



Exchange Notice

January 19, 2007

**SAXESS user news 05/07**

## Change of Turnover List set-up in SAXESS

The Nordic List concept regarding the turnover list setup in SAXESS and TARGIN was established for the Nordic Exchange in Copenhagen, Helsinki and Stockholm on October 2, 2006. The current setup handles these three exchanges and three currencies (DKK, EUR and SEK).

Iceland Stock Exchange is joining the Nordic List. The planned launch-date is April 2, 2007. The addition of Iceland to the existing setup means that there will be one more exchange (ICEX) and also one more currency (ISK) to handle.

Before adding Iceland into the Nordic List, the exchanges will establish a simplified structure of the turnover list set up since the need of duplicates to be able to handle re-calculation in TARGIN no longer exists.

The modified turnover list setup should be launched into SAXESS- and TARGIN- PROD systems a couple of weeks prior to the Iceland addition into the Nordic List set-up.

### Time plan

The modified Turnover List set-up will be launched in:

- external SAXESS- and TARGIN- test systems SAXTST3 and TARGIN2 from January 26, 2007
- SAXESS- and TARGIN PROD systems from March 19, 2007

Iceland added to the Nordic List set up, will be launched in:

- external SAXESS- and TARGIN test systems SAXTST3 and TARGIN2 from January 26, 2007
- SAXESS- and TARGIN PROD systems from April 2, 2007

### External test systems

Testing should be performed in the external test systems:

- SAXESS = SAXTST3
- TARGIN = TARGIN2

Information will be provided later on regarding test period for load of transactions on each turnover list.

### Detailed descriptions

The following pages contain detailed descriptions of:

1. the modified turnover list set-up and
2. the addition of Iceland into the Nordic List.

## The Nordic Exchange

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# 1 Modified turnover list set-up for the Nordic Exchanges in Copenhagen, Helsinki, Stockholm and Iceland.

In order to adapt to improved TARGIN functionality, a simplified set-up of turnover lists is created where the current number of turnover lists will be reduced according to the tables below.

## 1.1 Changes to existing turnover list set-up for Copenhagen

- The turnover lists are only interesting for Vendors and ISV's for presentation of turnover figures.
- The currency on List-level in DKK is calculated from the local currencies from the population of companies in the List Headings.
- The population on Nordic All -level contains ID's and figures for companies from all four exchanges (Copenhagen, Helsinki, Iceland and Stockholm).
- The population on <local> All -level contains only ID's and figures for local companies.
- Adding Iceland means no changes to the "other" exchanges turnover lists structure but Iceland will be added to the population of order books on Nordic All level of each exchange.
- Changed set-up in column "NEW SET-UP" below.

EXISTING SET-UP					NEW SET-UP				
Exchange: XCSE					Exchange: XCSE				
Turnover list: Name	Code	TARGIN-ID	SAXESS-ID	List Heading	Turnover list: Name	Code	TARGIN-ID	SAXESS-ID	List Heading <sup>1</sup>
Nordic All DKK	NADK	70961	126,10	Large Cap Helsinki EUR	Nordic All DKK	NADK	70961	126,10	Nordic Large Cap DKK
			126,20	Large Cap Stockholm SEK				126,20	Nordic Mid Cap DKK
			126,30	Large Cap Copenhagen DKK				126,30	Nordic Small Cap DKK

<sup>1</sup> Each List Heading on Nordic Large, Mid- and Small Cap is populated with corresponding companies from all of the Nordic Exchanges in Copenhagen, Helsinki and Stockholm

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			126,40	Mid Cap Helsinki EUR	Copenhagen All DKK	CADK	70965	131,10	Large Cap Copenhagen DKK
			126,50	Mid Cap Stockholm SEK				131,20	Mid Cap Copenhagen DKK
			126,60	Mid Cap Copenhagen DKK				131,30	Small Cap Copenhagen DKK
			126,70	Small Cap Helsinki EUR					
			126,80	Small Cap Stockholm SEK					
			126,90	Small Cap Copenhagen DKK					
Nordic Large Cap DKK	NLDK	70962	127,10	Large Cap Helsinki EUR					
			127,20	Large Cap Stockholm SEK					
			127,30	Large Cap Copenhagen DKK					
Nordic Mid Cap DKK	NMDK	70963	128,10	Mid Cap Helsinki EUR					
			128,20	Mid Cap Stockholm SEK					
			128,30	Mid Cap Copenhagen DKK					
Nordic Small Cap DKK	NSDK	70964	129,10	Small Cap Helsinki EUR					
			129,20	Small Cap Stockholm SEK					
			129,30	Small Cap Copenhagen DKK					
Copenhagen All DKK	CADK	70965	131,10	Large Cap Copenhagen DKK					
			131,20	Mid Cap Copenhagen DKK					
			131,30	Small Cap Copenhagen DKK					
Large Cap Copenhagen DKK	CLDK	70966	132,10	Large Cap Copenhagen DKK					
Mid Cap Copenhagen DKK	CMDK	70967	133,10	Mid Cap Copenhagen DKK					
Small Cap Copenhagen DKK	CSDK	70968	134,10	Small Cap Copenhagen DKK					

**List ID's removed**

TARGIN-ID	SAXESS-List-ID	SAXESS List Heading-ID
70962	127	10, 20, 30
70963	128	10, 20, 30
70964	129	10, 20, 30
70966	132	10
70967	133	10
70968	134	10



## Changes to existing turnover list set-up for Helsinki

- The turnover lists are only interesting for Vendors and ISV's for presentation of turnover figures.
- The currency on List-level in EUR is calculated from the local currencies from the population of companies in the List Headings.
- The population on Nordic All -level contains ID's and figures for companies from all four exchanges (Copenhagen, Helsinki, Iceland and Stockholm).
- The population on <local> All -level contains only ID's and figures for local companies.
- Adding Iceland means no changes to the "other" exchanges turnover lists structure but Iceland will be added to the population of order books on Nordic All level of each exchange.
- Changed set-up in column "NEW SET-UP" below.

EXISTING SET-UP					NEW SET-UP				
Exchange: XHEL					Exchange: XHEL				
Turnover list: Name	Code	TARGIN-ID	SAXESS-ID	List Heading	Turnover list: Name	Code	TARGIN-ID	SAXESS-ID	List Heading <sup>2</sup>
Nordic All EUR	NAEU	70539	180,10	Large Cap Helsinki EUR	Nordic All EUR	NAEU	70539	180,10	Nordic Large Cap EUR
			180,20	Large Cap Stockholm SEK				180,20	Nordic Mid Cap EUR
			180,30	Large Cap Copenhagen DKK				180,30	Nordic Small Cap EUR
			180,40	Mid Cap Helsinki EUR	Helsinki All EUR	HAEU	70543	184,10	Large Cap Helsinki EUR
			180,50	Mid Cap Stockholm SEK				184,20	Mid Cap Helsinki EUR
			180,60	Mid Cap Copenhagen DKK				184,30	Small Cap Helsinki EUR
			180,70	Small Cap Helsinki EUR					
			180,80	Small Cap Stockholm SEK					
			180,90	Small Cap Copenhagen DKK					
Nordic Large Cap EUR	NLEU	70540	181,10	Large Cap Helsinki EUR					
			181,20	Large Cap Stockholm SEK					

<sup>2</sup> Each List Heading on Nordic Large, Mid- and Small Cap is populated with corresponding companies from all of the Nordic Exchanges in Copenhagen, Helsinki and Stockholm



			181,30	Large Cap Copenhagen DKK
Nordic Mid Cap EUR	NMEU	70541	182,10	Mid Cap Helsinki EUR
			182,20	Mid Cap Stockholm SEK
			182,30	Mid Cap Copenhagen DKK
Nordic Small Cap EUR	NSEU	70542	183,10	Small Cap Helsinki EUR
			183,20	Small Cap Stockholm SEK
			183,30	Small Cap Copenhagen DKK
Helsinki All EUR	HAEU	70543	184,10	Large Cap Helsinki EUR
			184,20	Mid Cap Helsinki EUR
			184,30	Small Cap Helsinki EUR
Large Cap Helsinki EUR	HLEU	70544	185,10	Large Cap Helsinki EUR
Mid Cap Helsinki EUR	HMEU	70545	186,10	Mid Cap Helsinki EUR
Small Cap Helsinki EUR	HSEU	70546	187,10	Small Cap Helsinki EUR

**List ID's removed**

TARGIN-ID	SAXESS-List-ID	SAXESS List Heading-ID
70540	181	10, 20, 30
70541	182	10, 20, 30
70542	183	10, 20, 30
70544	185	10
70545	186	10
70546	187	10



## 1.2 Changes to existing turnover list set-up for Stockholm

- The turnover lists are only interesting for Vendors and ISV's for presentation of turnover figures.
- The currency on List-level in SEK is calculated from the local currencies from the population of companies in the List Headings.
- The population on Nordic All -level contains ID's and figures for companies from all four exchanges (Copenhagen, Helsinki, Iceland and Stockholm).
- The population on <local> All -level contains only ID's and figures for local companies.
- Adding Iceland means no changes to the "other" exchanges turnover lists structure but Iceland will be added to the population of order books on Nordic All level of each exchange.
- Changed set-up in column "NEW SET-UP" below.

EXISTING SET-UP					NEW SET-UP				
Exchange: XSTO					Exchange: XSTO				
Turnover list: Name	Code	TARGIN-ID	SAXESS-ID	List Heading	Turnover list: Name	Code	TARGIN-ID	SAXESS-ID	List Heading <sup>3</sup>
Nordic All SEK	NASE	70571	190,10	Large Cap Helsinki EUR	Nordic All SEK	NASE	70571	190,10	Nordic Large Cap SEK
			190,20	Large Cap Stockholm SEK				190,20	Nordic Mid Cap SEK
			190,30	Large Cap Copenhagen DKK				190,30	Nordic Small Cap SEK
			190,40	Mid Cap Helsinki EUR	Stockholm All SEK	SASE	70575	194,10	Large Cap Stockholm SEK
			190,50	Mid Cap Stockholm SEK				194,20	Mid Cap Stockholm SEK
			190,60	Mid Cap Copenhagen DKK				194,30	Small Cap Stockholm SEK
			190,70	Small Cap Helsinki EUR					
			190,80	Small Cap Stockholm SEK					
			190,90	Small Cap Copenhagen DKK					
Nordic Large Cap SEK	NLSE	70572	191,10	Large Cap Helsinki EUR					
			191,20	Large Cap Stockholm SEK					

<sup>3</sup> Each List Heading on Nordic Large, Mid- and Small Cap is populated with corresponding companies from all of the Nordic Exchanges in Copenhagen, Helsinki and Stockholm



			191,30	Large Cap Copenhagen DKK
Nordic Mid Cap SEK	NMSE	70573	192,10	Mid Cap Helsinki EUR
			192,20	Mid Cap Stockholm SEK
			192,30	Mid Cap Copenhagen DKK
Nordic Small Cap SEK	NSSE	70574	193,10	Small Cap Helsinki EUR
			193,20	Small Cap Stockholm SEK
			193,30	Small Cap Copenhagen DKK
Stockholm All SEK	SASE	70575	194,10	Large Cap Stockholm SEK
			194,20	Mid Cap Stockholm SEK
			194,30	Small Cap Stockholm SEK
Large Cap Stockholm SEK	SLSE	70576	195,10	Large Cap Stockholm SEK
Mid Cap Stockholm SEK	SMSE	70577	196,10	Mid Cap Stockholm SEK
Small Cap Stockholm SEK	SSSE	70578	197,10	Small Cap Stockholm SEK

**List ID's removed**

TARGIN-ID	SAXESS-List-ID	SAXESS List Heading-ID
70572	191	10, 20, 30
70573	192	10, 20, 30
70574	193	10, 20, 30
70576	195	10
70577	196	10
70578	197	10



## 2. Name-change for Iceland submarket lists

2.1 The existing set-up of submarket lists for the Iceland exchange will be changed according to table below.

Exchange	Current submarket list name	ID <sup>4</sup>	Changed
ICEX	Most traded	23,5	Renamed to Large Cap Iceland
	Main list-others	23,10	Renamed to Mid Cap Iceland
	Observation section.	23,30	Discontinued
	>new submarket list<	23,40	Small Cap Iceland

Note: The contents of the submarket lists will be populated with Icelandic companies distributed to Large-, Mid-, and Small Cap segments according to separate information.

### 3.6 New turnover list set-up for Iceland

- The turnover lists are only interesting for Vendors and ISV's for presentation of turnover figures.
- The currency on List-level in ISK is calculated from the local currencies from the population of companies in the List Headings.
- The population on Nordic All -level contains ID's and figures for companies from all four exchanges (Copenhagen, Helsinki, Iceland and Stockholm).
- The population on <local> All -level contains only ID's and figures for local companies.

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<sup>4</sup> The ID codes consist of two numbers. The first one is the submarket code found in Static Basic Data table at the Member Extranet web site (click on "Customer log in" from The Nordic Exchange web): <http://omxgroup.com/nordicexchange> and the second code is the ID of the submarket list. These two codes correspond to the codes in the SAXESS Transaction Protocol (XTP).





- Adding Iceland means no changes to the “other” exchanges turnover lists structure but Iceland will be added to the population of order books on Nordic All level of each exchange.
- Changed set-up of Iceland turnover lists according to table below.

<b>NEW SET-UP</b>				
<b>Exchange: ICEX</b>				
<i>Turnover list: Name</i>	<i>Code</i>	<i>TARGIN-ID</i>	<i>SAXESS-ID</i>	<i>List Heading</i>
Nordic All ISK	NAIS	81188	220,10	Nordic Large Cap ISK
			220,20	Nordic Mid Cap ISK
			220,30	Nordic Small Cap ISK
Iceland All ISK	IAIS	81189	221,10	Large Cap Iceland ISK
			221,20	Mid Cap Iceland ISK
			221,30	Small Cap Iceland ISK

**Discontinued turnover list for Iceland:**

<i>Turnover list: Name</i>	<i>Code</i>	<i>TARGIN-ID</i>	<i>SAXESS-ID</i>	<i>List Heading</i>
ICEX Equities, Main List	ISEQ	34118	31,10	ICEX Equities, Main List

- The turnover lists are only of interest to Vendors and ISV’s presenting turnover figures on this level. The turnover lists will be placed under each exchange in local currency. For example the Nordic All DKK list is placed under Copenhagen; Nordic All EUR under Helsinki; Nordic All ISK under Iceland and Nordic All SEK under Stockholm.
- With the same principle as on the submarket lists, the Large Cap companies are included in the Large Cap turnover list; the Mid Cap companies on the Mid Cap turnover list and Small Cap companies on the Small Cap turnover list.



For support and further information – please contact:

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Contacts below are reserved for trading Members, information Vendors and ISV's

Nordic Market Feed / TARGIN	Note: Contact name and number will be provided soon, in an additional information message.
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