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## INET Nordic migration

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### INET Nordic source in GENIUM Consolidated Feed production environment

The INET and ACT sources in GENIUM Consolidated feed production system will have the same setup as the INET pre-prod source in test environment GCF5. The sources are since October 26th, 2009 available in GCF production, but without connected markets. In the INET Nordic setup INET is the source for reference data as well as real time market data from the trading engine of the solution (auto matched trades).

The ACT source is the NASDAQ OMX Nordic Trade Reporting Service equities, and thus the source for all reported trades (on and off exchange) at NASDAQ OMX Nordic. INET is in some documentation also referred to as ODIN and ACT as VILE.

Source	GCF production ID	Description
INET	8	INET Trading System
ACT	9	Nordic Trade Reporting Service equities

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### INET Nordic migration tests

As previously announced NASDAQ OMX will migrate trading of equities and related instruments as well as the Icelandic Fixed Income market from the SAXESS trading system to the INET Nordic trading solution. The migration will be performed in two steps starting with the Baltic and Icelandic Exchanges on November 30th followed by the Stockholm, Helsinki and Copenhagen markets on December 7th. The first step towards a successful migration was the launch of GCF2.1 on October 26th, introducing the changes necessary to accommodate the change of equity trading market data source.

#### Introduced changes

The NASDAQ OMX approach during the planning of migration has been to minimize GCF customer impact due to the change of source for market data, but there will be changes as a consequence of changes to the NASDAQ OMX Nordic Market Model. The new market model is described in the documentation available at the INET Nordic migration website :

- **NASDAQ OMX market model**



- **NASDAQ OMX Iceland market model for fixed income**



A document outlining the changes in market data distribution via GENIUM Consolidate Feed are described in the INET Nordic GCF2.1 Migration Guideline document.

- **NASDAQ OMX GCF 2.1 INET migration document**



#### Mandatory market wide test November 7th

On November 7th there is a market wide test to confirm network and connectivity as well as customer readiness – participation in this test is mandatory for all customers as previously announced in the Global Data Products Nordic Weekly Newsletter of October 19th. Details of the test schedule are available at the INET Nordic migration website

- **MWAT November 7th**



The test activities described are focused on exchange member actions, where the expectation of current GCF customer participation is to verify that you can establish a session to the test system as well as receive the data sent in the GENIUM Consolidated Feed. The user and password for the GCF5 test environment is in line with normal test environment standard, i.e. current production user/password with the TEST5\_ prefix.

Since test participation is mandatory we would like you to confirm your participation no later than November 4th to **DataProducts@nasdaqomx.com** . After completion of the test activity please send a mail to **DataProducts@nasdaqomx.com** confirming your participation as well as any issues experienced during the test.

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## Descriptions of the new INET Nordic reference data files

Descriptions of the new INET reference data files (all in TIP format) have been added to the **GCF 2.1.0 TIP output file format document** located on **NASDAQ OMX Trader web**. The reference data files contain reference data for Nordic, Baltic, Icelandic Bonds and Indexes. They are created at ~7:00 CET and please contact:

[DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com) regarding subscription.

## GCF5 and GCF production account setup in preparation for launch of INET Nordic

In preparation for INET Nordic launch the GCF test environment used for INET related testing will be aligned with the account standard of all GCF test environments. The basis for the test accounts will be the GCF production accounts with a prefix identifying the test environment for both user and password.

### • Changes for customers that previously have not connected to GCF production

- The current user will be registered in the production environment with a new password.
- On November 8th the user and password will be copied from GCF production to GCF5, the environment where INET testing so far has been conducted, and the prefix TEST5\_ will be added to both user and password to identify the test environment.
- Information regarding production as well as test environment accounts will be distributed by NASDAQ OMX Nordic Subscriber Services prior to the November 8th migration test.

### • Current customers with accounts in GCF production environment

- The current production account and subscriptions will be copied to the GCF5 test environment on November 8th with the usual standard user and password prefix TEST5\_
- Temporary accounts with copies of current production subscription registered in GCF5 during INET testing will be replaced with the new copy of the current GCF production account aligned with the naming standard as described above.

## GENIUM Consolidated Feed and NASDAQ OMX Nordic Markets update

### NASDAQ OMX launches OMRX All Index and harmonizes name standard for Swedish fixed income indexes

On November 19th, 2009 NASDAQ OMX will rebrand 15 fixed income indexes to OMRX name standard. A harmonized name standard will satisfy the requirements of customers and facilitate the comparability of NASDAQ OMX fixed income indexes.

NASDAQ OMX will also begin disseminating a new fixed income index, OMRX All Index. The new index is a complement to the existing OMRX index family and consists of treasury bonds, treasury bills and mortgage bonds. OMRX ALL index will have a base date of November 18th, 2009 and a base value of 1000. OMRX All index will be disseminated every 60 seconds in GCF. Please note that new indexes launched in GCF will have not TIP exchange ID (x) since this was previously generated when SAXESS was set as index source. The exchange code will be available in the TIP field: MicCode(MIc).

NEW INDEX: OMRX All Index					
Code	Name	Source ID	GCF ID	ISIN	Source
OMRXALL	OMRX All Index	2414	*	SE0003077338	ICS_FI (GCF-Id: 12)

\* GCF-ID will be communicated when available.

RENAMING OF FIXED INCOME INDEXES						
Old name	Old code	New code	New name	Source ID	GCF ID	ISIN
Stat 1-3	STAT13YRS	OMRXTBOND13	OMRX Treasury bond 1-3 y Index	59	435	SE0002158949
Stat 3-5	STAT35YRS	OMRXTBOND35	OMRX Treasury bond 3-5 y Index	61	436	SE0002158931
Stat 5-	STAT5YRS	OMRXTBOND5	OMRX Treasury bond 5- y Index	62	437	SE0002158923
Övriga 1-3	OTHER13YRS	OMRXMORT13	OMRX Mortgage Bond 1-3 y Index	64	439	SE0002158915
Övriga 3-5	OTHER35YRS	OMRXMORT35	OMRX Mortgage Bond 3-5 y Index	65	440	SE0002158907
Övriga 5-	OTHER5YRS	OMRXMORT5	OMRX Mortgage Bond 5- y Index	66	441	SE0002158899
Övriga totalt	OTHERTOT	OMRXMORTALL	OMRX Mortgage Bond All Index	67	442	SE0002158881
Alla 1-3	ALLA13YRS	OMRXBOND13	OMRX Bond All 1-3 y Index	58	434	SE0002158873
Alla 3-5	ALLA35YRS	OMRXBOND35	OMRX Bond All 3-5 y Index	57	433	SE0002158865
Alla 5-	ALLA5YRS	OMRXBOND5	OMRX Bond All 5- y Index	18	419	SE0002158857
Alla total	ALLATOT	OMRXBONDALL	OMRX Bond All Index	19	420	SE0002158840
SSV 30	SSV30	OMRXTBILL30	OMRX Treasury Bill 30 day Index	21	422	SE0002158832
SSV 60	SSV60	OMRXTBILL60	OMRX Treasury Bill 60 day Index	22	423	SE0002158824
SSV 90	SSV90	OMRXTBILL90	OMRX Treasury Bill 90 day Index	23	424	SE0002158816
SSV 180	SSV180	OMRXTBILL180	OMRX Treasury Bill 180 day Index	26	427	SE0002158808

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## NASDAQ OMX to disseminate new indexes for Swedish Housing market in GCF on November 19th

On November 19th, 2009 NASDAQ OMX will begin disseminating 3 new indexes for Swedish Housing market. The indexes will be available via GENIUM Consolidated Feed.

The indexes are based on the Swedish Housing Market. The indexes and are co-branded Nasdaq OMX Valueguard. The indexes are based on a statistical model which compensates for the fact that different types of flats are sold during the same period. The purpose of the index is to reflect the underlying price trend. The index values are calculated once every month and will then be disseminated through GCF. The index values will be disseminated once every month in GCF and will be included in existing Nordic index products. Base Date, Base Value and GCF Id will be communicated when available. Please note that new indexes launched in GCF will have not TIP exchange ID (x) since this was previously generated when SAXESS was set as index source. No index member data will be available for the indexes.

Code	Name	Source ID	ISIN	Source
HOXFLATSTO	NASDAQ OMX Valueguard Housing Index Flats Stockholm	2411	SE0003077577	ICS (GCF-Id: 5)
HOXFLATGBG	NASDAQ OMX Valueguard Housing Index Flats Gothenburg	2412	SE0003077585	ICS (GCF-Id: 5)
HOXFLATMLM	NASDAQ OMX Valueguard Housing Index Flats Malmo	2413	SE0003077593	ICS (GCF-Id: 5)

## 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	Vl	Float	13,6	Current day's lowest value

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

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### Full CCP Launch for Helsinki equity market on November 16th

NASDAQ OMX Nordic has decided to continue preparations for the Full Launch of Central Counterparty (CCP) services for its Helsinki market on November 16th, 2009. Existing orderbooks on the current Helsinki main equity submarket that will be included for mandatory CCP clearing will be moved to the existing OMX HEL Equities CCP submarket.

Submarket name	GCF2	GCF2 Source ID	GCF Prod ID	GCF Prod Source ID
OMX HEL Equities CCP	356	181	362	181

### CCP Clearing for the Norwegian equities traded on NASDAQ OMX Stockholm

NASDAQ OMX will launch CCP Clearing for the Norwegian equities traded onNASDAQ OMX Stockholm on November 13th, 2009. NASDAQ OMX has together with EMCF introduced CCP clearing for Swedish, Danish and Finnish equities. NASDAQ OMX will now launch Central Counterparty (CCP) services for the Norwegian equities traded on NASDAQ OMX Stockholm.

As of November 13th, 2009, 26 shares will be moved from bilateral settlement to Central Counterparty Clearing serviced by EMCF. The instruments will remain on the *OMX STO Equities NOK* submarket as today and no new CCP submarket will be introduced.

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## Release Schedule

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### 2009

<b>date</b>	<b>product/system</b>
<b>November 2nd</b>	<b>New ICS source for fixed income indexes in GENIUM Consolidated Feed</b>
	New source ICS_FI will be available in GENIUM Consolidated Feed
<b>November 16th</b>	<b>Helsinki CCP launch in SAXESS &amp; GCF</b>
	Full launch of Helsinki CCP orderbooks. Test data available in GCF2 for GCF 2.1 and GCF5 for INET
<b>November 19th</b>	<b>New indexes for Swedish Housing market in GCF</b>
	NASDAQ OMX will begin disseminating 3 new indexes for Swedish Housing market.
<b>November 19th</b>	<b>NASDAQ OMX harmonizes name standard for Swedish fixed income indexes</b>
	NASDAQ OMX will rebrand 15 fixed income indexes to OMRX name standard.
<b>November 19th</b>	<b>NASDAQ OMX starts to disseminate a new fixed income index in GCF</b>
	NASDAQ OMX will begin disseminating a new fixed income index, OMRX All Index.
<b>November 30th</b>	<b>INET Nordic – SAXESS replacement - Baltic and Icelandic markets</b>
	First equity markets and Icelandic Fixed Income markets will be migrated to INET from SAXESS
<b>December 7th</b>	<b>INET Nordic – SAXESS replacement - Nordic markets</b>
	The main date for INET migration from SAXESS (Copenhagen, Helsinki and Stockholm exchanges)

### 2010

<b>date</b>	<b>product/system</b>
<b>January 1st</b>	<b>Change in Nordic Fixed Income Level 2 entitlement</b>

## Test Environments

### GENIUM Consolidated Feed

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
<b>GCF2</b>	2.1.0	2.1.0	• SAXTST1	• SAXTST1	• CLICK Test • Nord Pool test	• ICS - production data • ICS_INDEX - test data • ICS_INDEX2 - test data
<b>GCF3</b>	2.1.0	2.1.0	• SAXESS Production	• SAXESS Production	• CLICK Production • Nord Pool prod	• ICS - production-like data • ICS_INDEX - prod.-like data • ICS_INDEX2 - prod.-like data • ICS_FI - production-like data
<b>GCF5</b>	2.1.0	2.1.0	• INET PreProd	• SAXTST4	• CLICK Test	• ICS - INET PreProd test systems

- 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. 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
<b>GCF Production</b>	192.176.3.132	29900	192.176.3.164	29900
<b>GCF2</b>	192.176.3.133	29100	192.176.3.165	29100
<b>GCF3</b>	192.176.3.133	29200	N/A (single site)	
<b>GCF5</b>	192.176.3.133	29400	192.176.3.165	29400

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## Contact Information

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For more information from NASDAQ OMX Global Data Products, please visit:

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

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