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## NASDAQ OMX Nordic and Baltic markets update

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### Update on NASDAQ OMX Vilnius to start using the euro as the trading and clearing currency

As previously communicated in Global Data Products Weekly Newsletter #24, 2010, NASDAQ OMX Vilnius will start using the euro as the trading and clearing currency. Production launch date is November 8th, 2010.

- Market segments affected in INET Nordic trading system by this change: OMX VSE Equities (GCF id: 114, Source id: 90) and First North Vilnius<sup>1</sup> (GCF id: 145, Source id: 109). Please see the total list of order books changing currency from LTL to EUR in table.

- As communicated in Global Data Products Nordic Weekly Newsletter #24 there will be new tick size rule: All prices in steps of 0.001 Euro (three decimals) will be valid.

### Tick size tables change in NASDAQ OMX Tallinn, Riga and Vilnius

As of November 8th, 2010 NASDAQ OMX Tallinn and NASDAQ OMX Riga will change their tick size tables to three decimals in steps of 0.001 for all equities including First North Tallinn<sup>1</sup> and First North Riga<sup>1</sup>

Note: No currency changes for Tallinn and Riga.

#### Time Schedule for the two above changes:

August 31th - in INET OTF (external test system) / GCF4

November 8th<sup>2</sup> - in INET Production system

<sup>1</sup> Currently there are no order books listed

<sup>2</sup> Date is tentative. Further information will be published later.

ID	Name
28421	ALT1L
28423	ANK1L
28424	APG1L
28427	DKR1L
28428	GRG1L
28429	GUB1L
28430	IVL1L
28433	KBL1L
28435	KNF1L
28431	KNR1L
28436	LDJ1L
28437	LEL1L
28438	LEN1L
28440	LFO1L
28439	LJL1L
28441	LLK1L
28442	LNS1L
28446	PTR1L
28415	PZV1L
28448	RST1L
28416	RSU1L
28453	SAB1L
28449	SAN1L
28417	SNG1L
28426	SRS1L
28450	STU1L
28414	TEO1L
28454	UKB1L
28418	UTR1L
28420	VBL1L
28452	VDG1L
28451	VST1L
28455	ZMP1L
34543	VLP1L
38054	SRS2L
40586	CTS1L
54100	AVG1L
72216	AGP1L
72421	LNA1L

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## NASDAQ OMX exchanges introduce Nordic@Mid

NASDAQ OMX exchanges in Stockholm, Helsinki, Copenhagen and Iceland will introduce Nordic@Mid - a facility for matching non-displayed orders at the midpoint of the central order book's best bid and offer for instruments traded at the cash equity markets.

### Nordic@Mid orders are

- non-displayed, meaning that no prices or volumes or any information of the orders will be displayed in public feed
- of a minimum size,
- submitted for crossing at the midpoint of best bid and offer derived from published prices in the order book on the NASDAQ OMX Nordic exchanges ordinary markets, and
- executed solely against other Nordic@Mid orders.

### Protocols

Genium Consolidated Feed TIP v2.2.2.0

- Reference data for Nordic@Mid shares clarifying if a share is eligible for Nordic@Mid as well as the minimum order value of orders are sent via BasicDataShare (BDsh) message. The new trade type identifying trades executed @Mid is defined in the BasicDataTableEntry (BDTe) message.
- Trades executed @Mid will only update turnover and volume statistics.

### Nordic Equity TotalView-ITCH v1.84

- The current Buy/Sell Indicator of the Trade Message (non-cross) is re-named and will indicate if the Trade was executed on the lit or dark order book.

### Time Schedule

- Protocol specifications are available at NASDAQOMXTrader.com from September 7th 2010.
- The functionality is available for test in INET OTF/GCF4 starting October 11th 2010
- Final configuration details will be communicated no later than November 1st 2010
- Planned production launch for Nordic@Mid is November 15th 2010\*

\* Pending local Nordic regulators' approval.

## Nordic Equity TotalView-ITCH v1.84 on November 15th, 2010

On November 15th, 2010 Nordic Equity TotalView-ITCH Feed version will be updated to version 1.84. The changes to the protocol include support for Nordic @Mid implementation (see revision history for more details). Nordic Equity TotalView-ITCH v1.84 will be available for test in OTF from October 11th, 2010.

Protocol specification is available on Nordic Equity TotalView-ITCH webpage as of September 6th 2010.

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

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## Changed launch date of CIBOR future contracts - 4th October 2010

Futures contracts based on the 3 month CIBOR will then be available for clearing for members of NASDAQ OMX Derivatives Markets as of October 4, 2010, changed from the previously announced September 13th. Settlement information will be available on daily basis.

Market	Instrument/ISIN	Information
CLICK/OMX Derivatives / DANISH BOND	CIBORZ0 SE0003461615	Instrument basic data, daily settlement price
	CIBORH1 SE0003461623	
	CIBORM1 SE0003461631	
	CIBORU1 SE0003461649	
	CIBORZ1 SE0003461656	
	CIBORH2 SE0003461664	
	CIBORM2 SE0003461672	
	CIBORU2 SE0003461680	

The futures contracts will be traded in the existing fixed income market structure and will be traded on price with daily cash settlement and thereafter reported for clearing to NASDAQ OMX Derivatives Markets.

[http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed\\_Income\\_Derivatives/Products/CIBOR\\_Future/](http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed_Income_Derivatives/Products/CIBOR_Future/)

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## NASDAQ OMX Connectivity

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### Market Data Connectivity

Invoicing for port fees related to Genium Consolidated Feed connections in Q2, 2010 will be sent out around September 10th, 2010. The number of ports you will be invoiced is based on your connections to GCF. Each connection/session on all accounts in GCF production will be invoiced. A copy of the production setup in test and parallel connections to failover-servers are included in a production port fee. If you need to change the number of ports invoiced and configured in GCF, please contact: [DataProducts@nasdaqomx.com](mailto:DataProducts@nasdaqomx.com)

Below is the price list market data connectivity. The full pricelist can be found here:

<http://nordic.nasdaqomxtrader.com/memberextranet/pricelists/>

Production ports	Price
Nordic ITCH Port	1500 SEK per port pair/month
Nordic ITCH Port Multicast	3000 SEK per port pair/month
Genium Consolidated Feed (TIP) Production	1500 SEK per port pair/month

OTF Test Ports	Price
Nordic ITCH Port	750 SEK per port pair/month
Nordic ITCH Port Multicast	1500 SEK per port pair/month
Genium Consolidated Feed (TIP) Test	1500 SEK per additional port pair/month*

\* A copy of the production setup in test is free of charge.

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## Genium Consolidated Feed

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### **TIP 2.2.2 in Genium Consolidated Feed on November 15th, 2010**

On November 15th, 2010 Genium Consolidated Feed TIP version will be updated to version 2.2.2. The changes to the TIP protocol includes support for Nordic @Mid implementation and other minor changes. See revision history for more details. TIP 2.2.2 will be available in test environment GCF4 from October 11th, 2010.

Protocol specification TIP 2.2.2 is available on [Genium Consolidated Feed web page](#).

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

### **Genium INET for Fixed Income project update**

Master time schedule for Genium INET Fixed income.

Main dates:

September 30th: Phase 1 functionality

November 1st: Phase 2 functionality

December 6th: Phase 3 functionality

February 14th–April 15th: Conformance testing

April 27th–May 20th: MWAT period

**June 20th Go Live**

### **Genium Consolidated Feed and TIP for Genium INET for Fixed Income**

TIP version 2.3 will be launched in GCF production to support Genium INET for Fixed Income on June 20th, 2011. The TIP 2.3 specification is now available on Genium Consolidated Feed web page. Minor changes to the Fixed Income related content will be updated later.

Two new versions of the TIP 2.2 (TIP 2.2.2 and 2.2.3) for the current source systems will be implemented in GCF before TIP 2.3 is implemented. The changes in TIP 2.2.2 and 2.2.3 will impact TIP version 2.3 which will then also be continuously updated to reflect the changes.

The GCF feed will be synchronized with the upcoming Phase 1, 2 and 3 releases of the Genium INET system for fixed income as stated above.

A detailed overview on the different TIP versions content will be found on the [Genium Consolidated Feed web page](#) and on the Member Extranet by September 10th.

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

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## Genium INET Derivatives Market Wide Tests

Market Wide tests related to the release of Genium INET for derivatives will be held starting Thursday September 23rd. The purpose of the MWATs is to test the Genium INET central systems, other connected NASDAQ OMX systems and all member applications, running in a production like manner. Thereby minimizing the risk for future incidents in production and also verifying that disturbances can be handled by NASDAQ OMX and all participants.

Three MWATs are arranged on Thursdays. The MWAT will be performed on Genium INET Production infrastructure. It is expected that the members run test scenarios and cases based on their specific needs and business processes. All necessary documents have been published on the [member web](#).

### MWAT Schedule

Genium INET MWATs are held on 18:00 – 20:05 CET

- September 23rd
- September 30th
- October 7th

### MWAT environments

MWAT is held on Genium INET pre production environment and market information is available in GCF2. Underlying prices are production values from the same day and will be static during the MWAT. GCF2 will be connected to INET OTF on MWAT days (and to INET Production otherwise).

Please report your participation and collect problem reports.

### MWAT Registration

Please fill in the registration form located on the member web and send to [GeniumINET@nasdaqomx.com](mailto:GeniumINET@nasdaqomx.com) no later than September 14th.

## NASDAQ OMX Nordic Volatility Guards

As of Sept 6, INET Nordic OTF will support the full configuration for volatility guards that will be launched in INET Nordic Production September 27th- September 30th, 2010.

### Implementation Details

The halt reason (volatility halt dynamic or static) will be clarified in stop codes disseminated via the TradeHalt (TRh) Message in GCF-TIP and the Order Book Trading Action in Nordic-ITCH. The new halt reason codes will be defined via the BasicDataTableEntry message in GCF TIP and in the new Nordic Equity TotalView-ITCH specification v1.83.

Reference data specifying the thresholds for the individual stock will be disseminated via the real time message OrderbookReferencePrice via Genium Consolidated Feed.

Price update method field in the OrderbookReferencePrice message shall be interpreted as follows: - Price Update method = 1 (ReferencePrice) for Static Volatility Guards limits - Price Update method = 2 (LastPaidPrice) for Dynamic Volatility Guards limits

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Note: The TIP message OrderbookReferencePrice is a real-time message, thus vendors querying only basic data will not receive this message. When connecting to GCF and requesting real-time data, both basic data and real-time messages are disseminated and the OrderbookReferencePrice is disseminated after the basic data for INET source.

### Time schedule

#### Reference data pre-publication in GCF :

- September 9th, 2010 – GCF pre-publication of StopCodes reference data via BasicDataTableEntry

#### Launch dates September 27th and September 30th, 2010:

A phased implementation is planned for the volatility guards.

- September 27th, 2010 - Production launch for Iceland, the Baltics, and all First North markets.
- September 30th, 2010 - Production launch for the rest of the shares and ETFs.

### New time stamps for Nordic Derivatives and NASDAQ OMX Commodities

With the release of Genium INET on October 25th, 2010 the existing data elements for time execution content will start disseminate for the submarkets that have Genium INET as the source system: NASDAQ OMX Nordic derivatives and NASDAQ OMX commodities.

TIP 2.2.0 details: 15.1. Trade

TimeExec	t	Time	10	Time, execution time.
TimestampAgreement	Ta	Time	10	Agreement time
TimestampTradeCancel	TCt	Time	10	Trade cancel time
TimestampDissemination	TDi	Time	10	Time when the trade was made public in the source system

### Known Issue: All individual trades after auction cross currently flagged with buyer as aggressive party

As of August 23rd the aggregated trade message after auction cross is replaced with the dissemination of all individual trades that is the result of the cross. The AggressiveParty (Ag) field of the disseminated Trade (TRd) messages after the auction cross is currently erroneously indicating the aggressive party being the buyer (B). The AggressiveParty (Ag) field of the Trade message after the auction cross is not to be disseminated for an auction cross trade why the recipients of GCF are recommended to disregard this field for trades executed during auctions. The error will be corrected in an upcoming GCF release.

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## NASDAQ OMX Global Data Products

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### **NASDAQ OMX Announces New Invoice Presentment and Payment Website**

NASDAQ OMX is pleased to announce the launch of a new web-based tool called Invoice Presentation – Electronic Invoice Presentment and Payment (EIPP). For the first time, Nordic customers can easily retrieve copies of invoices and quickly review open account balances. The new user friendly system is available to customers immediately. Web certificates are not required.

To access your current account and invoice information, you must register as a new user. After registration is complete, additional accounts may be added for a consolidated review of invoicing activity for your entire firm. To register as a new user, please visit the **NASDAQ OMX EIPP Website**.

**<http://www.nasdaqomx.com/whatwedo/eip/>**

### **GO GREEN with NASDAQ OMX**

In an effort to support global sustainability, NASDAQ OMX encourages all customers to convert to email delivery for invoices. If your firm presently receives invoices via standard mail in addition to email, please consider email delivery only. To request email delivery of invoices, send the following information to:

**[ndqbilling@nasdaqomx.com](mailto:ndqbilling@nasdaqomx.com)**

- The billing account number(s) for which the request applies
- The email address to which you would like invoices sent (up to 3)
- Your name and phone number

Nordic Equity TotalView-ITCH v1.84 on November 15th, 2010

On November 15th, 2010 Nordic Equity TotalView-ITCH Feed version will be updated to version 1.84. The changes to the protocol include support for Nordic @Mid implementation (see revision history for more details). Nordic Equity TotalView-ITCH v1.84 will be available for test in OTF from October 11th, 2010.

Protocol specification is available on Nordic Equity TotalView-ITCH webpage as of September 6th 2010.

**<http://nordic.nasdaqomxtrader.com/marketdata/datafeeds/NordicEquityTotalViewITCH/>**



## Release Schedule

2010

SEPTEMBER	
date	product/system
<b>Sept. 27th &amp; 30th</b>	<b>INET Nordic/Genium Consolidated Feed - Volatility guards</b>
NASDAQ OMX Nordic will introduce Volatility Guards on its Nordic and Baltic equity markets to reduce the likelihood of trading incidents and to reduce the impact of sudden and extraordinary liquidity. Testing is available in our test facility, INET OTF and GCF4.	
OCTOBER	
date	product/system
<b>October 25th</b>	<b>Genium INET for derivatives</b>
Release of new trading system that replaces current CLICK system.	
NOVEMBER	
date	product/system
<b>November 8th</b>	<b>NASDAQ OMX Vilnius to start using the euro as the trading and clearing currency</b>
NASDAQ OMX Vilnius, on July 21st announced that it has decided to start using the euro as the trading and clearing currency for shares on its regulated market.	
<b>November 8th</b>	<b>Tick size tables change in NASDAQ OMX Tallinn, Riga and Vilnius</b>
NASDAQ OMX Tallinn, NASDAQ OMX Riga and NASDAQ OMX Vilnius will change their tick size tables to three decimals in steps of 0.001 for all equities including First North Tallinn, First North Riga and First North Vilnius.	
<b>November 15th</b>	<b>Genium Consolidated Feed TIP 2.2.2</b>
Release of new TIP version 2.2.2.	
<b>November 15th</b>	<b>Nordic Equity TotalView-ITCH Feed version 1.84</b>
Nordic Equity TotalView-ITCH Feed version will be updated to version 1.84.	

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## 2011

FEBRUARY	
date	product/system
<b>February</b> (preliminary)	<b>Genium Consolidated Feed TIP 2.2.3</b>
Release of new TIP version 2.2.3. Content and confirmed date will be presented later.	
JUNE	
date	product/system
<b>June 20th</b>	<b>Genium INET for Nordic Fixed Income</b>
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.	

## System environments

### Genium Consolidated Feed production environment

GCF		Source Systems			
Application version	TIP version	Equities and related	Fixed Income	Derivatives/Commodities	Index
2.2.0	2.2.0	• INET	• SAXESS	•CLICK	• 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
<b>GCF2</b>	2.2.1	2.2.0	• INET Production (ITCH version: 1.81)	• SACTST2	• Genium INET Pre-prod • Nord Pool test	• ICS - test data • ICS_INDEX - test data • ICS_INDEX2 - test data
<b>GCF3</b>	2.3.0	2.3.0	• INET Production (ITCH version: 1.81)	• Genium INET (Fixed Income reference data)	• Nord Pool prod	• ICS - production-like data • ICS_INDEX - prod.-like data • ICS_INDEX2 - prod.-like data • ICS_FI - production-like data
<b>GCF4</b>	2.2.0	2.2.0	• INET OTF/test (ITCH version: 1.83)	• SACTST3	• CLICK Test • Nord Pool prod	• ICS - test systems

- GCF2 will be unavailable on the following dates:

- 14th – 17th September
- 27th - 28th September
- 4th – 5th October

- Please notice that there are scheduled service windows in GCF2 and GCF3 test systems every Thursday between 09:00 and 12:00 CET. During the service windows the GCF test systems may be inaccessible.

- Test data for INET Nordic Volatility guards are included in test environment GCF4.

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## Genium Consolidated Feed Connectivity

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	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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## NASDAQ OMX Nordic Market Data news subscription

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### 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

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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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