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NASDAQ OMX NORDIC & BALTIC EXCHANGES

Index

Expansion of the OMX Copenhagen 20 index family and revised methodology

NASDAQ OMX Global Index Group is expanding the OMX Copenhagen 20 (OMXC20) index family and introduces weight limited versions (Price and Total return) of the OMXC20 index. The Exchange will maintain the weighting restrictions by using a semi-annual and a daily procedure. The market value of constituents issued by the same company may not exceed 20 percent of the index total market value. If the threshold is exceeded the constituents will be capped to 15 percent of the index total market value. A total return version (GI) of the original OMXC20 index will also be launched.

The new indexes will be available as of November 28th, 2011.

| Code | Name | Source ID | GCF ID | ISIN | Source |
|--------------|---------------------------|-----------|--------|--------------|------------|
| OMXC20CAP | OMX Copenhagen 20 CAP | 5213 | 10902 | DK0060368991 | ICS (ID:5) |
| OMXC20CAPEXP | OMX Copenhagen 20 CAP EXP | 5214 | 10904 | DK0060369023 | ICS (ID:5) |
| OMXC20CAPGI | OMX Copenhagen 20 CAP GI | 5212 | 10900 | DK0060369106 | ICS (ID:5) |
| OMXC20GI | OMX Copenhagen 20 GI | 5211 | TBA | DK0060369296 | ICS (ID:5) |

In connection to the new indexes the OMXC20 index methodology will also be revised. The revision is based on feedback from market participants and the changes will be made effective December 19th, 2011.

The revised methodology contains editorial updates, a number of minor changes and clarifications as well as the new capping methodology.

The indexes will be included in FDS, GIW, GIDS and Nordic index products.

NASDAQ OMX to disseminate the VINX30 Expiration Index

On November 21st, 2011 NASDAQ OMX will begin disseminating a new index.

The VINX30 Expiration Index is a free float market capitalization weighted equity index that is calculated daily between 15:00 and 16:00 CET. The calculations are based on Volume Weighted Average Prices (VWAP).

The new index will be added to the VINX products and index values will be disseminated once a second in GCF. Weight reports will not be made available.

| Code | Name | Source ID | GCF ID | ISIN | Source |
|-----------|--------------------|-----------|--------|--------------|------------------|
| VINX30EXP | VINX 30 Expiration | 1580 | 10896 | SE0004297042 | ICS_INDEX (ID:6) |

ETF

New Instrument Subtype for Active ETFs

As of December 15th, 2011, NASDAQ OMX Nordic will list a new Instrument Subtype, *Active ETF*, under the Instrument type Index Fund.

The new Instrument Subtype is introduced to prepare for possible new listings in the segment Active ETF. An Active ETF is distinguished from ordinary ETFs in the sense that the fund will be actively managed and not follow a predefined index. The Active ETF's accepted for listing at NASDAQOMX will in all parts comply with prevailing rules and regulations applicable for the ETF market, thus have market maker(s) providing real time intraday pricing.

Testing

In INET OTF/GCF4 this new Instrument Subtype can be tested on the instrument TEST ACTIVE ETF, order book id 54586

Timeplan

- In INET OTF/GCF4 from November 15th, 2011
- In INET Prod/GCF from December 15th, 2011

Genium Consolidated Feed (GCF)

New instrument subtype does not require any TIP format changes in GCF, but it will be included into the set of available instrument subtypes presented in BasicDataTableEntry messages. New value will be added for entry 6, InstrumentSubType. New basic data will be available in GCF (OTF) test system and production following the same schedule as mentioned above.

Derivatives

Standardized derivatives on OMX Copenhagen 20 Cap

As of December 12th, 2011 NASDAQ OMX will offer standardized options and futures on OMX Copenhagen 20 Cap (OMXC20CAP). The new OMXC20CAP derivatives will replace the current OMXC20 offering.

Time schedule for the transition from derivatives on OMXC20 to OMXC20CAP:

As of November 11th, 2011 no new options and futures on OMXC20 will be listed. Also, options and futures on OMXC20 with no open positions with expiration in March and June will be delisted. Options and futures on OMXC20 with expiration in November, December and January will still be available for trading and clearing.

As of December 12th, 2011 options and futures on OMXC20CAP with expiration in February, March, June and September will be listed. Options and futures will further on be listed according to the same terms as current OMXC20 series. In NASDAQ OMX's derivative trading and clearing systems, the ticker symbol for OMXC20CAP will be C20CAP.

MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

Genium Consolidated Feed

OrderbookFlush in MarketState message in GCF test

Testing of MarketState message (STa) with OrderbookFlush (Of) field is enabled in GCF2 every weekday at 10:00 CET. The MarketState messages are disseminated as a consequence of reconnection to Genium INET source during the day, after a short disconnect.

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.

Equilibrium Price from Genium INET

With the introduction of GCF version 2.4 the equilibrium price in connection with the auction in the derivatives market will be part of the feed.

Orderbook flush in MarketState

For source 2 – Genium INET, at a special situation (e.g. re-start during the day or late start up) all orderbooks in this source have to be cleared of all orders. This is currently performed by sending an orderbook flush for each and every orderbook from the Genium INET system. In TIP 2.4.0 the *OrderbookFlush* field has been added to the *MarketState* message.

Instead of sending orderbook flush for every individual orderbook a *MarketState* messages 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.

InstrumentStatistic

An *OrderbookFlush* field has been added to the *InstrumentStatistics* message (INs). This will be used if all trades have been deleted in a specific orderbook. The *InstrumentStatistics* message will also compared to TIP version 2.3 provide public information in AllTradesVolume and AllTradesTurnover.

A TIP test file is available on request. (DataProducts@nasdaqomx.com)

Launch weekend – upgrade to GENIUM Consolidated Feed 2.4.0 on November 28th, 2011

Friday November 28th

Genium Consolidated Feed with TIP version 2.3 will close down as normally at 23:00 CET and the upgrade of the production system to version 2.4.0 will start. Consequently GCF will not be available.

Saturday November 26th and Sunday November 27th

GCF is closed and will not be available.

Monday November 28th

GCF will be ready for basic data load at 06:45 CET.

A full basic data load on Monday morning is recommend.

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 Afeed message 19.2. *AfeedGicCode* (AGIc) will not be populated from February 1st, 2011. 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 |
| SectorCode | SGs | 10 | The code for the sector. |

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

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 and FDS.

Release Schedule

2011

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

2012

| FEBRUARY | |
|--|---|
| date | product/system |
| February 1st | Introduction of ICB standards |
| <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>Affected systems: GCF, FDS, GIW, GIDS</p> | |
| MARCH | |
| date | product/system |
| March 5th | NASDAQ OMX Commodities Genium INET migration |
| <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>Affected systems: 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"> 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 Prod. 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 | 2.4.0 | 2.4.0 | <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 between 09:00 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 |
| 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/>

Subscription to Nordic Global Data Products Newsletter and Nordic market data information:

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

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