

## Global Data Products

December 15<sup>th</sup> 2008

### WEEKLY NEWSLETTER: 2008-47

#### NEW PRODUCTS

##### **NASDAQ OMX Announces Launch of Enhanced Global Index Watch Service**

##### [Access NASDAQ OMX Global Index Data from a Single Source](#)

NASDAQ OMX is a premier full-service global index provider specializing in the design and development of equity, fixed income and commodity indexes that are in sync with a continually changing market environment. We are dedicated to designing powerful indexes and disseminating index data from each of our markets — The NASDAQ Stock Market including PHLX indexes, NASDAQ OMX Nordic and NASDAQ OMX Baltic exchanges — and across asset classes.

As NASDAQ OMX continues to build value through the integration of NASDAQ and OMX, we are happy to introduce our new web service to our NASDAQ OMX Nordic and Baltic clients.

**Global Index Watch** provides essential index data for all NASDAQ OMX indexes via an easy-to-use web interface:

- Includes data from NASDAQ, PHLX, Nordic and Baltic indexes
- Tracks daily changes to the composition and weightings
- Reports advanced notice of Corporate Actions for selected indexes
- Maintains historical data including:
  - Index values
  - Composition
  - Weighting
  - Divisors

**Please note:** In the Nordic and Baltic regions, Global Index Watch replaces the advanced index notifications previously announced as exchange notices distributed through Global News wire, Cision and the NASDAQ OMX website. The File Delivery Service enabling automatic download of index components will remain as a complementary service to Global Index Watch.

For additional information, please refer to the [NASDAQ OMX Global Index Data Services page](#) or the [Global Index Watch page](#) on the NASDAQ OMX websites. For additional questions about this service and to sign up for a **free** trial period, contact [NASDAQ OMX Global Data Sales](#) at +1 301 978 5307 or +45 33 93 33 66.

**GENIUM Consolidated Feed® MIGRATION PROJECT****TIP-2.0.0.4 in test environments GCF2 and GCF3**

From December 12<sup>th</sup> 2008 the version of the TIP in test environments GCF2 and GCF3 is TIP 2.0.0.4. The specification for TIP 2.0.0.4 is since before available on the [GENIUM extranet](#).

**MDDL will continue to be the format in close- and basic data files**

When GENIUM Consolidated Feed is launched on February 2<sup>nd</sup>, 2009, the distribution format of the close and basic data files will continue to be MDDL. A separate migration process for changing the file format will be implemented later in 2009.

**Market wide tests and technical conformance – additional date December 16<sup>th</sup> added**

On **December 16<sup>th</sup>** a second market wide test for those that did not participate in the first round on November 22<sup>nd</sup> will be conducted to make sure that feed subscribers can connect to the system in line with the instructions and stress test the environment. The market wide tests will be performed in the test environment GCF2. During the test NASDAQ OMX will monitor customer technical behavior to ensure that connected applications cannot disturb operations of the market data system. A document describing the test scenarios is now available on the [GENIUM extranet](#). If you are planning to participate and have not yet signed up then send email to: [GCFMigration@nasdaqomx.com](mailto:GCFMigration@nasdaqomx.com).

Please note that it is mandatory to attend a market wide test session. If you have already conducted the test but experienced problems with the test cases during the first MWT we recommend you to sign-up for the December 16<sup>th</sup> MWT to confirm your technical behavior.

**Service price (15.30 price) for the Danish Equity market**

As previously communicated, the so called 15.30 service price for the Danish equity market will be discontinued in the Afeed-message: AfeedShareServicePriceAndTurnover. As a replacement an extra OrderbookSummary message will be sent out for affected Danish markets at 15.30 CET. This solution does not totally equal the old Afeed service price since there will be differences in the implementation:

- No new fields are required to be implemented. The indication that it is the Service Price will be based on that the OrderbookStateCode field = 6- Continuous trading (COTR) and the TimeExec field. The field AveragePrice will function as the service price.
- The cancellation time of 10 minutes that is included in the current Service price calculation will not be included in the AveragePrice that is disseminated in the OrderbookSummary (OBs) message.
- The Service price is calculated and disseminated on orderbook level and not on ISIN level, and the orderbook id will be the key to use.
- As an end of day value, a second OrderbookSummary message will also be sent out at the same time as the second instance of the current service price is disseminated (Approximately at 17.20 CET). There will also be the regular OrderbookSummary message after closing as usual.

## NASDAQ OMX Nordic Markets update

### NASDAQ OMX to disseminate new indexes in TARGIN on January 2<sup>nd</sup>, 2009

On January 2<sup>nd</sup>, 2009 NASDAQ OMX will begin disseminating two new indexes. The new indexes will become a part of the Nordic equity product. They will be available through TARGIN and File Delivery System (FDS).

TARGIN ID codes will be presented when available. The two new indexes are:

Ticker code	Full name	SAXESS ID
OMXSUSTSECAPGI	OMX GES Sustainability Sweden Cap Gross Index	2367
OMXSUSTSECAPPI	OMX GES Sustainability Sweden Cap Price Index	2368

### CLICK/SECUR, External Trade Reporting

From Monday March 2<sup>nd</sup> 2009 NASDAQ OMX Derivatives Markets will in addition to NT, Normal Trade, make two new Trade types available for the members when performing external trade reporting. Members will be given access to a new external Trade Report Class, TRCE2, which will include the following trade types:

- **NT, NORMAL TRADE:** Default trade type. Only accepted if the reported price is at or within spread. Updates all trade statistics.

- **OS, OUTSIDE SPREAD:** Shall be used if NT is not applicable but the agreed price has been at or within spread during a period of five minutes prior to the application for Registration. No validation of reported price. Doesn't update last paid price or last paid volume in trade statistics.

- **EG1, EXCHANGE GRANTED:** 1 If neither NT nor OS are applicable EG1 shall be used if the agreed price has been at or within spread during the day of the application for Registration. No validation of reported price. Doesn't update last paid price or last paid volume in trade statistics.

For traders using CLICK Trade XT clients no changes have to be done. The list of available trade types will be updated automatically.

For 3rd party trading applications, Trade type is specified in the MO5 transaction. In order to use the additional trade types, DQ45 is the query to be used for populating the list of available trade types. For details regarding this, please see the OMex System Programmer's Manual.

The described changes are implemented in External Test Environments from Friday November 28<sup>th</sup> 2008.

**HEXTech calculation ceases December 30<sup>th</sup>, 2008**

As of January 1<sup>st</sup>, 2009, the HEXTech index (FI0008900436) will no longer be calculated. The last index value and index report will be sent after the market close on December 30<sup>th</sup>, 2008.

**TEST ENVIRONMENTS**

**Maintenance on CLICK test systems**

The CLICK/SECUR external test system 1 (previously designated SEOMMC) and external test system 3 (previously designated SEOMMT) will be closed for maintenance during the following periods:

System: Date: Hours of outage (CET):

Ext test system 1 2008-12-16 08:00-10:00 CET and open again for testing between 10:00-15:00

Ext test system 3 2008-12-17 08:00-10:00 and open again for testing between 10:00-23:00

**TARGIN**

	Version	SAXESS connection	CLICK connection	Notes
TARGIN 1	1.8.1	Production	Production	· ICS (Index Calculation System) production data.

**GENIUM Consolidated Feed**

The GCF test feeds are based on GENIUM Consolidated Feed TIP 2.0.0.4 specification that is available on the [GENIUM extranet](#).

Use the old TARGIN environment user account information to login to corresponding GCF environment.

	Version	SAXESS connection	CLICK connection	Notes
GCF2	2.0.0.4	SAXTST1	Test (SEOMMC)	· ICS (Index Calculation System) production data.
GCF3	2.0.0.4	Production	Production	Please note that GCF3 is not a dual site as stated in GCF Newsletter #7.

More details can be found in GENIUM Consolidated Feed Newsletter # 7 that is available on the [GENIUM extranet](#).

Best Regards,  
NASDAQ OMX – Global Data Products