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Genium Consolidated Feed and INET migration

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

As announced in our Newsletter # 27 NASDAQ OMX has decided to move the release date of GENIUM Consolidated Feed version 2.1 to October 26th, 2009.

Release weekend - GENIUM Consolidated Feed 2.1

On October 26th current GENIUM Consolidated Feed 2.0.1 will be upgraded to 2.1. The upgrade of the production system will be performed in the weekend before Monday morning launch and the possibility to test connections to the production system will be offered from Sunday October 25th from 10.00 CET. The production system will be unavailable during the upgrade on Saturday October 24th.

The connectivity settings for the GENIUM Consolidated Feed 2.1 are the same as for the current production system. This means that the same IP and port number as well as user name and password from current production system will be used.

A full basic data load on Monday morning, October 26th, is mandatory related to the production upgrade to GENIUM Consolidated Feed 2.1.

Please also be aware of that GCF 2.1 not will be backward compatible with current Production release.

Liquidity Measurement Indicators (LMI) data for Danish Fixed Income instruments

The GCF 2.1 release on October 26th, 2009 will introduce LMI statistics for fixed income markets where trading takes place in percentage. The LMI statistics provides detailed pre-trade information for all instruments on the relevant submarkets, including order coverage, time weighted average spreads and market depth on different levels. The available LMI statistics corresponds to similar LMI statistics provided for equity markets.

Test data is available in test environments GCF2 and GCF3 in the TIP message *PeriodicIndicator*. LMI statistics will from October 26th, 2009 be available in GENIUM Consolidated Feed production environment in the Nordic Fixed Income product for instruments on the following submarkets on NASDAQ OMX Copenhagen Fixed Income market:

Submarket name	GCF Prod ID	GCF Prod Source ID
OMX CPH STRUCTURED BONDS RETAIL	280	164
OMX CPH CORPORATE and Other Bonds	282	165
OMX CPH FI Government Bonds	43	72

TIP 2.1 migration guidelines document

A TIP guideline document that explains various rollout phases of GCF 2.1 and INET Nordics between October 26th, 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 and finally it give you an idea of conceptual changes that you should be aware of. 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.

TIP 2.1 errata document

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

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

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 13th - Optional MWAT
- October 24th - MWAT
- November 7th - MWAT
- November 14th - Reserve MWAT

Note that the three last MWAT are performed on Saturdays.

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 format batch files replace MDDL format

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.

NASDAQ OMX Nordic Markets update

Nordic CCP full launch October 19th, 2009

Existing orderbooks to be moved to new submarkets

Three new submarkets have been 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. The new submarkets are now launched in GCF production.

Submarket name	GCF2	GCF2 Source ID	GCF Prod ID	GCF Prod Source ID
OMX CPH Equities CCP	354	183	360	183
OMX HEL Equities CCP	356	181	362	181
OMX STO Equities CCP	352	182	358	182

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 available on the member extranet. 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 SACTST1 and GCF2 the full CCP scope for the October 19th release is now reflected. 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.

The submarkets are available in GCF production and in GCF3 with a total of nine orderbooks that were included in the October 9th soft-launch.

Release Schedule

2009

date	product/system
October 19th	Full CCP launch in SAXESS & GCF
Full launch of CCP. 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 - production data • ICS_iINDEX - test data • ICS_INDEX2 - test data
GCF3	2.1.0	2.1.0	• SAXESS Production	• SAXESS Production	• CLICK Production • Nord Pool prod	• ICS - production data • ICS_iINDEX - production data • ICS_INDEX2 - production data
GCF5	2.1.0	2.1.0	• INET PreProd	• SACTST4	• CLICK Test	• ICS - INET PreProd test systems

- GCF2 – GCF 2.1 with test sources
 - 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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