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April 4th 2011 **#13**

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# CURRENT PRODUCTS AND POLICIES

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## **NASDAQ OMX Announces Release of Global Index Watch Approval Request Form**

Effective close of business on Friday, April 1, 2011, NASDAQ OMX® modified its data delivery and access policies related to index weightings data to conform to industry standards. In an effort to create a direct relationship with those firms using index weightings data, NASDAQ OMX now requires firms to establish a direct relationship with NASDAQ OMX for the receipt and use of index weightings information.

In order to continue receiving NASDAQ OMX index weightings data, firms must submit the **Global Index Watch Approval Request** and execute the NASDAQ OMX Global Subscriber Agreement via our new online system.

The system provides a multi-select drop down menu of the approved data providers that offer such index data on controlled services such as standalone terminals. NASDAQ OMX is proud to partner with our Elite Index Data Partners — Factset, Infront AS, Netik and RIMES — who offer the full suite of NASDAQ OMX index weights data.

After both the Request Form and the Agreement are submitted online, NASDAQ OMX will review the request, and will usually approve the request within a few hours. Upon approval, NASDAQ OMX will send an approval email to both the subscriber and the data provider. Once the approval is received, the data provider is authorized to provide the approved index data to the subscriber and firms may begin to entitle internal individual users without prior approval from NASDAQ OMX.

As a reminder, firms are not permitted to entitle external individual end-users unless they are an approved NASDAQ OMX data provider. If your firm is interested in redistributing this data to external end-users, please submit this **form**.

Pricing for NASDAQ OMX index weightings data can be found in the **NASDAQ OMX Global Index Watch (GIW) Price List**. Each month, firms will be invoiced directly from NASDAQ OMX on a per product, per firm basis. Firms ordering the same product from multiple data providers will only be invoiced for the product once. All internal individual use is covered by the monthly per product, per firm charge.

Refer to the **Index Weightings Frequently Asked Questions** document and for more information or contact **NASDAQ OMX Global Data Products** at +1 301 978 5307, Option#3, or +45 33 93 33 66.

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# NASDAQ OMX NORDIC & BALTIC EXCHANGES

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## Index

### **Index closing values for April 1st, 2011**

Due to a corporate action data issue, several index closing values were slightly incorrect on April 1st, 2011.

Please see the enclosed file for the correct index closing values. Updated weight reports are available for download on the File Delivery System (FDS).

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# MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

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## Genium Consolidated Feed

### Release weekend – GENIUM Consolidated Feed 2.2.3 on April 11th, 2011

On April 11th, 2011 the current GENIUM Consolidated Feed 2.2.2 will be upgraded to the release 2.2.3 with TIP version 2.2.3. The upgrade of the production system will be performed during the weekend before Monday morning launch.

The production system will be unavailable during the upgrade.

The connectivity settings for the GENIUM Consolidated Feed 2.2.3 are the same as for the current production system. This means that the same IP and port number as well as user name and password from current production system will be used.

A full basic data load on Monday morning are recommended and please also be aware of that GCF 2.2.3 not will be backward compatible with current Production release.

### Nordic Derivatives standards combinations in GCF 2.2.3

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.

#### Content

<b>STO market: derivatives on indices and stocks</b>	
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	
<b>CPH: Deriatives on indices</b>	
FUTURE SWAP	
<b>NOMX Norwegian derivatives: Deriatives on indices</b>	
FUTURE SWAP	

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### **Market Wide test for GENIUM Consolidated Feed 2.3**

In coordination with the GENIUM INET for Fixed Income project a Market Wide Test (MWT) for members, vendors and ISVs will take place on the following dates:

- April 28th
- May 5th
- May 19th

For GCF the MWT will be performed in GFC3 and start at 16:30 CET.

GCF3 will start up as usual in the morning, except for basic data load for GINUM INET Fixed Income and ICS sources.

Participation in the MWT is mandatory for all connected to the GENIUM INET Fixed Income platform and recommended for all connected to GCF platform , this since NASDAQ OMX wants to confirm customer readiness as well as the GENIUM INET Nordic solution prior to launch.

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## Invitation to IT Forums

NASDAQ OMX is pleased to invite you to an IT seminar about the upcoming Genium INET Fixed Income migration, held in Stockholm and in Copenhagen. Fixed Income customers in other countries will be addressed on an individual basis.

The seminar is targeted primarily at IT personnel, and the main objective is to inform and discuss our current plans and activities with the upcoming release of our Genium INET Fixed Income platform.

### Agenda:

- General Updates
- NASDAQ OMX Genium INET Project for Fixed Income
  - o Time schedules
  - o Conformance status
  - o Market Wide Acceptance Tests (MWAT)
  - o Transition period including launch activities
  - o Member web
  - o Trading Workstation status

### Venues:

#### STOCKHOLM

Date: Monday April 11th, 2011

Time: 15:00-16:30 Local time (CET)

Location: NASDAQ OMX Office, Tullvaktsvägen 15, Frihamnen. Stockholm.

#### COPENHAGEN

Date: Tuesday April 12th, 2011

Time: 14:00-15:30 Local time (CET)

Location: NASDAQ OMX Copenhagen office, Nikolaj Plads 6. Copenhagen.

### Registration:

Please register by April 7th, 2011 for both seminars with:

[Afsaneh.rezaie@nasdaqomx.com](mailto:Afsaneh.rezaie@nasdaqomx.com), tel +46 8 405 71 75

For those customers not being able to attend at the dates and venues above, please contact your Key Account Manager for individual meetings.

## Release Schedule

### 2011

APRIL	
date	product/system
<b>April 4th</b>	<b>New SAXESS General fixing submarket</b>
<p>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.</p> <p><b>Affected systems:</b> GCF</p>	
<b>April 4th</b>	<b>NASDAQ OMX to Create a Direct Relationship with Firms for Delivery of Index Weightings Data</b>
<p>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.</p> <p><b>Affected systems:</b> GCF, FDS, Global Index Watch (GIW), GIDS</p>	
<b>April 11th</b>	<b>Genium Consolidated Feed TIP 2.2.3</b>
<p>Release of new TIP version 2.2.3. <i>(Release date moved from March 28th)</i></p> <p><b>Affected system:</b> GCF</p>	
<b>April 18th</b>	<b>Market Maker Orders</b>
<p>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”.</p> <p><b>Affected systems:</b> GCF, INET, ITCH</p>	
JUNE	
date	product/system
<b>June 20th</b>	<b>Genium INET for Nordic Fixed Income and Genium Consolidated Feed TIP 2.3.0</b>
<p>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.</p> <p><b>Affected systems:</b> GCF, FDS, SAXESS, Genium INET, OMNetAPI</p>	

## 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>• SAXESS production</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET production</li> <li>• Nord Pool test</li> </ul>	<ul style="list-style-type: none"> <li>• ICS</li> <li>• ICS_INDEX</li> <li>• ICS_INDEX2</li> <li>• ICS_FI</li> </ul>
<b>GCF3</b>	2.3.1	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 2</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>	2.2.3	2.2.3	<ul style="list-style-type: none"> <li>• INET OTF/test (ITCH version: 1.85)</li> </ul>	<ul style="list-style-type: none"> <li>• SACTST3</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>

• 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.

## 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)	

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# GLOBAL DATA PRODUCTS

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## 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/>**

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## 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)

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