Nordic & Baltic Equity index migration – System and Product details

Contents

Genium Consolidated Feed (GCF)

Indexes in two of the current ICS source systems will be migrated to the new Global Index Calculator (GIC) source. Data from the new GIC source is available in GCF-test environment GCF3.

TIP 2.4.8 Specification is available on the Genium Consolidated Feed web page:
http://www.nasdaqomx.com/transactions/technicalinformation/gcf

There are updates to TIP 2.4.8 that supports the introduction of the new index calculator source, but before December 8, 2014, there will be no indexes connected to the GCF production environment from the GIC source. Index data from the GIC source is available in GCF test environment GCF3.

Indexes will keep their current GCF ID codes, ISIN and names. The new index Global Index Calculator source in GCF will have source ID: '1'. The ID codes that come from the source systems for each individual index; the *sourceId* in TIP will be new for every separate index. The new source ID codes will be the 'ticker' code, which is the same as the content of the Short name reference data. See below example indexes from two current ICS sources:

Example of current identifiers:

Name	Short name	ISIN	GCF ID	Source ID	Source system ID
OMX Stockholm 30 index	OMXS30	SE0000337842	447	141	5
NASDAQ OMX Nordic 120	NOMXN120	SE0003270875	10282	5043	6

Example of December 8, 2014 identifiers:

Name	Short name	ISIN	GCF ID	Source ID	Source system ID
OMX Stockholm 30 index	OMXS30	SE0000337842	447	**OMXS30**	**1**
NASDAQ OMX Nordic 120	NOMXN120	SE0003270875	10282	**NOMXN120**	**1**

The following TIP-fields in the following messages will not be populated for indexes with GIC as index source from and including December 8, 2014:

IndexSummary (ICI)

AccumulatedTurnover
Duration
InterestRate
IndexTurnoverCurrency
AccumulatedVolume
OldMarketCap
IndexDuration
DiffYearPer
Diff12MonPer
DiffYearNom
Diff12MonNom

File Delivery Service (FDS)

Index weight reports
Indexes that are migrated to the Global Index Calculator (GIC) will no longer generate index weights reports on File Delivery Service (FDS). Currently, the Nordic Index weights product offers index data through both the FDS and the Global Index Watch (GIW) platforms, but after December 8, 2014, this data will be available on GIW and via the Global Index FlexFile Delivery (GIFFD) FTP service.

Global Index Watch (GIW) already contains the index weights data and is available to clients now. The FTP service will hold different file formats and different URL syntax compared to the current FDS. More details are available in Global Index FlexFile Delivery (GIFFD) section below.

Indexes that are not migrated to GIC will continue to have index weights reports available on FDS until further notice.

End-of-day index reports
The format of the index end-of-day files will be TIP from December 8, 2014. The TIP-versions of the files are available today on FDS by request (DataProducts@nasdaqomx.com).

Global Index Watch (GIW)

https://indexes.nasdaqomx.com

Customers with the Nordic-Baltic and/or VINX-index weights products can already now choose to take data via FDS or GIW. As of December 8, 2014, the indexes migrated to GIC will exclusively be available in GIW and no longer in FDS.

Global Index Watch (GIW) The Standard direct source for Nasdaq index weights and components via an easy-to-use web interface. Subscribers have access to:

- Daily changes to the composition and weightings of Nasdaq indexes
- Limited corporate actions
- Essential historical data

Please fill in the below web form to get access to global index Watch (GIW):
http://www.nasdaqtrader.com/Content/AdministrationSupport/AgreementsData/datafeedrequestgiw.pdf

Data entitlements cover select index families or bundled packages at attractive rates.

List of indexes available: https://indexes.nasdaqomx.com/Index/Directory

Introduction & Product Specs to the Standard Global Index watch (GIW)

GIW Video – http://www.brainshark.com/nasdaqomx/vu?pi=zGnz6RTv1zAgBpz0

GIW Product Specs -
http://www.nasdaqtrader.com/content/technicalSupport/specifications/dataproducts/GIW_WebService_Spec_current.pdf

Global Index FlexFile Delivery (GIFFD) – Nasdaq's Premium Delivery Service

https://indexes.nasdaqomx.com/Home/FlexFileDelivery

GIFFD is a new flexible and efficient delivery service for index weighting, advance corporate action and extensive additional data for Nasdaq indexes. This premium service provides access to new products with more comprehensive data fields within the files. It also allows clients to customize their daily index files available on request through an easy-to-download platform.

GIFFD provides:

- More daily reports than GIW
- More efficient delivery
- New products with superior content
- Consolidated Index Valuation EOD & SOD
- UFF Weighting (EOD, SOD)
- Index level history file (EOD)
- Proforma File: Available prior to index rebalance
- Comprehensive Corporate Action file (Advance Notification)
- T + 5
- Buildable custom and standard product formats (available upon request)
- Group Index Valuations within one file

VINX- indexes

VINX index weights data is now available as a separate VINX entitlement in Global Index Watch (GIW) and on GIFFD.

VINX index tick data will continue to be available via GCF and remain as the only source for VINX real-time tick values.