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Genium Consolidated Feed and INET migration

Nordic CCP submarkets in INET

Starting Monday September 28th, 2009 the INET pre production will be configured for mandatory CCP clearing. This means that the all ISINs that are part of the full CCP launch October 19th, 2009 will be configured for mandatory CCP clearing in the INET Pre production environment and in the GENIUM Consolidated feed test system GCF5. In total 184 order books, see CCP ISIN List posted at the CCP and INET Nordic member web. The CCP cleared order books will move to the following CCP submarkets: OMX HEL Equities CCP , OMX STO Equities CCP and OMX CPH Equities CCP.

INET migration tests

For TIP in GCF5 we offer the following test facilities in preparation for the INET Nordic implementation on November 30th and December 7th, 2009. The INET Nordic system is available for customer testing between 8.00 and 19.00 CET, with exceptions for Tuesdays and Thursdays when the system is available until 21.00.

On Tuesdays we are running load test from 10:30 through 18:00 CET. Background load 830 msg/s and 10 msg/s extra load in Nokia, Ericsson and Maersk. The load will increase during the day peaking at 8000 msg/s. We are running the same load of Thursdays evening as well starting from 17:45.

On an overall level the weekly schedule looks as follows:

- Three days a week (Mon, Wed and Fri) there are 4 opening and 4 closing calls scheduled at different times, depending on submarkets.
- Every Tuesday and Thursday is scheduled for non functional testing. The markets opens at 4 different times but are closed at the same time in the evening.
- Failovers scenarios are scheduled at Tuesday and Wednesday.
- At all week days some submarkets are open until the system close to be used for NASDAQ OMX internal test activities.

Market wide tests for members, vendor and ISVs will take place on the following dates:

- October 2nd - Connectivity MWAT
- October 13th - Optional MWAT
- October 24th - MWAT
- November 7th - MWAT
- November 14th - Reserve MWAT

You can find more information about the market wide tests on the Member extranet:

<http://nordic.nasdaqomxtrader.com/memberextranet/inetnordic/>

If you need login details, please contact:

INETNordic@nasdaqomx.com

TIP 2.1 errata document

An errata document for TIP version 2.1 concerning both clarifications and modifications, 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 in 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 through 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.

NASDAQ OMX Nordic Markets update

Nordic CCP launch 9th and 19th of October, 2009

As previously communicated, NASDAQ OMX will launch Central Counterparty (CCP) services for the Nordic markets in a two-phased approach. As part of the Soft Launch, three instruments per market will be launched for CCP clearing on NASDAQ OMX Stockholm, Helsinki and Copenhagen CCP submarkets on October 9th, 2009. This will be followed by a Full Launch including the remainder of the in-scope instruments on October 19th.

Existing orderbooks to be moved to new submarkets

Three new submarkets will be introduced and the existing orderbooks that will be included for mandatory CCP clearing will be moved from the current Copenhagen, Helsinki and Stockholm main equity submarkets to the new CCP submarkets.

Submarket name	GCF2	GCF2 Source ID	GCF Prod ID	GCF Prod Source ID
OMX CPH Equities CCP	354	183	TBA*	183
OMX HEL Equities CCP	356	181	TBA*	181
OMX STO Equities CCP	352	182	TBA*	182

* GCF Production ID will be published when available

The new submarkets will be pre-launched in GCF production on October 6th, and the GCF production id codes will be provided at that time.

Final ISIN list for Soft and Full Launch

The full and final list of ISINs that will be included for CCP clearing as part of the launch is included as an attachment to the mail in which this Newsletter was delivered. This list replaces any previous information communicated regarding the ISINs to be included in the CCP launch. Nevertheless, the scope remains unchanged as: OMXC20 + Large Cap for Denmark, OMXH25 + Large & Mid Cap for Finland and OMXS30 + Large Cap for Sweden. Additionally, ISINs that have been in scope during the Optional Phase but that no longer fit the above criteria will be included in the scope of 19th October. These ISINs are outlined in the final ISIN list as "Additional ISINs".

Testing in GCF2

In order to prepare for CCP Soft Launch on October 9, 2009, SACTST1 & GCF2 test environments will have the same ISINs and CCP submarkets as CCP Soft Launch setup effective from September 30, 2009. A further change in the ISINs in SACTST1 & GCF2 will take effect on October 5, 2009, when the CCP Full Launch ISINs will be added to the CCP submarkets in SACTST1 & GCF2. Please note that to accommodate testing of partials in Copenhagen, the Danish CCP ISINs that have been available during the formal CCP End-to-End test periods will remain available in SACTST1 & GCF2.

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

NASDAQ OMX introduces the Danish mortgage bond future with daily CCP-clearing in 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. The mortgage future contract base is a basket of callable mortgage bonds issued by Nykredit Realkredit, Realkredit Danmark, Nordea Kredit Totalkredit, with final settlement occurring on the settlement date for the underlying bonds. Trading in the future is supported by market making governed by the Danish Securities Dealers Association.

Instrument Quick Facts – Danish Mortgage Future	
Contract Type	Futures contract with daily cash settlement and delivery at Fix on Expiry.
Contract Base	A basket of callable Danish mortgage bonds with a nominal interest rate at 5%.
Contract Base Size	Nominal value of DKK 1,000,000 per contract.
Trading	Trading is primarily performed OTC. Market makers are publishing OTC trades via NASDAQ OMX.
Clearing	Trades are reported to NASDAQ OMX Stockholm AB for clearing.
Expiration Months	March (H), June (M), September (U) and December (Z).
Final Settlement Day	Same as coupon date for underlying mortgage bonds, i.e. the first bank day in January, April, July and October.
Daily Fix	Median value of indicative bid and offer quotes by market makers.
Naming Standard (Expiration/Letter)	March - H, June - M, October - U, December - Z

Exchange	Name	GCF2 ID	GCF2 source ID	GCF Prod ID	GCF Prod Source ID
OMX Derivatives market	Danish Bond	370	001004	TBA*	TBA*
* GCF Production ID will be published when available					

ISIN	Series name
SE0002978825	5MBFZ9

Adjustment of tick size tables in submarket OMX STO Equities and OTC STO Equities

As of Monday, October 26th, NASDAQ OMX Stockholm will adjust one of the tick size tables in submarket OMX STO Equities and OTC STO Equities. Four decimals on orders are introduced.

NASDAQ OMX to disseminate new versions of OMXS30 in GCF on October 5th, 2009

On October 5th, 2009 NASDAQ OMX will begin disseminating two new indexes. The indexes will be available through GCF. The indexes are double leverage and double short versions of OMX Stockholm 30 Index (OMXS30). The capital gain and financing cost are embedded in the calculation methodology.

The indexes have a base date of October 2nd , 2009 with a base value 500. The indexes will be disseminated in real time in GCF, and added to existing Nordic Index products. Evening- and Morning files will be available via File Delivery System. The index will be located on exchange: XSTO.

Code	Name	Source ID	GCF ID	ISIN
OMXS30SHORTX2	OMXS30 Double Short Index	2407	9344	SE0003039809
OMXS30LONGX2	OMXS30 Double Long Index	2408	9346	SE0003039817

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.

Submarket name	GCF ID	Source ID
OMX STO Fund units NOK	352	185

Turnover list name	List heading	GCF ID	Source ID
FUND MARKET	Index funds NOK	9340	122868

Release Schedule

2009

date	product/system
October 5th	New indexes: OMXS30 Double Short Index and OMXS30 Double Long Index in GCF The new indexes are double leverage and double short versions of OMX Stockholm 30 Index (OMXS30)
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.
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 for GCF 2.1 and GCF5 for INET
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

- GCF2 – GCF 2.1 with test sources (also used for GCF 2.1 connectivity MWAT)
 - GCF3 - GCF 2.1 reflecting October 26th GCF production environment with production sources
 - GCF5 – GCF 2.1 with INET Nordics pre production sources reflecting November 30th and December 7th environments
- 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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