

Global Data Products

December 22nd 2008

WEEKLY NEWSLETTER: 2008-48

This is the last Global Data Products Newsletter of the year 2008, and the next one will come out in the start of 2009 after the holidays. Thank you for 2008 and we now look forward to all the things that will happen in 2009. We are sure that it will be an exciting year.

NEW RELEASES

Corporate Actions and Accounting Data release 1.5 on January 12th

Insider trades

By the release of Corporate Actions and Accounting Data content version 1.5 we introduce information of Insider trades for all the Nordic markets (SE, DK, FI, NO, ICE)

Norwegian market

From January 12 we provide data for the Norwegian market (Oslo Boers). Both Corporate Actions and Accounting Data are included. Also the Swedish exchanges Aktietorget and NGM are included by this release.

Data content by the 1.5 release:

- NASDAQ OMX Nordic Exchanges including First North (SE,DK,FI,ICE)
- Oslo Boers (NO)
- Aktietorget (SE)
- NGM (SE)

Time stamp

Time stamps are added to easily follow up on time to market for the Corporate Action product. The Corporate Action events are typed and sent directly after a disclosure is made by an issuer.

The XML schema is changed according to new content described in the file [CAADS Schema Changes.xls](#) at the Vendor Web.

There will be no changes to the Accounting Data definitions by this release.

The test environment by this release is

- TARGIN1 for Targin
- For the web service:

<https://caadstest-ext.omxgroup.com/AccountingDataWebClient/>

<https://caadstest-ext.omxgroup.com/CorporateActionWebClient/>

For more information regarding NASDAQ OMX Corporate Action and Accounting data products please see the web:

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

GENIUM Consolidated Feed® MIGRATION PROJECT

TIP-2.0.0.4 in test environments GCF2 and GCF3

From December 12th 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 2nd, 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.

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 cancelation 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 2nd, 2009

On January 2nd, 2009 NASDAQ OMX will begin disseminating two new indexes. The new indexes will be included in the Nordic equity and index products. They will be available through TARGIN and File Delivery System (FDS). The new indexes will be available in TARGIN production from December 22nd 2008, but will be active from January 2nd, 2009

Ticker code	Full name	SAXESS ID	TARGIN ID
OMXSUSTSECAPGI	OMX GES Sustainability Sweden Cap Gross Index	2367	7046
OMXSUSTSECAPPI	OMX GES Sustainability Sweden Cap Price Index	2368	7048

NASDAQ OMX to rebrand index in TARGIN on January 2nd 2009

On January 2nd, 2009 NASDAQ OMX rebrand Oviktat Sverige Index, FOX, to OMX Stockholm 50 Equal Weighted, OMXS50EW. The index is an equal weighted consisting of the 50 most traded securities listed on NASDAQ OMX Stockholm. The index will be included in the Nordic equity and index products and will be available through Targin and File Delivery System (FDS).

The index has a base date of December 28, 2001 with base value 100. The index will be disseminated every 60 seconds in TARGIN.

Ticker code	Full name	SAXESS ID	TARGIN ID
OMXS50EW	OMX Stockholm 50 Equal Weighted	1929	5966

HEXTech calculation ceases December 30th, 2008

As of January 1st, 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 30th, 2008.

TEST ENVIRONMENTS

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.

Best Regards,
NASDAQ OMX – Global Data Products