

## CONTENTS

February 22 2010 #6

	Page
<b>GENIUM Consolidated Feed update</b>	<b>2</b>
File schedule improvement in File Delivery System (FDS)	2
Known issues related to launch of INET	2
<b>Genium INET Market Info</b>	<b>3</b>
New market data system Genium INET Market Info	3
<b>Test Environments</b>	<b>4</b>
GENIUM Consolidated Feed	4
<b>GENIUM Consolidated Feed Connectivity</b>	<b>4</b>

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## GENIUM Consolidated Feed update

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### File schedule improvement in File Delivery System (FDS)

The schedule for the File Delivery System (FDS) has been revised and basic data files are now created about half an hour earlier than before. Basic data files can be requested from 6:40 CET in FDS. Please note that this change has no effect on schedules for index-related files in FDS.

For further information contact [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com)

### Issues related to the launch of INET Nordic

#### **OMXS30ASK (SE0001466137) and OMXS30BID (SE0001466129)**

Calculation of the OMXS30ASK (SE0001466137) and OMXS30BID (SE0001466129) index are currently based on current bid/ask during pre-auction, this will be corrected to be based on the calculated equilibrium bid/ask disseminated in the NOII message during pre-auction. This will be a return to the calculation model used prior to migrating to INET Nordic.

#### **Closing Bid/Ask in OrderbookSummary message**

The change in system behavior during the closing auction has resulted in closing bid/ask showing a bigger spread that was the case with the SAXESS trading system. The background is that limit orders are cancelled once orders of an orderbook has been matched in the auction why the remaining bid/ask in the orderbook is further apart than was the case when trading on SAXESS. There is a solution in analysis that will move the system initiated cancellation of limit orders to after close, leaving the setting of the closing bid/ask to be the same in the current INET solution as was the case in the former SAXESS solution. The time schedule for the change will be communicated within a short period of time.

#### **BasicDataDerivative message changes related to INET**

Please note that the move to the INET solution added the field ContractSizeUL in the BasicDataDerivative message. This field specifies the quantity of underlying, which the holder is to receive for the specified no. of options. Prior to INET launch the field ContractSize of the BasicDataDerivative message showed the value of the current ContractSize divided by the ContractSizeUL, now this calculation has to be performed by the receiving application to show the same value.

#### **Missing data in the Country field of BasicDataTradable**

For a limited number of instruments the Country field (CNy) is missing data. The issue causing the lack of reference data updates has been corrected and the missing data will be added to the reference data base and disseminated during this week.

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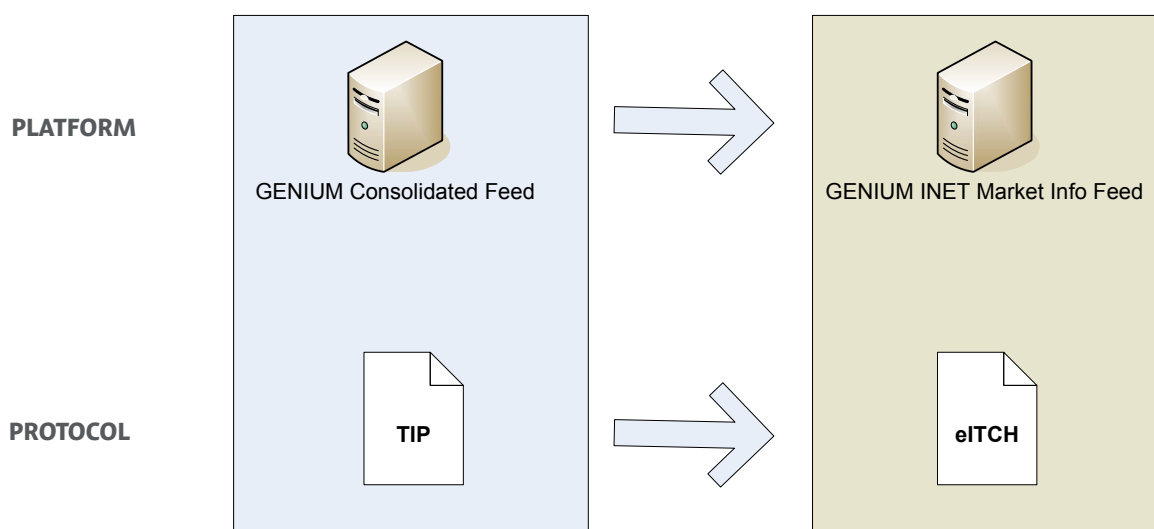
## Genium INET Market Info

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### New market data system Genium INET Market Info

**NASDAQ OMX will launch the new market data distribution system Genium INET Market Info, the next generation market data feed for consolidated, refined and value added market information.** Genium INET Market Info uses the new Enhanced ITCH protocol and the new system and protocol will replace the TIP format and the Genium Consolidated Feed. Genium INET Market Info is a market data platform that can handle the future data volumes and refine and distribute content in an efficient way with very low latency. To facilitate customer implementation, the feed is to be aligned with the NASDAQ OMX global standard for direct feeds for trading market data, ITCH. The new Genium INET Market Info feed will be available in parallel with the current TIP feed during a limited cut over period to support customer migration.

- Enhancements to the functionality and introductions of new sources will occur throughout 2010 and 2011 as we introduce our INET and Genium technologies.
- Our goal is to provide feeds for the Nordic and Baltic regions that are consistent with our global market data offerings, thus facilitating member and vendor connectivity to all feeds and platforms.
- Genium INET Market Info will be available as a pre-production environment from Q3, 2010.
- Genium INET Market Info will replace Genium Consolidated Feed as Nordic & Baltic market data production system. Date for Genium INET Market Info production-launch will be announced later.
- The current market data feed Genium Consolidated Feed will be available for a limited period of time after Genium INET Market Info launch as a system without production status before it is discontinued.



More information, Genium INET Market Info Newsletter #1 and specification documents and support files can be found at:

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

## 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	• INET OTF/test	• SAXTST2	• CLICK Test • Nord Pool test	• ICS - test data • ICS_INDEX - test data • ICS_INDEX2 - test data
<b>GCF3</b>	2.1.0	2.1.0	• INET 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>GCF4</b>	2.1.0	2.1.0	• INET OTF/test	• SAXTST3	• CLICK Test • Nord Pool prod	• ICS - test systems

- GCF5 is now disabled.

- All GCF test environments will be closed on Friday February 26th.

- 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>GCF4</b>	192.176.3.133	29300	N/A (single site)	

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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/>

### **Real-Time Market Data Emergency**

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### **Data Product Management and Data Feed Content Issues**

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