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February 28th 2012 **#5**

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# MARKET DATA SYSTEMS TECHNICAL FUNCTIONALITY

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## Genium Consolidated Feed (GCF)

### Next release of Genium Consolidated Feed with TIP 2.4.2 on April 23rd, 2012

The next release of Genium Consolidated Feed version 2.4.2 will be in GCF production environment on April 23rd, 2012. The changes are mainly related to added and removed basic data fields. Two new real-time messages for open interest and index factor will also be introduced. For detailed information, please see revision history in the TIP specification document.

More specific information about the introduction of the new index factor-field will be included in coming newsletters.

The final version of the TIP 2.4.2 specification will be available from February 28th on Genium Consolidated feed web page:

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

GCF2 and GCF4 test systems will be upgraded to version 2.4.2 during the service window on Thursday March 1st, 2012.

GCF3 will be upgraded to version 2.4.2 during the service window on Thursday March 8th.

CCP data will be available in GCF 4 when upgraded. (More information on CCP-related changes can be found in IT-notice here:

<https://newsclient.omxgroup.com/cds/DisclosureAttachmentServlet?messageAttachmentId=376929>)

### Commodities Launch – migration in GENIUM Consolidated Feed on March 5th, 2012

#### General information

During the weekend March 2-4th, 2012, a Genium INET Commodities migration will be performed.

On Monday March 5th, after the migration the Genium INET Commodities exchange will be included in Genium Consolidated Feed Production environment. The NASDAQ OMX Commodities will be migrate to Genium INET which is currently used for Nordic derivatives and Nordic Fixed Income. The current system for NASDAQ OMX Commodities is Click.

The Commodities market structure that will be introduced in production is currently visible in Genium Consolidated Feed test environment GCF 3.

#### Friday March 2nd

Genium Consolidated Feed will close down as normally at 23:00 CET and the migration of the production system will start. Consequently GCF will not be available.

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### **Saturday March 3rd**

Basic data load will be available at 11:00 to 15:00 CET.

Latest at 17:30 CET NASDAQ OMX will publish a ready-for-go-live IT-notice to confirm that the migration has been completed.

### **Sunday March 4th**

GCF is closed and will not be available.

### **Monday March 5th**

GCF will be ready for basic data load at 06:30 CET.

A full basic data load on Monday morning is recommended.

For more information please see:

<http://nordic.nasdaqomxtrader.com/memberextranet/geniuminetforcommodities/golive/>

### **Change to usage of TIP field: CorrectionFactor (Cf)**

As from , February 20th, 2012, on the day when a corporate action is effective the field CorrectionFactor (Cf) in the BasicDataTradable (BDt) message will be populated with the adjustment value. The adjustment value will be utilized in calculating the DiffLastPrice (Pd) field in the TradeStatistics (TSt) message but please note that no historical values previously disseminated on GCF will be adjusted due to a corporate action. The dissemination of the CorrectionFactor is introduced to support customers performing own statistical calculations and maintains adjusted historical databases.

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## Release Schedule

### 2012

MARCH	
date	product/system
<b>March 5th</b>	<b>NASDAQ OMX Commodities Genium INET migration</b>
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. <b>Affected systems:</b> GCF, FDS	
APRIL	
date	product/system
<b>April 23rd</b>	<b>Genium Consolidated Feed TIP 2.4.2</b>
The next release of Genium Consolidated Feed version 2.4.2 will be in GCF production environment on April 23rd, 2012. The changes are mainly related to added and removed basic data fields. For detailed information, please see revision history in the TIP specification document. <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
2.4.0	2.4.0	<ul style="list-style-type: none"> <li>• INET (ITCH version: 1.86)</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>	2.4.0	2.4.0	<ul style="list-style-type: none"> <li>• INET Production (ITCH version: 1.86)</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET Prod.</li> </ul>	<ul style="list-style-type: none"> <li>• Genium INET Prod.</li> <li>• Nord Pool test (CLICK source)</li> </ul>	<ul style="list-style-type: none"> <li>• ICS - test systems</li> </ul>
<b>GCF3</b>	2.4.0	2.4.0	<ul style="list-style-type: none"> <li>• INET Production (ITCH version: 1.86)</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>	2.4.0	2.4.0	<ul style="list-style-type: none"> <li>• INET OTF/test (ITCH version: 1.86)</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 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
<b>GCF Production</b>	192.176.3.132	29900	192.176.3.164	29900
<b>GCF Prod. history</b>	192.176.3.132	29909	192.176.3.164	29909
<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>

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