weighted average prices. The index is calculated as price return, free float market capitalized weighted indexes and is reviewed on a semi annual basis. The index will be weight limited to comply with the UCITS III directive.

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

Code	Name	Source ID	GCF ID	ISIN
OMXO20EXP	OMX Oslo 20 Expiration PI	2404	9296	SE0002947523

NASDAQ OMX introduces CCP for Danish Mortgage Futures on October 5th

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 SAXESS "OMX CPH FI Forwards and Futures"-submarket. The clearing operation data elements will be disseminated via the OMX Derivatives Markets, "DANISH BOND"-submarket.

Exchange	Name
OMX Derivatives market	Danish Bond

ISIN	Series name
SE0002978825	5MBFZ9

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.
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 5th	New index OMX Oslo 20 Expiration Index
	On Monday, October 5th, 2009, The NASDAQ OMX Group will begin disseminating a new index called the OMX Oslo 20 Expiration Index.
October 5th	New market in CLICK Danish Bond
	On October 5th the new market Danish Bond will be launched.
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.
November 2nd	New ICS source for fixed income indexes in GENIUM Consolidated Feed
	New source ICS_FI will be available in GENIUM Consolidated Feed
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

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

Please notice that there are scheduled service windows in GCF2 and GCF3 test systems every Thursday between 09:00 and 12:00 CET and in GCF5 test system every Friday between 09:00 and 12:00 CET. During the service windows the GCF test systems may be inaccessible.

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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