

CONTENTS

October 19 2009 #31

	Page
Genium Consolidated Feed 2.1 release	2
Release weekend - GENIUM Consolidated Feed 2.1	2
TIP 2.1 errata document	2
New version of TIP 2.1 migration guidelines document	2
TIP format batch files replace MDDL format	2
DCS messages in GCF 2.1	3
INET migration	3
INET migration tests	3
GENIUM Consolidated Feed and NASDAQ OMX Nordic Markets update	4
Helsinki instruments excluded from CCP full launch on October 19th	4
Disseminated index values in TIP IndexUpdate data fields from November 2nd, 2009	5
New ICS source for fixed income indexes in GENIUM Consolidated Feed on November 2nd	5
Release Schedule	6
2009	6
2010	6
Test Environments	7
GENIUM Consolidated Feed	7
GENIUM Consolidated Feed Connectivity	7

Genium Consolidated Feed 2.1 release

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.

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/>

New version of TIP 2.1 migration guidelines document

A new version of the **TIP migration 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. 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 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.

DCS messages in GCF 2.1

Two TIP 2.1 messages related to Derivatives Calculation System (DCS) - 22.1 *DCSUpdate* and 22.2 *DCSEndOfDay* will be supported by GCF 2.1. The new DCS messages are introduced to prepare for the launch of Derivatives Calculation System; the DCS messages will not be active in GENIUM Consolidated Feed when introduced October 26th, 2009 - but only once DCS is launched. The launch date of DCS is preliminary set to March 31st, 2010.

INET migration

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, vendors and ISVs will take place on the following dates:

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

Participation in the November 7th MWAT is mandatory, this since NASDAQ OMX wants to confirm customer readiness as well as the INET Nordic solution prior to launch. Existing customers connecting to GENIUM Consolidated Feed will be contacted separately regarding details of the planned MWAT on November 7th.

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

GENIUM Consolidated Feed and NASDAQ OMX Nordic Markets update

Helsinki instruments excluded from CCP full launch on October 19th

Following a Soft Launch including three instruments per market, the remainder of the in-scope instruments will be launched for CCP clearing on NASDAQ OMX Stockholm and Copenhagen on October 19th, 2009. NASDAQ OMX Helsinki will continue with the three Soft Launch instruments and will not be part of the Full Launch as per October 19th, 2009. The Full Launch date for NASDAQ OMX Helsinki will be communicated in a separate notice over the coming days.

The below instruments will be CCP cleared as per October 19th, 2009:

NASDAQ OMX Copenhagen:

OMXC20 and Large Cap instruments plus one additional instrument

NASDAQ OMX Helsinki:

Trading code in SAXESS / ISIN / Name

STERV / FI0009005961 / Stora Enso Oyj

AMEAS / FI0009000285 / Amer Sports Oyj

POH1S / FI0009003222 / Pohjola Pankki Oyj

NASDAQ OMX Stockholm:

OMXS30 and Large Cap instruments plus one additional instrument

Disseminated index values in TIP index data fields from November 2nd, 2009

In current GENIUM Consolidated Feed setup index values for Open, Low and High in TIP IndexUpdate and IndexClosingValue messages are based on calculated values. That means that these fields might contain values that has been calculated but not disseminated as an index value. NASDAQ OMX will change this on November 2nd, 2009 so that the following TIP fields in the IndexUpdate and IndexClosingValue messages will always contain a value that has been disseminated as an index value.

TIP 2.1 messages: IndexUpdate, IndexClosingValue				
OpenValue	OVa	Float	13,6	The index opening value equal to first index tick in the market opening.
HighValue	Vh	Float	13,6	Current day's highest value
LowValue	VI	Float	13,6	Current day's lowest value

The fields will be changed from including calculated values to instead include disseminated values.

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

From November 2nd, 2009 a new Fixed Income source will be introduced in GENIUM Consolidated Feed. The following indexes will be moved from SAXESS to the new ICS_FI source:

Code	Name	Source ID	GCF ID	ISIN
ALLA13YRS	All 1-3 years	58	434	SE0002158873
ALLA35YRS	All 3-5 years	57	433	SE0002158865
ALLA5YRS	All 5- year	18	419	SE0002158857
ALLATOT	All total	19	420	SE0002158840
OMRXGOVT	OMRX Government Debt Index	681	2246	SE0001356668
OMRXMM	OMRX Money Market Index	2330	6758	SE0002324699
OMRXMORT	OMRX Mortgage Bond Index	678	2243	SE0001356676
OMRXREAL	OMRX Real Return Bond Index	679	2244	SE0001356692
OMRXBOND	OMRX Total Bond Index	680	2245	SE0001356650
OMRXTOT	OMRX Total Market Index	682	2247	SE0001356626
OMRXTBILL	OMRX Treasury Bill Index	676	2241	SE0001356700
OMRXTBOND	OMRX Treasury Bond Index	677	2242	SE0001356718
OTHER13YRS	Other bonds 1-3 years	64	439	SE0002158915
OTHER35YRS	Other bonds 3-5 years	65	440	SE0002158907
OTHER5YRS	Other bonds 5- years	66	441	SE0002158899
OTHERTOT	Other bonds total	67	442	SE0002158881
STAT13YRS	Swedish Government 1-3 years	59	435	SE0002158949
STAT35YRS	Swedish Government 3-5 years	61	436	SE0002158931
STAT5YRS	Swedish Government 5- years	62	437	SE0002158923
SWGTVT115	Swedish Government Bond 1-15	2392	9238	
SSV180	Treasury bills 180 days	26	427	SE0002158808
SSV30	Treasury bills 30 days	21	422	SE0002158832
SSV60	Treasury bills 60 days	22	423	SE0002158824
SSV90	Treasury bills 90 days	23	424	SE0002158816
OMRXON	OMRX Deposition Overnight Index	683	2248	SE0001356684

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
March 31st	Derivatives Calculation System (DCS)
Preliminary date for launch of Derivatives Calculation System (DCS)	

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_INDEX - 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/>

Real-Time Market Data Emergency

+46 8 405 6580

Operator@nasdaqomx.com

Information on Products

+45 33 93 33 66

DataSales@nasdaqomx.com

Data Product Management and Data Feed Content Issues

+45 33 93 33 66

DataProducts@nasdaqomx.com



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