



## GCF - Nordic and Baltic Equity Indexes Transition to Global Index Calculator

### Launch weekend details:

- From **December 8, 2014**, Nasdaq will calculate Nordic and Baltic equity indexes and related indexes via the Nasdaq Global Index Calculator.
- The new calculator will be represented as a new source in Genium Consolidated Feed (GCF).

### Launch weekend schedule for GIC source content in Genium Consolidated Feed

- **Friday December 5, 2014**  
Genium Consolidated Feed with TIP will close down as normal.
- **Saturday December 6, 2014**  
Nasdaq will publish an IT notice to confirm that the migration has been completed and Nasdaq systems are ready to go live on Monday morning. (Notice estimated to be distributed around 21:00 CET)  
IT-Notices for market data are found here:  
<http://www.nasdaqomx.com/transactions/marketdata/europeanproducts/market-data-news>
- **Monday December 8, 2014**  
GCF will be ready for basic data load at 06:30 CET.  
A full basic data load on Monday morning is required.

### Background

Effective **December 8, 2014**, Nasdaq® will start to calculate Nordic and Baltic equity indexes (Fixed Income and Commodity indexes are not affected in this step of the migration) and other related indexes via its state-of-the-art Global Index Calculator powered by Nasdaq INET® technology — the [world's fastest trading system technology](#).

In Genium Consolidated Feed (GCF), the indexes will be connected to a new source that replaces the current ICS sources. ICS sources not affected by this migration project will continue to be available in GCF.

### Changes to Genium Consolidated Feed (GCF)

Indexes in two of the current ICS source systems (Source system ID **5 & 6**) will be migrated to the new Global Index Calculator (GIC) source.

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

Index data from the GIC source is available in GCF test environment GCF3 (production-like data) and GCF4 (test data).

When migrated to Global Index Calculator source indexes will keep their current GCF ID codes, ISIN and names. The new index Global Index Calculator source in GCF 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 sourceId 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

**Please note!**

The following TIP-fields in the following messages will NOT be populated for indexes with GIC as index source:

**IndexSummary (IC) & IndexUpdate (INd)**

AccumulatedTurnover
Duration
InterestRate
IndexTurnoverCurrency
AccumulatedVolume
OldMarketCap
IndexDuration

All TIP and content changes are reflected in GCF test environment GCF3.

**Global Index Calculator source Rollback**

In case of a Global Index Calculator (GIC) rollback after and including December 8, 2014, the source for index data will revert back to the ICS sources where the indexes currently reside before December 8, 2014.

A rollback to ICS source systems will cause the *SourceSystem* tag ('s') to be changed to the old values ('5' and '6') in the *BasicDataIndex* messages (*BDIn*). An intraday rollback in GCF to ICS sources will not cause *SourceSystem* tag ('s') to update in the real-time index messages, this will be corrected the next business day.

A rollback to ICS sources will cause the source ID ('S') for an index to revert to the old id code from ICS.

### Examples:

#### Initial basic data with GIC source (1):

```
BDIn;n68422;i447;SiOMXS30;s1;SYmOMXS30;NAmOMX Stockholm 30  
Index;CUxSEK;POt1061;TYc1143;DSt19860930;VSt125;ITy1025;IPt1038;CNySE;INDr1090;INDs  
1072;INDc1077;Is1022;
```

#### After roll-back basic data with ICS source (5 & 6):

```
BDIn;n131762;i447;Si141;s5;SYmOMXS30;NAmOMX Stockholm 30  
Index;ISnSE0000337842;CUxSEK;POt1110;TYc1106;DSt19860930;VSt125;ITy1092;IPt1098;CNy  
SE;MIcXSTO;INDr197;INDc201;
```

#### Real-time messages after intra-day roll-back still uses old SourceSystem value:

```
INd;n239762;i447;s1;t090003;Vc1425.589861;Vh1425.589861;Vl1425.589861;f62400999.9;D  
d0.045983;Dy6.949801;Dm11.386178;Dn0.65523;OVa1425.589861;ITcSEK;ODXv1424.93463;
```

```
INd;n241135;i447;s1;t090004;Vc1424.995105;Vl1424.995105;f74797195.2;Dd0.004244;Dy6.  
905181;Dm11.339708;Dn0.060475;ITcSEK;
```

```
INd;n245975;i447;s1;t090005;Vc1425.477569;f77844191.2;Dd0.038103;Dy6.941376;Dm11.37  
7404;Dn0.542939;ITcSEK;
```

```
INd;n247855;i447;s1;t090006;Vc1425.496184;f78840138.9;Dd0.039409;Dy6.942773;Dm11.37  
8859;Dn0.561554;ITcSEK;
```

### Additional information

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