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## CURRENT PRODUCTS AND POLICIES

### Fixed income product – Nordic fixed income TotalView including market-by-order messages

Nordic fixed Income subscribers now have the option to receive market-by-order (MBO) messages for tradable markets on Stockholm and Copenhagen exchanges; in addition to the existing market-by-level (MBL) coverage that is already available today with the Nordic Fixed Income Level 2 product.

The market-by-order messages add additional pre-trade transparency in regards to:

- Segregation on market-by-order
- Participant name
- Order type

The market-by-order message dissemination is included in the entitlement Nordic Fixed Income TotalView. The product's objective being to offer the best possible trading transparency for fixed income order information.

The product is already available for account setup in GENIUM Consolidated Feed upon customer request.

Service Level	Distributor fee	Subscriber fee	Details
Nordic Fixed Income level 2	€ 2.500	€42	NASDAQ OMX Nordic Fixed Income cash, interest rates and derivatives data. Market-by-level, 5 Levels where applicable.
Nordic Fixed Income TotalView		€42 + €5	Including the dissemination of market-by-order messages for tradable markets.

Below table show the difference on market level in MBL and MBO availability between the 2 entitlements Nordic Fixed Income Level 2, and Nordic Fixed Income TotalView.

Exchange	Market	Nordic Fixed Income Level 2	Nordic Fixed Income TotalView
OMX Stockholm	STO Retail Corporate Bonds	MBL	MBL, MBO
	STO Lottery Bonds	MBL	MBL, MBO
	STO Credit Certificates	MBL	MBL, MBO
	STO Structured Products	MBL	MBL, MBO
	STO Retail Bonds	MBL	MBL, MBO
	STO Tailor Made	MBL	MBL, MBO
OMX Copenhagen	CPH Cash Bond Trading	MBL	MBL, MBO
	CHP Derivatives	MBL	MBL, MBO

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# NASDAQ OMX NORDIC & BALTIC EXCHANGES

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## Commodities

### Launch of UK Natural Gas futures

On October 3rd, 2011 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. The contracts are cash-settled against the N2EX Natural Gas Index and denominated in GBP pounds sterling.

The UK Natural Gas futures market will be added to existing Commodities products. Testing is available in GCF2 test environment. GCF ID in production environment will be communicated as soon as it is available.

Market name	Source ID	GCF prod.ID	GCF2 ID
UK Natural Gas GBP	055084	608	608

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# MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

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## Genium Consolidated Feed

### **Next release of Genium Consolidated Feed with 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. A draft-version of TIP 2.4.0 specification is available on Genium Consolidated feed web page:

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

The final 2.4.0 TIP version will be published by the end week off 39, 2011. GCF2 and GCF3 will be upgraded to 2.4.0 in week 40.

A migration document describing TIP changes in Genium Consolidated Feed version 2.4.0 will be published by the end off week 39, 2011. The document is primarily focused on data content related to the Commodity markets and the changes related to the migration. Other changes not directly related to the commodities migration (i.e. corrections, field length changes, removal of unused messages etc.) are however also included in this document. We also recommend to look for more details about changes in the TIP revision history.

### **Commodities migration to Genium INET on November 28th, 2011**

On November 28th Nasdaq OMX European Commodities trading will be migrated from CLICK to Genium INET.

In Genium Consolidated Feed Nasdaq OMX Commodities will be migrated from source CLICK with GCF source id 10 to Genium INET trading system with source id 2. Test data are available in GCF3 with GCF version 2.3.

GCF3 and GENIUM INET EXT4 will be used as test environments. A first version of GCF3 Test environment with the Commodities changes based on TIP 2.3.0 is currently available. GCF3 will be upgraded to 2.4.0 in week 40.

### **Invitation to IT Forums**

Nasdaq OMX Nordic is pleased to invite you to a new set of IT Forums. They will be held in Stockholm, Helsinki, Copenhagen, Amsterdam and London.

The seminar is targeted primarily at IT personnel, and the main objective is to inform and discuss current initiatives and upcoming services from a technical perspective.

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**Agenda:**

1. General introduction
2. Follow up from recent Genium INET projects
3. INET
  1. Native FIX
  2. Latency reduction on host
4. Genium INET
  1. ITCH protocol support
  2. Increased throughput
  3. Trade reporting
  4. Genium Risk
5. Bandwidth requirements & load predictions/calculations
6. Colocation services update and related project
  1. Colocation Premium Access Services
  2. Dedicated Gateway for Derivatives market
  3. NASDAQ OMX Carrier Demarcation (NCD) project
  4. Cross Connects

**Venues:****London**

Date: Wednesday September 28th, 2011

Time: 16:00-17:30 Local time (GMT)

Location: NASDAQ OMX London office - 131 Finsbury Pavement, London EC2A 1NT

**Copenhagen**

Date: Monday October 3rd, 2011

Time: 14:00-15:30 Local time (CET)

Location: NASDAQ OMX Copenhagen office, Nikolaj Plads 6. Copenhagen

**Stockholm**

Date: Tuesday October 4th, 2011

Time: 15:30-17:00 Local time (CET)

Location: Nasdaq OMX Office, Tullvaktsvägen 15, Frihamnen

**Helsinki**

Date: Tuesday October 11th, 2011

Time: 15:30-17:00 Local time (EET)

Location: NASDAQ OMX office, Fabianinkatu 14, Helsinki

**Registration:**

Registration:

Please register by September 23rd 2011 with Afsaneh Rezaie

[Afsaneh.rezaie@nasdaqomx.com](mailto:Afsaneh.rezaie@nasdaqomx.com), tel +46 8 405 71 75

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## Release Schedule

### 2011

OCTOBER	
date	product/system
<b>October 3rd</b>	<b>Launch of UK Natural Gas futures</b>
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. <b>Affected systems:</b> GCF, FDS	
NOVEMBER	
date	product/system
<b>November 28th</b>	<b>Genium Consolidated Feed TIP 2.4.0</b>
The next release of Genium Consolidated Feed version 2.4.0 will be in GCF production environment on November 28th, 2011. A draft-version of TIP 2.4.0 specification is available on Genium Consolidated feed web page. <b>Affected systems:</b> GCF, FDS	

## 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>	2.3.1	2.3.0	<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 2</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>	2.3.1	2.3.0	<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>	2.3.1	2.3.0	<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>

**Real-Time Market Data Emergency**

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