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NASDAQ OMX NORDIC & BALTIC EXCHANGES

INET Nordic

New tick size to FESE tick size table 2 for shares trading above 50.000 SEK/EUR/DKK as of January 24th, 2011

Based on feedback from trading participants and in order to optimize the tick size table used for NASDAQ OMX Nordic Large Cap shares and shares belonging to the OMXS30, OMXH25 and OMXC20 indices, NASDAQ OMX has together with Federation of European Stock Exchanges (FESE), Securities Dealers Associations and European MTFs decided to implement the following change to the FESE tick size table 2:

Tick size of 50 SEK/EUR/DKK for prices from 50.000 SEK/EUR/DKK upwards will be introduced for NASDAQ OMX Copenhagen, Helsinki and Stockholm in INET Nordic Production as of January 24th, 2011. Tick size table for OMXS30, OMXH25, OMXC20 and Large Cap shares:

Price interval SEK/EUR/DKK		Tick size SEK/EUR/DKK
From	To	
	0,4999	0,0001
0,5000	0,9995	0,0005
1,0000	4,9990	0,001
5,0000	9,9950	0,005
10,0000	49,9900	0,01
50,0000	99,9500	0,05
100,0000	499,9000	0,1
500,0000	999,5000	0,5
1.000,0000	4.999,0000	1
5.000,0000	9.995,0000	5
10.000,0000	49.990,0000	10
50.000,0000	-	50

In INET Nordic system the effected tick size tables with identifiers are:

Tick size table name	Tick size table ID
Equities SEK, Most Liquid	169
XHEL Equities EUR, FESE2	218
XCSE Equities DKK, FESE2	219

The new price interval effects following two order books on NASDAQ OMX Copenhagen, provided the share prices are above 50.000 DKK:

Name	Order book ID	ISIN
MAERSK A	3200	DK0010244425
MAERSK B	3201	DK0010244508

Testing

FESE tick size table 2 with new price interval and tick size will be available in INET OTF for testing from January 17, 2011.

Overnight orders

Overnight/GTC orders in MAERSK A and MAERSK B with a valid tick size will stay in the order book for trading day January 24, 2011.

Overnight/GTC orders with no valid tick size will be rounded to match valid tick size or automatically rejected on post trade January 21, 2011, based on member's chosen preferences.

General on FESE tick size table 2 in NASDAQ OMX Nordic

FESE tick size table 2 was first introduced for OMXS30 shares on October 26, 2009 followed by OMXC20 and OMXH25 shares on January 4, 2010. It was extended to Large Cap shares in Copenhagen, Helsinki and Stockholm as of June 7, 2010. If one share series of an issuer qualifies to these indices and hence to the FESE tick size table 2, also other share series of that issuer is included. Also, FESE tick size table 2 will continue to apply if the share is removed from the main index or Large Cap segment.

MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

Genium Consolidated Feed

New TIP 2.3.0 specification for Genium Consolidated Feed available

Final draft-version of TIP 2.3.0 specification is now available on Genium Consolidated feed web page:

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

TIP 2.3.0 for Genium Consolidated Feed will be put in production on June 20th, 2011. Test data is available in GCF3.

See details about the TIP changes in the document revision history. Changes are mostly related to migration of Fixed Income trading from SAXESS to Genium INET trading system.

New version of document describing TIP changes in Genium Consolidated Feed version 2.3

The Nordic Fixed Income markets will be migrating from the current trading platform SAXESS to the Genium INET platform on June 20th, 2011. A document that is primarily focused on describing data content changes related to the Nordic Fixed Income markets is available **[here](#)**:

http://nordic.nasdaqomxtrader.com/digitalAssets/72/72681_nordic_fixed_income_migration_-_v1_7.pdf

Other changes not directly related to the Fixed Income migration (i.e. corrections, field length changes, removal of unused messages etc.) are however also included in this document.

Release Schedule

2011

FEBRUARY	
date	product/system
February 21st (planned)	Order routing based at EBBO for Nordic Equities
Introduction of order routing based at EBBO for Nordic Equities. No market data protocol impact – resulting trades will be disseminated as On-Exchange reported trades with trade type Standard. Affected system: INET Nordic Trading System	
MARCH	
date	product/system
March 28th	Genium Consolidated Feed TIP 2.2.3
Release of new TIP version 2.2.3. Affected system: GCF	
APRIL	
date	product/system
April 4th	NASDAQ OMX to Create a Direct Relationship with Firms for Delivery of Index Weightings Data
Effective close of business on Friday, April 1st, 2011, NASDAQ OMX® will modify its data delivery and access policies related to index weightings data to conform to industry standards. Affected systems: GCF, FDS, Global Index Watch (GIW), GIDS	
April 18th	Market Maker Orders
NASDAQ OMX Nordic Exchanges in Stockholm, Helsinki and Copenhagen (below NASDAQ OMX Nordic Exchanges) plans to offer the possibility for Market Makers in warrants to use the new order type “Market Maker Order”. Affected systems: GCF, INET, ITCH	
JUNE	
date	product/system
June 20th	Genium INET for Nordic Fixed Income and Genium Consolidated Feed TIP 2.3.0
Trading in Nordic Fixed Income instruments are moved from SAXESS to Genium INET. A new TIP version 2.3 for Genium Consolidated Feed will be introduced to support data related to Genium INET. Content will be announced January 2011. Affected systems: GCF, FDS, SAXESS, Genium INET, OMNetAPI	

System environments

Genium Consolidated Feed production environment

GCF		Source Systems			
Application version	TIP version	Equities and related	Fixed Income	Derivatives/Commodities	Index
2.2.2	2.2.2	<ul style="list-style-type: none"> • INET (ITCH version: 1.85) 	<ul style="list-style-type: none"> • SAXESS 	<ul style="list-style-type: none"> • Genium INET • Nord Pool 	<ul style="list-style-type: none"> • ICS • ICS_INDEX • ICS_INDEX2 • ICS_FI

Genium Consolidated Feed test environments

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
GCF2	2.2.2	2.2.2	<ul style="list-style-type: none"> • INET Production (ITCH version: 1.85) 	<ul style="list-style-type: none"> • SAXTST2 	<ul style="list-style-type: none"> • Genium INET test • Nord Pool test 	<ul style="list-style-type: none"> • ICS - test data • ICS_INDEX - test data • ICS_INDEX2 - test data
GCF3	2.3.0	2.3.0	<ul style="list-style-type: none"> • INET Production (ITCH version: 1.85) 	<ul style="list-style-type: none"> • Genium INET (Fixed Income reference data) 	<ul style="list-style-type: none"> • [No Nordic derivatives source] • Nord Pool prod 	<ul style="list-style-type: none"> • ICS - production-like data • ICS_INDEX - prod.-like data • ICS_INDEX2 - prod.-like data • ICS_FI - production-like data
GCF4	2.2.2	2.2.2	<ul style="list-style-type: none"> • INET OTF/test (ITCH version: 1.85) 	<ul style="list-style-type: none"> • SAXTST3 	<ul style="list-style-type: none"> • Genium INET test • Nord Pool prod 	<ul style="list-style-type: none"> • ICS - test systems

- INET source in GCF3 will be changed to INET OTF/test from January 20th, 2011.
- GCF2 environment will be upgraded to TIP and application version 2.2.3 from January 28th, 2011.
- 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
GCF Production	192.176.3.132	29900	192.176.3.164	29900
GCF2	192.176.3.133	29100	192.176.3.165	29100
GCF3	192.176.3.165	29200	N/A (single site)	
GCF4	192.176.3.133	29300	N/A (single site)	

GLOBAL DATA PRODUCTS

NASDAQ OMX Nordic Market Data news subscription

Nordic subscription service for Market Data

The subscription service for NASDAQ OMX Nordic now also offers the possibility to subscribe for Nordic and Baltic Market Data information. The distribution of Global Data Products Nordic weekly newsletter to the *Genium Consolidated Feed Technical Contacts list* is migrated to this **subscription service** and to continue to receive this newsletter you will have to sign-up and select the market data information on categories: Market Data and IT-information.

Information from Global Data Products Nordic is now distributed to subscribers via the online subscription tools on NASDAQ OMX Nordic and U.S Trader web sites.

- **Market Data - Product Information**

Information about Nordic and Baltic Market Data products and product setup

- **Global Data Products - Nordic Weekly Newsletter**

Consolidated Nordic and Baltic market data news

- **IT Information - Market Data**

Technical information regarding market data systems.

- **System Disturbances**

Information about system disturbances on NASDAQ OMX Nordic and Baltic trading and market data systems.

Subscription to Nordic Global Data Products Newsletter and Nordic market data information:

<http://www.nasdaqomxnordic.com/News/marketnotices/Subscribe>

Global Data Products Nordic Weekly Newsletters are also available **here**:

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

Contact Information

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

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

Subscription to Nordic Global Data Products Newsletter and Nordic market data information:

<http://www.nasdaqomxnordic.com/News/marketnotices/Subscribe>

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