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NEW PRODUCTS

NASDAQ OMX Nordic and Baltic markets update

Nordic Derivatives TotalView ITCH

On November 14, 2011, NASDAQ OMX introduces an ITCH data feed for Nordic derivatives. The feed will display all levels of the order book, providing significantly more market insight than the current feed's 5 levels. In addition, the derivatives data comes directly from the trading system, with no holdback timers, making this the lowest-latency source for Nordic derivatives information. Besides increasing transparency for customers trading derivatives, the switch to the ITCH protocol is a also tangible testament to the efforts that NASDAQ OMX places in staying one step ahead and offering all trade types the information they need to make informed trading choices. Nordic Derivatives TotalView ITCH has the same format as the equities equivalent, offering customers streamlined implementation. The ITCH feed is available for testing now.

Contact DataProducts@nasdaqomx.com for further information.

MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

Genium Consolidated Feed

Genium Consolidated Feed TIP 2.4.0 on November 28th, 2011

The next release of Genium Consolidated Feed version 2.4.0 will be in GCF production environment on November 28th, 2011. The final TIP specification is now available on Genium Consolidated Feed web page:

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

We recommend all to be aware of the following changes in TIP 2.4.0:

Escaped characters:

Section 5.5 in the TIP specification describes special characters and that a special character which is not to be considered a special character should be escaped. It has been noted that special character in value fields e.g. Symbol or SourceId in some cases has been sent without being escaped. With the 2.4.0 release this will be corrected so that special characters in value fields will always be escaped.

Orderbook flush in MarketState:

In connection with starting up, as well as a restart during the day, of the Genium INET trading system (source 2) all orderbooks has to be cleared of all orders.

This is currently performed by sending an orderbook flush for each and every orderbook in the Genium INET system. In the TIP 2.4.0 version an OrderbookFlush field has been added to the MarketState message. Instead of sending orderbook flush for every individual orderbook, during a startup of the Genium INET system, a MarketState message for each market will be sent with the orderbook flush field set to indicate that all orders on all orderbooks in that market must be cleared.

InstrumentStatistics:

An OrderbookFlush field has been added to the InstrumentStatistics, INs, as well. This will be used if all trades have been deleted.

Genium Consolidated Feed TIP 2.4.0 migration document

A migration document describing TIP changes in Genium Consolidated Feed version 2.4.0 is now available on Genium Consolidated Feed web page :

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

The document is primarily focused on data content related to the Commodity markets and the changes related to the migration to Genium INET. Other changes not directly related to the commodities migration (i.e. corrections, field length changes, removal of unused messages etc.) are however also included in this document. We also recommend to look for more details about changes in the TIP revision history.

The planned date for the migration of commodities to Genium INET is now set for March 5th, 2012 but the release date for the TIP version 2.4.0.0 however remains as planned at November 28th, 2011. This means that all TIP changes documented in the Revision History in the TIP specification will be active from November 28th but the Commodities related information in this document will not be valid until the migration March 5th, 2012.

CORRECTION: Cancellation of planned changes to OrderbookSummary (and official price, official turnover) for Swedish automated markets

The planned change in OrderbookSummary generation from state 'Closed' to state 'Terminating' (stated in the last week's GDP newsletter) has been cancelled. Going forward the OrderbookSummary, as well as Official Price (flag = Y) and Official turnover (flag = Y) will continue being disseminated at state 'Closed' (18:00 CET).

Market name	Source ID	GCF prod.ID
STO Structured Products	002130	586
STO Retail Bonds	002127	578
STO Lottery Bonds	002131	588
STO Credit Certificates	002128	580
STO Tailor Made Products	002129	582
STO Retail Corporate Bonds	002143	474

Implementing blocking of Orderbook flushes for Swedish fixed income markets

Following configuration changes in the Genium INET source system on September 19th; blocking of Orderbook flushes are being implemented in GCF Production in order to preserve quotes after market close. The blocking of orderbook flushes will result in BBOs not being deleted after market close.

The changes are being implemented in 2 steps:

- i)** blocking of orderbook flushes at change to state 'Closed' for Swedish indicative markets, October 3rd
- ii)** blocking of orderbook flushes at change to state 'Post Trading' for Swedish automated markets, October 10th.

Market name	Source ID	GCF prod.ID	Market state	Implementation date
STO Other Financial Instruments	2142	472	Closed	October 3rd
STO Municipalities	2123	562	Closed	October 3rd
STO Mortgage Bonds	2126	574	Closed	October 3rd
STO Government Bonds	2125	570	Closed	October 3rd
STO Fixed Income Derivatives	2138	600	Closed	October 3rd
STO Corporate Bonds	2121	558	Closed	October 3rd
STO Commercial Papers	2137	598	Closed	October 3rd
STO Structured Products	2130	586	Post trading	October 10th
STO Retail Bonds	2127	578	Post trading	October 10th
STO Lottery Bonds	2131	588	Post trading	October 10th
STO Credit Certificates	2128	580	Post trading	October 10th
STO Tailor Made Products	2129	582	Post trading	October 10th
STO Retail Corporate Bonds	2143	474	Post trading	October 10th

Release Schedule

2011

NOVEMBER	
date	product/system
November 14th	Launch of UK Natural Gas futures
NASDAQ OMX Commodities Europe will launch a new market in Genium Consolidated Feed: UK Natural Gas futures. The group of instruments on the UK Natural Gas futures market includes daily, weekly, monthly, quarterly and seasonal delivery periods. Affected systems: GCF, FDS	
November 28th	Genium Consolidated Feed TIP 2.4.0
The next release of Genium Consolidated Feed version 2.4.0 will be in GCF production environment on November 28th, 2011. The TIP 2.4.0 specification is available on Genium Consolidated feed web page. Affected systems: GCF, FDS	

2012

MARCH	
date	product/system
March 5th	NASDAQ OMX Commodities Genium INET migration
The go-live date for the NASDAQ OMX Commodities Genium INET migration has been postponed to March 5th, 2012, from the previously announced November 28th, 2011. Affected systems: GCF, FDS	

System environments

Genium Consolidated Feed production environment

GCF		Source Systems			
Application version	TIP version	Equities and related	Fixed Income	Derivatives/Commodities	Index
2.3.1	2.3.0	<ul style="list-style-type: none"> • INET (ITCH version: 1.85) 	<ul style="list-style-type: none"> • Genium INET 	<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	2.4.0	2.4.0	<ul style="list-style-type: none"> • INET Production (ITCH version: 1.85) 	<ul style="list-style-type: none"> • Genium INET Prod. 	<ul style="list-style-type: none"> • Genium INET test 2 • Nord Pool test (CLICK source) 	<ul style="list-style-type: none"> • ICS - test systems
GCF3	2.4.0	2.4.0	<ul style="list-style-type: none"> • INET Production (ITCH version: 1.85) 	<ul style="list-style-type: none"> • Genium INET test 4 	<ul style="list-style-type: none"> • Genium INET test 4 (containing Nordpool data for Genium INET) 	<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	2.3.1	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 3 	<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 from 15:00 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/>

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

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