

2011-05-27

Exchange notice

IT 102/11

Genium INET Fixed Income

Issuing auctions tests

After consultation with the Danish issuers NASDAQ OMX will next week schedule Issuing Auctions for the Danish Market in the Genium INET Fixed Income Ext2 environment.

The days scheduled will be Monday May 30th and Wednesday June 1st.

Please note; if you are using test participant IDs, inform memberservices@nasdaqomx.com to ensure that you are properly authorized and configured for participating in these auctions.

Test auctions in Danish mortgage bonds

Issuer	Date	ISIN	Order book	Initiation	Close of bids	Uncross	Issued amount mDKK	No. of dec. in order price	Price dimension
Nordea	30.05.2011	DK0002023555	2NDASDROAP12_ILS	10:00	11:00	11:10	?	3	Price
		DK0002025683	NDAOASDRO13_IBY	10:00	11:00	11:10	?	2	Yield
Realkredit Danmark	30.05.2011	DK0009281511	2RD10S_13_ILS	09:00-09:15	11:00	11:10	?	3	Price
	01.06.2011	DK0009276941	4RD10S_17_ILS	09:00-9:15	11:00	11:10	?	2	Price

These scheduled tests are organized to try to make sure that as many participants as possible get a chance to test the auction functionality in a production like way.

Please observe that only the issuer is allowed to see the full order book information. Members only have access to information about their own orders, as Danish mortgage issuers use hidden, Dutch auctions.

We will be happy to organize more test auctions – also for other issuers. Please let us know if and when you want to run an issuing auction. We will then inform the members and ISVs via an IT Notice.

Questions regarding this IT-notice should be directed to:

Poul-Erik Egeberg
Fixed Income
Poulerik.egeberg@nasdaqomx.com
+45 33 77 03 61

Per Fröling
Market Readiness Fixed Income
Per.froling@nasdaqomx.com
+46 8 405 64 34

Best regards,
NASDAQ OMX