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# PRODUCTS AND POLICIES

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## Company classification standard

### NASDAQ OMX adopts ICB Company classification standard globally

NASDAQ OMX has decided to adopt the ICB (Industry Classification Benchmark) standard globally, effective as of February 1st, 2012. The NASDAQ OMX exchanges in Stockholm, Copenhagen, Helsinki, Reykjavik, Tallinn, Riga, and Vilnius will adopt ICB which is the current standard on the NASDAQ OMX exchanges in the US.

*“As a result of this action, our listed companies can more effectively benchmark with global peers, a total of 75,000 securities, compared to 40,000 previously. It also enables us to create consistent and comprehensive global indexes, enabling individual and institutional investors to quickly, accurately, and objectively measure and invest in the market”,* Jenny Rosberg, Senior Vice President Global Corporate Client Group at NASDAQ OMX says.

ICB is a widely used global standard for company classification, with four levels of granularity - industry, supersectors, sectors and subsectors. The transparent and comprehensive system is adopted by stock exchanges around the world, representing over 65 percent of the world's market capitalisation. With over 75,000 securities across 73 countries, ICB provides extensive geographic reach, offering investors the widest choice, for the purposes of benchmarking, performance measurement or research/analysis. The ICB standard is maintained by the FTSE Group.

All NASDAQ OMX local and regional sector indexes, based on the GICS structure, will be discontinued as of February 1st, 2012, and replaced by equivalent indexes based on the ICB structure, including more than 10 years of historical data.

All selected indexes, such as the Benchmark-series and Tradable Sectors, will have their selection methods revised early 2012. The revised rules will be made effective in connection to the mid-year reviews in June, 2012.

More information on: [www.nasdaqomx.com/classificationchanges](http://www.nasdaqomx.com/classificationchanges)

### Market Data

The ICB standard will replace the current GICS standard in the NASDAQ OMX Nordic & Baltic market data products. This will affect specifications and data content in both files and data feeds. The change of classification standard will also affect the Nordic & Baltic sector index content where new indexes will be added and obsolete indexes will be removed.

Please note that classification data provided by NASDAQ OMX are only for internal usage just as with the current GICS classifications. Clients are responsible for obtaining and maintaining any licenses, consents or permits required by the classification provider for other usage, for example re-distribution of this data. The Industry Classification Benchmark (ICB) is maintained by FTSE International Limited. Contact FTSE client services London: +44 (0) 20 7866 1810 or [info@ftse.com](mailto:info@ftse.com)

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## Index data

All NASDAQ OMX local and regional sector indexes, based on the GICS structure, will be discontinued as of February 1st, 2012, and replaced by equivalent indexes based on the ICB structure, including more than 10 years of historical data. Please find enclosed list with new and old affected indexes. The naming convention used for the new indexes is similar to the current sector indexes, but the sector codes used in the index names will be based on ICB instead of GICS.

## Q&A

### When will it happen?

The new classification will be implemented effective February 1st, 2012.

### Who's behind ICB?

The Industry Classification Benchmark (ICB) is maintained by FTSE International Limited.

FTSE client services London +44 (0) 20 7866 1810 or info@ftse.com

### Will all the listed companies have to change?

Yes, this change has an impact across all Nordic and Baltic equity exchanges/markets operated by NASDAQ OMX:

- NASDAQ OMX Copenhagen
- NASDAQ OMX Helsinki
- NASDAQ OMX Iceland
- NASDAQ OMX Riga
- NASDAQ OMX Stockholm
- NASDAQ OMX Tallinn
- NASDAQ OMX Vilnius
- First North – (Copenhagen, Helsinki, Iceland, Riga, Stockholm, Tallinn and Vilnius)

### How does this affect the indexes?

NASDAQ OMX Global Index Group will launch a new suite of local and regional sector indexes based on the ICB structure, as of February 1st, 2012. These indexes will have more than 10 years of historical data.

The current local and regional sector indexes will be terminated after the implementation of ICB as a classification standard.

Any other index that has a selection process that considers GICS will have its methodology updated in due time. As an example, the Benchmark indexes will be reviewed and rebalanced based on the current methodology (with GICS) in December 2011. An updated methodology (with ICB) will be made public in due time prior to the next ordinary semi-annual revision effective in June. Changes in the methodologies are communicated through public index notices and through Global Index Watch.

### Will the introduction of ICB require changes to Genium Consolidated Feed and the TIP protocol?

Yes, the TIP protocol for Genium Consolidated Feed will be updated on naming and description level in relation to the migration from GICS to ICB standard. The updates will be presented in an errata document. No changes to TIP tags are required.

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**Will the files in File Delivery Service be impacted?**

Yes, the main change will be that the field GICS will change name to ICB and be populated by a 4-digit ICB –code. The old index files based on GICS will be discontinued and new index files based on ICB will be introduced.

**I want to know more about these changes. Where can I get more information, who can I speak to?**

Please contact Global Data Products: [\*\*dataproductions@nasdaqomx.com\*\*](mailto:dataproductions@nasdaqomx.com)

If you have specific question regarding indexes, please contact NASDAQ OMX Nordic Index Operations, +46 8 405 6296 or [\*\*index@nasdaqomx.com\*\*](mailto:index@nasdaqomx.com)

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# MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

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## Genium Consolidated Feed

### ICB Company classification standard in GCF

In relation to the introduction of ICB data in GCF there will be a erratas made to the TIP 2.4.0 document. The changes are only affecting naming of fields (not tags) and descriptions and are related to the messages for sector data and the use of the term "GICS".

The following two messages in TIP version 2.4.0 will be affected on field name and description level:

| 13.3. BasicDataSector |         |             |                                 |
|-----------------------|---------|-------------|---------------------------------|
| Field name            | Key Tag | Type Length | Description                     |
| <b>SectorCode</b>     | SGs     | 10          | <b>The code for the sector.</b> |

| 18.2. IndexConstituentWtEquity |         |             |  |
|--------------------------------|---------|-------------|--|
| Field name                     | Key Tag | Type Length | Description  |
| <b>SectorCode</b>              | ACOd    | 8           | <b>Unique code of classification of the share's affiliation.</b> |

The ICB classification reference data will represent two levels of the total four available for the classification of listed companies. The same structure that is used for the current GICS standard will be used to distribute the two levels of ICB classification. The difference is that the securities will be connected to the second level compared to current connection to the fourth level.

All NASDAQ OMX local and regional sector indexes included in the Nordic Equity products and VINX products, based on the GICS structure, will be discontinued as of February 1st, 2012, and replaced by equivalent indexes based on the ICB structure. Please find enclosed list with affected indexes. New source ID- and GCF ID-codes for these new sector indexes will be presented when available. These are preliminary dates for the introduction of new indexes:

- **December 5th, 2011** - Basic Data for the new indexes available in GCF production environment
- **January 9th, 2012** - Parallell dissemination of index updates for all new indexes in GCF.

## File Delivery Service (FDS)

### ICB Company classification standard in FDS

The morning- & evening index weights morning reports in the Nordic and Baltic index weights products, and VINX index weights product will have the current GICS-column renamed and the data will be ICB-codes from February 1st, 2012. The field GICS will change name to ICB and be populated by the 4-digit ICB -code. The index- and file names will be changed to match ICB the standard.

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## Global Index Watch (GIW)

### **ICB Company classification standard in GIW**

The industry breakdown section of GIW will after February 1st, 2012 be based on the ICB classification instead of the current GICS classification. The new sector indexes will be introduced and the current sector indexes based on GICS will be retired.

## Release Schedule

### 2011

| NOVEMBER  |  |
|---|--|
| date  | product/system                                     |
| <b>November 14th</b>  | <b>Launch of UK Natural Gas futures</b>            |
| <p>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.</p> <p><b>Affected systems:</b> GCF, FDS</p>   |  |
| <b>November 14th</b>  | <b>Launch of Nordic Derivatives TotalView ITCH</b> |
| <p>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.</p> |  |
| <b>November 28th</b>  | <b>Genium Consolidated Feed TIP 2.4.0</b>          |
| <p>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.</p> <p><b>Affected systems:</b> GCF, FDS</p>   |  |

### 2012

| FEBRUARY   |   |
|--|---|
| date   | product/system                                      |
| <b>February 1st</b>  | <b>Introduction of ICB standards</b>                |
| <p>NASDAQ OMX has decided to adopt the ICB (Industry Classification Benchmark) standard globally, effective as of February 1st, 2012. The NASDAQ OMX exchanges in Stockholm, Copenhagen, Helsinki, Reykjavik, Tallinn, Riga, and Vilnius will adopt ICB which is the current standard on the NASDAQ OMX exchanges in the US.</p> <p><b>Affected systems:</b> GCF, FDS, GIW, GIDS</p> |   |
| MARCH  |   |
| date   | product/system                                      |
| <b>March 5th</b>   | <b>NASDAQ OMX Commodities Genium INET migration</b> |
| <p>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.</p> <p><b>Affected systems:</b> GCF, FDS</p>  |   |

## 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"> <li>• INET (ITCH version: 1.85)</li> </ul> | <ul style="list-style-type: none"> <li>• Genium INET</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>     | 2.4.0 | 2.4.0 | <ul style="list-style-type: none"> <li>• INET Production (ITCH version: 1.85)</li> </ul> | <ul style="list-style-type: none"> <li>• Genium INET Prod.</li> </ul>  | <ul style="list-style-type: none"> <li>• Genium INET test 2</li> <li>• Nord Pool test (CLICK source)</li> </ul>   | <ul style="list-style-type: none"> <li>• ICS - test systems</li> </ul>   |
| <b>GCF3</b>     | 2.4.0 | 2.4.0 | <ul style="list-style-type: none"> <li>• INET Production (ITCH version: 1.85)</li> </ul> | <ul style="list-style-type: none"> <li>• Genium INET test 4</li> </ul> | <ul style="list-style-type: none"> <li>• Genium INET test 4 (containing Nordpool data for Genium INET)</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>     | 2.4.0 | 2.4.0 | <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 3</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 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 |
| <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>

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