

### CONTENTS

January 31st 2011 #5

	Page
<b>NASDAQ OMX NORDIC &amp; BALTIC EXCHANGES</b>	
<b>Nordic Fixed Income</b>	<b>2</b>
New SAXESS General fixing submarket	2
<b>Commodities</b>	<b>2</b>
NASDAQ OMX launches UK power futures market	2
<b>Nordic Equity</b>	<b>3</b>
First index investment fund to be listed on the NASDAQ OMX Vilnius exchange	3
<b>MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY</b>	
<b>File Delivery System (FDS)</b>	<b>4</b>
Aktietorget reference data via File Delivery System	4
<b>Genium Consolidated Feed</b>	<b>4</b>
New version 1.72 of document describing TIP changes in Genium Consolidated Feed	
version 2.3	4
<b>Release Schedule</b>	<b>5</b>
2011	5
<b>System environments</b>	<b>6</b>
Genium Consolidated Feed production environment	6
Genium Consolidated Feed test environments	6
<b>Genium Consolidated Feed Connectivity</b>	<b>6</b>
<b>GLOBAL DATA PRODUCTS</b>	
<b>NASDAQ OMX Nordic Market Data news subscription</b>	<b>7</b>
Nordic subscription service for Market Data	7

---

# NASDAQ OMX NORDIC & BALTIC EXCHANGES

---

## Nordic Fixed Income

### New SAXESS General fixing submarket

NASDAQ OMX Copenhagen have decided to establish a new submarket that will be used for publication of fixings. NASDAQ OMX will from April 4th 2011 take on the responsibility of calculating and publish the CIBOR and SWAP interest rate fixing currently done by Danmarks Nationalbank.

The new submarket is related to the *OMX CPH Fixed Income and related*-market in SAXESS. The submarket will have indicative pricing. The new submarket is now available test environment GCF4. The new submarket will be available in GCF-production environment from March 2nd, 2011.

Submarket	Source ID	GCF4 ID	Exchange	Source
OMX CPH General Fixing	187	402	XCSE	SAXESS

## Commodities

### NASDAQ OMX launches UK power futures market

NASDAQ OMX has announced the launch of its UK power futures market. The new market will open for trading on January 31st, 2011. There will be week, month, quarter and season contracts listed for base load and week, month and quarter contracts listed for peak load. The UK power futures contracts will be listed and traded on the commodity derivatives exchange NASDAQ OMX Commodities Europe. The contracts will be cash-settled pound sterling futures with a full range of clearing services delivered by NASDAQ OMX Stockholm AB and the NASDAQ OMX Oslo.

In the Genium Consolidated Feed (GCF), the market is included in Commodities Level 2 entitlement and is already visible for subscribers in both GCF production and GCF2 test environment with the following details:

Name	Source ID	GCF ID
Electricity UK GBP	055083	388

---

## Nordic Equity

### First index investment fund to be listed on the NASDAQ OMX Vilnius exchange

OMX Baltic Benchmark Fund will be listed on the NASDAQ OMX Vilnius exchange as of February 1st, 2011. It is the first open-end index investment fund that was created to track OMX Baltic Benchmark GI index which belongs to the NASDAQ OMX Baltic index family. The fund will be visible on the existing OMX VSE Funds Automatch market in GCF production as of Monday, January 31st, and trading will start on Tuesday, February 1st, 2011.

Instrument name	Symbol	Source ID	ISIN
OMX Baltic Benchmark Fund	OAMOBFF1L	80024	LT0000990012

Market name	GCF ID	Source ID
OMX VSE Funds Automatch	278	161

A new list population – VILNIUS FUNDS – will be introduced at the same time. The new list population is already available in GCF4 test environment under the Baltic Funds List turnover list, and will be visible in GCF production as of January 25th, 2011.

List population name	GCF prod ID	GCF4 ID	Source ID
VILNIUS FUNDS	10658	10686	H6063621

For more information about the new Baltic index investment fund, please see the press release:

<http://www.nasdaqomxbaltic.com/?id=3793963>

---

# MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

---

## File Delivery System (FDS)

### **Aktietorget reference data via File Delivery System**

Aktietorget reference data is available in File Delivery System (FDS) in a new file called Aktietorget\_RefData.tip. It contains the newly launched Aktietorget bond markets as well as the old Aktietorget markets. The new file is available to all customers subscribing to INET reference data files via FDS. The old Aktietorget markets are still available also via the Nordic\_Equity\_RefData.tip file until March 1st, 2011. As of March 1st, also the old Aktietorget markets will be available only via the Aktietorget\_RefData.tip file, as they will be removed from the Nordic\_Equity\_RefData.tip file.

There are similar type of asset class specific closing files available for Aktietorget as for the other markets. Those files are not included into the regular Nordic End-of-day packages but must be ordered separately.

## Genium Consolidated Feed

### **New version 1.72 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/72/72863\\_nordic\\_fixed\\_income\\_migration\\_-\\_v1\\_72.pdf](http://nordic.nasdaqomxtrader.com/digitalAssets/72/72863_nordic_fixed_income_migration_-_v1_72.pdf)**

The document was updated on Thursday January 27th, 2011.

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
<b>February 21st</b>	<b>Order routing based at EBBO for Nordic Equities</b>
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. <b>Affected system:</b> INET Nordic Trading System	
MARCH	
date	product/system
<b>March 28th</b>	<b>Genium Consolidated Feed TIP 2.2.3</b>
Release of new TIP version 2.2.3. <b>Affected system:</b> GCF	
APRIL	
date	product/system
<b>April 4th</b>	<b>NASDAQ OMX to Create a Direct Relationship with Firms for Delivery of Index Weightings Data</b>
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. <b>Affected systems:</b> GCF, FDS, Global Index Watch (GIW), GIDS	
<b>April 18th</b>	<b>Market Maker Orders</b>
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”. <b>Affected systems:</b> GCF, INET, ITCH	
JUNE	
date	product/system
<b>June 20th</b>	<b>Genium INET for Nordic Fixed Income and Genium Consolidated Feed TIP 2.3.0</b>
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. <b>Affected systems:</b> 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"> <li>• INET (ITCH version: 1.85)</li> </ul>	<ul style="list-style-type: none"> <li>• SAXESS</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET</li> <li>• Nord Pool</li> </ul>	<ul style="list-style-type: none"> <li>• ICS</li> <li>• ICS_INDEX</li> <li>• ICS_INDEX2</li> <li>• ICS_FI</li> </ul>

### Genium Consolidated Feed test environments

GCF Environment			Source Systems			
	Ver.	TIP	Equities and related	Fixed Income	Derivatives	Index
<b>GCF2</b>	2.2.3	2.2.3	<ul style="list-style-type: none"> <li>• INET Production (ITCH version: 1.85)</li> </ul>	<ul style="list-style-type: none"> <li>• SAXTST2</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET prod</li> <li>• Nord Pool test</li> </ul>	<ul style="list-style-type: none"> <li>• ICS - test data</li> <li>• ICS_INDEX - test data</li> <li>• ICS_INDEX2 - test data</li> </ul>
<b>GCF3</b>	2.3.0	2.3.0	<ul style="list-style-type: none"> <li>• INET OTF/test (ITCH version: 1.85)</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET test</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET test 2</li> <li>• Nord Pool prod</li> </ul>	<ul style="list-style-type: none"> <li>• ICS - production-like data</li> <li>• ICS_INDEX - prod.-like data</li> <li>• ICS_INDEX2 - prod.-like data</li> <li>• ICS_FI - production-like data</li> </ul>
<b>GCF4</b>	2.2.2	2.2.2	<ul style="list-style-type: none"> <li>• INET OTF/test (ITCH version: 1.85)</li> </ul>	<ul style="list-style-type: none"> <li>• SAXTST3</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET test 3</li> <li>• Nord Pool prod</li> </ul>	<ul style="list-style-type: none"> <li>• ICS - test systems</li> </ul>

• 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.

• During the evening of Wednesday February 9th, 2011, NASDAQ OMX will perform internal failover and recovery tests in INET Nordic Test System (OTF).The system will still be open for testing by customers, but please be aware that there may be outages and market halts in the system due to the testing.

## 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>	192.176.3.165	29200	N/A (single site)	
<b>GCF4</b>	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>

**Real-Time Market Data Emergency**

+46 8 405 6580

[Operator@nasdaqomx.com](mailto:Operator@nasdaqomx.com)

**Information on Products**

+45 33 93 33 66

[DataSales@nasdaqomx.com](mailto:DataSales@nasdaqomx.com)

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

+45 33 93 33 66

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

---



The NASDAQ OMX Group, Inc. is the world's largest exchange company. It delivers trading, exchange technology and public company services across six continents, with over 3,700 listed companies. NASDAQ OMX Group offers multiple capital raising solutions to companies around the globe, including its U.S. listings market; NASDAQ OMX Nordic, NASDAQ OMX Baltic, including NASDAQ OMX First North; and the U.S. 144A sector. The company offers trading across multiple asset classes including equities, derivatives, debt, commodities, structured products and ETFs. NASDAQ OMX Group technology supports the operations of over 70 exchanges, clearing organizations and central securities depositories in more than 50 countries. NASDAQ OMX Nordic and NASDAQ OMX Baltic are not legal entities but describe the common offering from NASDAQ OMX Group exchanges in Helsinki, Copenhagen, Stockholm, Iceland, Tallinn, Riga, and Vilnius. For more information about NASDAQ OMX, [www.nasdaqomx.com](http://www.nasdaqomx.com).