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CURRENT PRODUCTS AND POLICIES

Commodities

NASDAQ OMX Commodities N2EX market data to start by April 2011

By mid April NASDAQ OMX Commodities N2EX physical market data will be available in GCF as part of the NASDAQ OMX Commodities entitlements.

Test data will be available in GCF 2 in March, 2011.

Relevant product descriptions will be communicated in coming newsletters. Information regarding the data is found here:

<http://n2ex.com/physicalmarket/Products/>

NASDAQ OMX NORDIC & BALTIC EXCHANGES

INET Nordic

Tick size table change for Subscription Rights traded in NASDAQ OMX Helsinki as of February 28, 2011

NASDAQ OMX Helsinki will change the tick size table for Subscription Rights traded in market segment OMX HEL Equity Rights as of February 28th, 2011. Tick size table for Subscription Rights in OMX HEL Equity Rights (Source id 63, GCF id 92) will be:

XHEL Equities EUR, FESE2

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

XHEL Equities EUR, FESE2 tick size table is already used for Large Cap and OMXH25 shares in NASDAQ OMX Helsinki.

Effected order books

Currently, there are no Subscription Rights in segment OMX HEL Equity Rights in INET PROD. Future instruments with instrument subtype Subscription Right will have the above XHEL Equities EUR, FESE2 tick size table. Other order books, traded in the same market segment, continue to have their current tick size regime with 0.01 EUR in all price levels.

Testing

Set-up will be available in INET OTF/GCF4 for testing as of February 21st, 2011. A test order book has been created for testing purposes. Details of the test order book in INET OTF:

Name	Order book ID	Segment name	Segment no	Instrument subtype	Tick-size table	Tick-size table no
TEST17 EQR	999983	OMX HEL Equity Rights	63	Subscription Right	XHEL Equities EUR, FESE2	218

INET/GCF Production

XHEL Equities EUR, FESE2 will be applied for Subscription Rights in INET PROD as of February 28th, 2011.

INET Nordic Market Model

INET Nordic Market Model, Appendix F will be updated to reflect this change.

New exchange for First North Finland

NASDAQ OMX Helsinki opens a new Multilateral Trading Facility (MTF), First North Finland, in Finland to host First North Finland companies.

As of April 4th, 2011, a new exchange (MIC=FNFI) will be created with the name First North Finland and the existing segment for First North HEL (110) and its turnover lists will be renamed. This segment, its order books and the related turnover lists will be connected to this new exchange (FNFI).

As of the same date a new segment will be created under exchange First North Stockholm (MIC=FNSE) together with related turnover list.

Also, at the same time a cleanup will be made regarding the First North Stockholm turnover lists connected currently to the NASDAQ OMX Stockholm: connection will be moved to the First North Stockholm (FNSE).

The new First North Finland setup will be available in INET OTF/GCF4 as of Tuesday, February 21st, 2011.

New exchange:

Exchange	GCF source-ID & GCF-ID	GCF4 source-ID	GCF4-ID
First North Finland (MIC: FNFI)	TBA a week before the launch	21	84

Name change and move of market:

Current market	New market	GCF prod & GCF4 source-ID	GCF prod & GCF4-ID
First North HEL (under FNSE)	First North Finland (under FNFI)	110	146

New market on existing FNSE exchange (not active):

Current market	GCF source-ID	GCF ID
First North EUR	193	Currently not visible in GCF

Turnover list name change:

Current list name	New list name	Source ID	GCF & GCF4 ID
First North EUR	First North Finland	82837	10070

List heading name change:

Current list heading name	New list heading name	Source ID	GCF & GCF4 ID
First North HEL	First North Finland	H8283710	10258

Turnover list name change:

Current list name	New list name	Source ID	GCF & GCF4 ID
First North Premier Helsinki EUR	First North Finland Premier	116185	9964

List heading name change:

Current list heading name	New list heading name	Source ID	GCF & GCF4 ID
First North Premier Helsinki EUR	First North Finland Premier	H11618510	10102

New turnover list (not active):

List name	Source ID	GCF ID
First North EUR	124607	Currently not visible in GCF

Please see the IT notice for further information concerning exchange members:

<https://newsclient.omxgroup.com/cdsPublic/viewDisclosure.action?disclosureId=439167&lang=en>

Index

Launch of NASDAQ OMX Credit SEK Index series

On March 7th, 2011 NASDAQ OMX will launch a series of fixed income indexes which are designed to provide exposure to a portfolio of corporate and municipality investment grade bonds denominated in Swedish krona (SEK).

NASDAQ OMX Credit Index series will be available as spread, price and total return versions and calculated and disseminated once per Swedish business day. End of day index closing values are calculated and disseminated at 5.15 pm CET and 1.15 pm CET on business days with early close. The indexes will be published in Genium Consolidated Feed (GCF) via Nordic Fixed Income products, Global Index Dissemination Service (GIDS) market data feed and Global Index Watch (GIW). Index weights, components and key statistics data distributed through File Delivery Service (FDS) are available to licensees only. Source Id code and GCF ID will be communicated in beginning of week 9.

Code	Name	ISIN	Base date	Base value
NOMXCRSP	NOMX Credit SEK Total Spread Index	SE0003788454	2010-12-30	101,18
NOMXCRPR	NOMX Credit SEK Total Price Index	SE0003788462	2010-12-30	1000
NOMXCRTR	NOMX Credit SEK Total Return Index	SE0003788470	2010-12-30	1000

MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

Genium Consolidated Feed

New release date for GENIUM Consolidated Feed version 2.2.3 is April 11th, 2011

NASDAQ OMX has decided to move the release date from March 28th, 2011 to **April 11th 2011**. The postponement is related to customer requests to have more time for testing of new Orderbook-state behavior.

Orderbook state information in Genium Consolidated Feed after TIP 2.2.3 launch April 11th, 2011

OrderbookState messages will no longer be supported in TIP 2.2.3. The change applies to all current sources in GCF.

So far GCF has generated the OrderbookState messages based on some triggers like market state changes in the INET and Genium INET sources, but this logic will be simplified in TIP 2.2.3 by removing the separate OrderbookState messages. This change will also decrease the heavy load experienced daily in GCF during market state changes.

After the TIP 2.2.3 launch on April 11th, 2011, the orderbook states can be tracked as follows:

- MarketState and OrderbookReferencePrice messages can be used to track the orderbook states during market state changes. OrderbookReferencePrice message is sent for INET orderbooks always after a call.
- TradeHalt and OrderbookReferencePrice messages can be used to track orderbook states during orderbook specific state changes.

Nordic Derivatives standards combinations in test from February 21st, 2011

In the coming Genium Consolidated Feed 2.2.3 release scheduled for April 11th, 2011 Nordic Derivatives standards combinations will be introduced. Test data is available in GCF 4 from Monday February 21st, 2011.

Content

STO market: derivatives on indices and stocks	
FUTURE SWAP	
TIME SPREAD CALL	
TIME SPREAD PUT	
STRADDLE	
CALL SPREAD	interval of 10 steps in OMXS30 index.
CALL SPREAD 2 STEP	interval of 20 steps in OMXS30 index.
CALL SPREAD 3 STEP	interval of 30 steps in OMXS30 index.
CALL SPREAD 4 STEP	interval of 40 steps in OMXS30 index.
PUT SPREAD	
PUT SPREAD 2 STEP	
PUT SPREAD 3 STEP	
PUT SPREAD 4 STEP	
FUTURE/FORWARD SWAP	
TAILOR MADE COMBINATION	
CPH: Deriatives on indices	
FUTURE SWAP	
NOMX Norwegian derivatives: Deriatives on indices	
FUTURE SWAP	

Release Schedule

2011

FEBRUARY	
date	product/system
February 21st	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	
APRIL	
date	product/system
April 4th	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 will be available in GCF-production environment from March 2nd, 2011. Available for test in GCF4. Affected systems: GCF	
March 11th	Genium Consolidated Feed TIP 2.2.3
Release of new TIP version 2.2.3. (Release date moved from March 28th) Affected system: GCF	
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. 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	2.2.3	2.2.3	<ul style="list-style-type: none"> • INET Production (ITCH version: 1.85) 	<ul style="list-style-type: none"> • SACTST3 	<ul style="list-style-type: none"> • Genium INET test 3 • 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 OTF/test (ITCH version: 1.85) 	<ul style="list-style-type: none"> • Genium INET test 2 	<ul style="list-style-type: none"> • Genium INET test 2 • 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"> • SACTST3 	<ul style="list-style-type: none"> • Genium INET test 3 • Nord Pool prod 	<ul style="list-style-type: none"> • ICS - test systems

• Service window in **GCF2** test system every Thursday between 09:00 and 12:00 CET. Service window in **GCF3** test system every Wednesday between 06:00 and 14:00 CET. During the service windows the GCF test systems may be inaccessible.

• On Monday March 14th GCF4 will be upgraded to TIP- and application-version 2.2.3.

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/>

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