NASDAQ Global Index Watch (GIW)
Secure Web Service 3.0b Access

Contents

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1 Overview

Global Index Watch

NASDAQ OMX Global Index Watch (GIW) provides full access to NASDAQ OMX global index offerings. It is an indispensable tool for investment professionals who track NASDAQ OMX indexes or trade products based on those indexes.

NASDAQ OMX offers direct access to global index data via GIW. Available from many of the key data vendors or our easy-to-use web interface, GIW provides index weights and components, including advanced notification of corporate actions, as well as real-time, daily and historical index values for NASDAQ OMX indexes.

NASDAQ OMX allows access to a variety of asset classes as well as packaging these into "families" of indexes. For further information about accessing NASDAQ OMX weights and components data please contact Global Data Products at +1 301 978 5307 or +45 33 93 33 66.

2 Web Service Introduction

Web services are predefined file formats that can be automated for retrieval into your systems for use and analysis. Providing an "On Demand" current view of what is available at the precise moment that the web service is run, this specification document outlines the file format for the GIW Secure Web Service. The Web Service provides the most recent and archived list of weightings, historical data and corporate actions for covered indexes.

2.1 Equity Weightings Data Service

With the recent expansion of our Global Index Family, NASDAQ OMX launched the second phase of the NASDAQ Global Index Family, which resulted in more than 20,000 new NASDAQ Global indexes. In support of this new launch NASDAQ will introduce new Equity Weightings and Equity Corporate Action UFF files for the GIW Web Services. These new services will provide additional details in order to support the global nature of the indexes. We intend to support the current versions and new versions of the GIW Equity Web Services for a period of time in order to allow clients time to migrate to the new service formats.

Please refer to section 6 for the new file formats.

3 Architecture

NASDAQ OMX has modified the authentication process for fetching files from the GIW Secure Web Service. NASDAQ OMX is making this change in an effort to meet industry security standards. For a list of indexes available please visit the index directory list on the GIW website.

URL:
(https://indexes.nasdaqomx.com/reports2/UFFWeighting.ashx?IndexSymbol=ABCD&Date=YYYY-MM-DD&Type=pipe&FileType=SOD)

Clients are required to replace username and password with their unique assigned logon credentials from NASDAQ OMX. Additional authentication examples are available upon request.

Sample Calls
Using CURL:
curl -k –d "username=xxx&password=yyy" "url"

Using WGET:
wget –q --no-check-certificate --post-data "username=xxx&password=yyy" "url"

4 Output Formats

GIW data output can be provided in pipe (|) or "csv" (,) delimited, ASCII-text format. To reduce the download time, NASDAQ OMX will not include extra spaces or leading/trailing zeros for any fields. Additionally, fields that contain no data will not be populated, data will be returned with two delimiters in a row.

5 Data Service Formats

As a subscriber to the GIW, clients can access the secure web services and receive access to the following information:

- Component Weighting Data
- Corporate Action Information for covered indexes
- History index values

6 Unified File Format (UFF) Weightings Service

The UFF data service is the premier weightings service and should be used for all index queries. All new index families will now only be supported via one of the new UFF services effective March 1, 2012.

6.1 *Equity-based indexes Weightings Service*

In response to customer requests, NASDAQ OMX has standardized its file formats for all of its equity-based indexes on GIW. The UFF is intended to provide a more robust offering that allows the delivery of index weightings content covering the global marketplace. Data recipients have requested this additional information in order for their systems to more accurately track the equity indexes and to map the data elements within their databases.

Input Format
The service takes in the following parameters:

- **IndexSymbol** – format uses the assigned instrument ID;
- **Date of Weightings File** - format yyyy-mm-dd
- **Type** – format provided as either pipe(|) or csv(,); default is pipe
- **FileType** – values are either 'SOD' (for start of day requests), 'EOD' (for end of day requests) or 'PRO' (for Pro Forma request)

Where XXXXXX = assigned instrument ID, ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= whether the request is Start of Day or End of Day

https://indexes.nasdaqomx.com/reports2/UFFweighting.ashx?IndexSymbol=XXXXXX&Date=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: NDX2013-11-11|EOD or NDX2013-11-15|PRO	Varchar (35) – Alphanumeric (including special characters)
File Type	Indicates the report type requested. Allowable values are: • 'EOD' – End of Day • 'SOD' – Start of Day • 'PRO' – Pro Forma	Varchar (3) – Alphanumeric
Weightings Content		
Data Field	**Description**	**Max Field Size / Attribution**
Symbol	Unique identifier of the index security assigned by its Exchange or other marketplace.	Varchar (18) – Alphanumeric (including special characters)
Closing Price	For EOD files, the last regular way trade or quote received from the Exchange for the index security. For NASDAQ securities it is the last sale price on NASDAQ which normally would be the NASDAQ Official Closing Price (NOCP). For SOD files, the previous day's Local Closing Price is adjusted for corporate actions (if any).	Varchar (53) – Numeric (including decimal point)
Market Value	Calculated value: Index Shares * Local Closing Price * FX Rate	Varchar (53) – Numeric
Index Shares	The number of shares representing an index security within the index.	Varchar (53) – Numeric (including decimal point)

Index Weight	Calculated Value: Market Value / Index Market Value	Varchar (15) – Numeric (including decimal point)
Company Name	The name of the issuer of the index security.	Varchar (100) – Alphanumeric (including special characters)
SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) – Alphanumeric
Exchange	The exchange from which the Local Closing Price of the index security is utilized. NASDAQ OMX will support the ISO 10383 standard, an ISO standard for "Codes for exchanges and market identification" (MIC): it defines codes for stock markets. This standard is updated frequently and the latest published standard is available at the maintenance organization of ISO 10383.	Varchar (4) – Alphanumeric
Currency	Local currency in which the underlying index security is traded on its Exchange, using ISO 4217.	Varchar (3) – Alphanumeric
FX Rate	Rate at which the Currency is converted into the Index Currency.	Varchar (23) – Numeric (including decimal point)
Free Float Factor	The adjustment applied to the Shares to represent availability of shares to investors.	Varchar (12) – Numeric including decimal point
Country	Country code is variable and is determined by the index calculation methodologies follows the ISO 3166-1 standard. NASDAQ OMX may use one of the following country code classifications: **Country of Domicile** - represents the country of domicile. **Country of Incorporation** - identifies the country in which the company is incorporated or legally registered. **NQGI Country Code** – identifies the country, as assigned by NASDAQ Global Indexes	Varchar (2) – Alpha
Industry Code	Industry classification or industry codes organize companies into industrial groupings based on similar production processes, similar products, or similar behavior in financial markets.	Varchar (4) - Numeric
Index Symbol	The identifier or ticker symbol representing the index	Varchar (18) – Alphanumeric (including special characters)
CUSIP	CUSIP is a unique nine-character alphanumeric code appearing on the face of each stock or bond certificate that is assigned to an index security by Standard & Poor's Corporation. **Please Note:** CUSIP information is fee liable and is populated as a service for our clients. It is the client's responsibility to have proper approval from CUSIP authority prior to use or storage if this data.	Varchar (9) – Alphanumeric (including special characters)
Third Party Assigned ID	**Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (20) – Numeric
ISIN	International Securities Identification Number (ISIN) uniquely identifies an index security.	Varchar (12) – Alphanumeric (including special characters)

	Its structure is defined in ISO 6166. The ISIN code is a 12-character alphanumeric code that does not contain information characterizing financial instruments but serves for uniform identification of an index security at trading and settlement. **Please Note:** ISIN information is fee liable and is populated as a service for our clients. It is the client's responsibility to have proper approval from ISIN authority prior to use or storage if this data.	
Security Shares	Number of shares representing an index security prior to any capping or float adjustment, in accordance to each Index methodology.	Varchar (53) - Numeric
Capping Factor	Adjustment factor for capped indexes.	Varchar (53) – Numeric including decimal point
Security Dividend Market Value	Represents the index securities dividend market values Dividend Market Value = Cash dividend * index shares per security	Varchar (53) – Numeric (including decimal)
Footer		
Data Field	**Description**	**Max Field Size / Attribution**
Index Market Value	Calculated value: Aggregate Market Value of all Index Securities	Varchar (53) – Numeric (including decimal)
Total Index Shares	Calculated value: Aggregate Index Shares of all Index Securities	Varchar (53) – Numeric (including decimal)
Index Weight	Represents the summation of the market percentage of all component securities within the index.	Varchar (15) – Numeric (including decimal point)
Net Change	Represents the difference between the current tick value and the prior day's closing tick value for a given index. Calculated value: Prior day's closing index value – Current Index Value **Note:** This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
High	The highest calculated value for an index during the trading day. **Note:** This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Low	The lowest calculated value for an index during the trading day. **Note:** This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Divisor	Calculated value: Index Market Value / Current Index Value The Divisor is a number that is adjusted periodically (due to component changes and corporate actions) to ensure continuity of an index.	Varchar (53) – Numeric (including decimal point)
Current Index Value	This field reflects the final calculated value for an instrument for the defined trade date. This value may be adjusted for corporate actions	Varchar (53) – Numeric (including decimal point)

	from prior days.	
Index Dividend Point	Calculated value: Index Dividend Market Value / Divisor	Varchar (16) – Numeric (including decimal point)
Index Dividend Market Value	Calculated value: Aggregate dividend market value of all Index Securities	Varchar (53) – Numeric (including decimal)
Base Value	Index Value at inception.	Varchar (12) – Numeric (including decimal point)
Trade Date	Date of the report. YYYY-MM-DD (2011-02-17)	Varchar (10) – Alphanumeric (including special characters)
SOD/EOD	Data contained in the message represents the start-of-day or end-of-day data. Allowable values: • **SOD** – Start-of-day adjusted for overnight corporate actions • **EOD** – End-of-day positions for the given trade data	Varchar (3) – Alphanumeric
Index Symbol	The identifier or ticker symbol representing the index	Varchar (18) – Alphanumeric (including special characters)
Index Name	Index name as defined by the Market of Origin. Due to dependencies on Market of Origin naming protocols and field size limit, index name may be abbreviated.	Varchar (100) – Alphanumeric (including special characters)
Index Currency	The currency in which the Index Market Value and Index Dividend Market Value are reported using ISO 4217.	Varchar (3) – Alphanumeric
Index Family	**Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (56)
ISIN	**Please Note:** This value is not currently supported and will be implemented in the near future. International Securities Identification Number (ISIN) uniquely identifies an index security. Its structure is defined in ISO 6166. The ISIN code is a 12-character alphanumeric code that does not contain information characterizing financial instruments but serves for uniform identification of an index security at trading and settlement.	Varchar (12) – Alphanumeric (including special characters)

6.2 Corporate Actions Data Service:

Corporate Actions Data Service is based on the current corporate actions data service with additional fields. The corporate actions service includes the following data element in order to facilitate the global nature of these indexes:

- SEDOL

Please Note: SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access. If the user is NOT entitled to receive SEDOLs, the SEDOL field will be blank.

The service takes in the following parameters:

- **IndexSymbol** – format uses the assigned instrument ID;
- **Start Date** - format yyyy-mm-dd
- **EndDate** - format yyyy-mm-dd
- **Type** – format provided as either pipe(|) or csv(,); default is pipe

Where XXXXXX = GIDS assigned instrument ID and ZZZZ = clients preferred return of data stream (pipe or csv)

https://indexes.nasdaqomx.com/reports2/corpActionsPlus.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ

Optional Input Format to return changes since last request

By including an optional input, in place of the start and end dates, the client can receive a return of just the changes since the last client update request (Delta Date).

- **IndexSymbol** – format uses the assigned instrument ID;
- **Delta Date** – format mm/dd/yyyy hh:mm:ss (time represented as 24 hour input)
- **Type** – format provided as either pipe(|) or csv(,); default is pipe

Where XXXXXX = GIDS assigned instrument ID; mm/dd/yyyy hh:mm:ss = optional input of date and time of last record (Delta Date) pull and ZZZZ = clients preferred return of data stream (pipe or csv);

https://indexes.nasdaqomx.com/reports2/corpActionsPlus.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ

The data fields are as follows:

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2010-03-30	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Length / Attribution**
ID	Assigned ID value in the NASDAQ OMX GIW service	Varchar (9) – Numeric
Effective Date	Date the corporate action will take effect and may include a date later than the current date.	Field Length (8) – Numeric represented as (YYYYMMDD)
Current Symbol	The current identifier or ticker symbol of the index security.	Varchar (18) - Alphanumeric (including special characters)

New Symbol	The new identifier or ticker symbol of the index security.	Varchar (18) - Alphanumeric (including special characters)
Current SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) - Alphanumeric
New SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) - Alphanumeric
Current Company Name	The current name of the issuer of the index security.	Varchar (50) - Alphanumeric (including special characters)
New Company Name	The new name of the issuer of the index security.	Varchar (50) - Alphanumeric (including special characters)
Current Index Shares	This field represents the current number of shares for an issue within a given index and is based on the specific index's Calculation Method.	Varchar (53) - Numeric (including decimal point)
New Index Shares	This field represents the new number of shares for an issue within a given index and is based on the specific index's Calculation Method.	Varchar (53) - Numeric (including decimal point)
Reason	This represents the reason for the corporate action. Allowable values currently defined: o Addition o Adjustment o Component Change o Deletion o Divisor Change o Index News o Name Change o Name and Symbol Change o Quarterly o Share Change o Special Corporate Action o Stock Split o Stock Dividend o Symbol Change o Update o SEDOL	Variable
Split Ratio	Represents the split ratio to take place on effective date	Variable – Alphanumeric represented as (#:# 0r ##:#) 2:1
Comments	Free form space available for comment	Variable
Last update date/time	This field represents the last time that the record was updated.	Varchar (19) - Alphanumeric represented as (MM/dd/yyyy HH:mm:ss)
Deleted Flag	This field represents if a record has been deleted from previous files.	Field Length (1) – Alphanumeric allowable values: Empty: consecutive delimiters (,, or ||) Deleted: "D"

6.3 History Service:

This service will return to the client data representing the historical daily summary information related to a specific index identified in the web query. This is the standard weightings data service format and unless defined in subsequent sections will be used for the majority of our index families.

Input Format

The service takes in the following parameters:

- **IndexSymbol** – format uses the assigned instrument ID;
- **Start Date** - format yyyy-mm-dd
- **EndDate** - format yyyy-mm-dd
- **Type** – format provided as either pipe(|) or csv(,); default is pipe
- **FileType** – values are either 'SOD' (for start of day requests) or 'EOD' (for end of day requests)

Where XXXXXX = GIDS assigned instrument ID,ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= whether the request is Start of Day or End of Day. Example:
https://indexes.nasdaqomx.com/reports2/history.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2010-03-30|EOD	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Size / Attribution**
Trade Date	Represents the trade date for the index	Field Length (8) – Numeric represented as (YYYYMMDD)
Index Value	This field reflects the final calculated value for an instrument for the defined trade date. This value may be adjusted for corporate actions from prior days.	Varchar (12) - Numeric (including decimal point)
Net Change	This field reflects the difference between the current tick value and the prior day's closing tick value for a given instrument. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
High	This field reflects the highest calculated value for an instrument during the business day. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
Low	This field reflects the lowest calculated value for an instrument during the business day. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
Total Index Shares	Represents the summation of the index shares of all component securities within the index.	Varchar (53) – Numeric (including decimal)
Total Market Value	This field reflects the closing Market Value at the end of day trade reporting for the instrument identified in the message.	Varchar (53) - Numeric (including decimal)
Divisor	The Divisor is a number that is adjusted periodically (due to component changes and corporate actions) to ensure continuity of an index. This value is used in the index calculations.	Varchar (53) - Numeric (including decimal)
Index Dividend Point	Index Dividend Point = Dividend Market Value/Divisor	Varchar (9) – Numeric 9
Dividend Market Value	Represents the summation of all index securities dividend market values	Varchar (19) - Numeric

	Dividend Market Value = Cash dividend * index shares per security	
Base Value	Index Value at inception (as adjusted)	Varchar (12) - Numeric (including decimal point)

7 Fixed Income Data Services

7.1 Nordic Fixed Income Weightings Data Service

This service will return to the client a data stream representing the weightings and component information related to the specific Nordic fixed income index identified in the web query.

Input Format

The service takes in the following parameters:

- **IndexSymbol** – format uses the assigned instrument ID;
- **Date of Weightings File** - format yyyy-mm-dd
- **Type** – format provided as either pipe(|) or csv(,); default is pipe
- **FileType** – values are either 'SOD' (for start of day requests) or 'EOD' (for end of day requests)

Where XXXXXX = GIDS assigned instrument ID, ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= whether the request is Start of Day or End of Day

https://indexes.nasdaqomx.com/reports2/FIweighting.ashx?IndexSymbol=XXXXXX&Date=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12|EOD	Varchar (24) – Alphanumeric (including special characters)
Index Name	Index Name	Varchar(18) – Alphanumeric (including special characters)
Index Value	This field reflects the final calculated value for an instrument for the defined trade date.	Varchar(12) – Alphanumeric (including special characters)
SOD Index Value	Start of day Index Value	Varchar(12) – Alphanumeric (including special characters)
Divisor	Divisor for the Index, expressed in index base currency. The Divisor is a number that is adjusted periodically (due to component changes and corporate actions) to ensure continuity of an index. This value is used in the index calculations.	Varchar(53) – Alphanumeric (including special characters)
SOD Divisor	Start of day Index divisor	Varchar(53) – Alphanumeric (including special characters)
Market Cap	Index market capitalization.	Varchar(53) – Alphanumeric (including special characters)
SOD Market Cap	Start of day Market Cap	Varchar(53) – Alphanumeric (including special characters)
Control Value	Market Cap from end of previous trade day	Varchar(53) – Alphanumeric (including special characters)
Yield	Yield for the index	Varchar(20) – Alphanumeric (including special characters)
SOD Yield	Start of day Yield for index	Varchar(20) – Alphanumeric (including special characters)
Index Coupon	Index coupon	Varchar(20) – Alphanumeric (including special characters)
Price Risk	Index Price Risk	Varchar(20) – Alphanumeric (including special characters)
Duration	Index duration value calculated as Macaulay's duration	Varchar(20) – Alphanumeric (including special characters)

Mod. Duration	Index duration value calculated as Modified duration	Varchar(20) – Alphanumeric (including special characters)
Convexity	Index Convexity	Varchar(20) – Alphanumeric (including special characters)
Nom. Amount	Index nominal amount	Varchar(53) – Alphanumeric (including special characters)
SOD Nom. Amount	Start of day Index Nominal Amount	Varchar(53) – Alphanumeric (including special characters)
No. of Constituents	Accumulated number of active Security Constituents for the Index	Varchar(4) – Alphanumeric (including special characters)
Constituents Added	Number of constituents added since previous day.	Varchar(4) – Alphanumeric (including special characters)
Constituents Removed	Number of constituents removed since previous day.	Varchar(4) – Alphanumeric (including special characters)
ISIN	ISIN for index. ISIN is an unambiguous international identification of assets in accordance with ISO Standard 6166. ISIN stands for International Securities Identification Number.	Varchar(12) – Alphanumeric (including special characters)
Weightings Content (Detail)		
Data Field	Description	**Max Field Size / Attribution**
Symbol	The identifier or ticker symbol of the index security.	Symbol: Varchar(14)
ISIN	ISIN for the security. ISIN is an unambiguous international identification of assets in accordance with ISO Standard 6166. ISIN stands for International Securities Identification Number.	Varchar(12) – Alphanumeric (including special characters)
Nom. Amount	Constituent Nominal Amount	Varchar(53) – Alphanumeric (including special characters)
SOD Nom. Amount	Start Of Day Constituent Nominal Amount	Varchar(53) – Alphanumeric (including special characters)
Yield	Constituent Yield represents the yield to maturity (compounded if it's a coupon paying bond, simple if it's a TBill) expressed in annual terms	Varchar(20) – Alphanumeric (including special characters)
Yield Corr. Price	Constituent Yield corresponding price	Varchar(18) – Alphanumeric (including special characters)
SOD Yield	Start of day Constituent Yield	Varchar(20) – Alphanumeric (including special characters)
SOD Yield Corr. Price	Start of day Constituent Yield corresponding price	Varchar(18) – Alphanumeric (including special characters)
Accrued Interest	Constituent Accrued Interest	Varchar(20) – Alphanumeric (including special characters)
Duration	Index duration value calculated as Macaulay's duration	Varchar(20) – Alphanumeric (including special characters)
Mod. Duration	Constituent duration value calculated as Modified duration	Varchar(20) – Alphanumeric (including special characters)
Convexity	Constituent convexity	Varchar(20) – Alphanumeric (including special characters)
Price Risk	Constituent price risk measure which can be defined as the number of percent a bond will lose when the yield rise one percent.	Varchar(20) – Alphanumeric (including special characters)
Market Cap	Constituent market capitalization	Varchar(53) – Alphanumeric (including special characters)
SOD Market Cap	Start of day constituent market cap	Varchar(53) – Alphanumeric (including special characters)
Weight	Constituent weight	Varchar(10) – Alphanumeric (including special characters)

7.2 Nordic Fixed Income Events Service:

This service will return to the client a stream representing the corporate action (event) information related to the specific Nordic fixed income index identified in the web query. This service will also allow the client to enter a future date and if an advance event exists the stream will include this data with the effective date populated.

Input Format

The service takes in the following parameters:

- **IndexSymbol** – format uses the assigned instrument ID;
- **Start Date** - format yyyy-mm-dd
- **EndDate** - format yyyy-mm-dd
- **Type** – format provided as either pipe(|) or csv(,); default is pipe

Where XXXXXX = GIDS assigned instrument ID and ZZZZ = clients preferred return of data stream (pipe or csv)

https://indexes.nasdaqomx.com/reports2/corpActionsPlus.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ

Optional Input Format to return changes since last request

By including an optional input, in place of the start and end dates, the client can receive a return of just the changes since the last client update request (Delta Date).

- **IndexSymbol** – format uses the assigned instrument ID;
- **Delta Date** – format mm/dd/yyyy hh:mm:ss (time represented as 24 hour input)
- **Type** – format provided as either pipe(|) or csv(,); default is pipe

Where XXXXXX = GIDS assigned instrument ID; mm/dd/yyyy hh:mm:ss = optional input of date and time of last record (Delta Date) pull and ZZZZ = clients preferred return of data stream (pipe or csv);

https://indexes.nasdaqomx.com/reports2/corpActionsPlus.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2010-03-30	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Length / Attribution**
ID	Assigned ID value in the NASDAQ OMX GIW service	Varchar (9) - Numeric
Effective Date	Date the corporate action will take effect and may include a date later than the current date.	Field Length (8) – Numeric represented as (YYYYMMDD)
Current Symbol	The current identifier or ticker symbol of the index security.	Varchar (18) - Alphanumeric (including special characters)
New Symbol	The new identifier or ticker symbol of the index security.	Varchar (18) - Alphanumeric (including special characters)
Current SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares.	Varchar (12) - Alphanumeric

	Please Note: SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	
New SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) - Alphanumeric
Current Company Name	The current name of the issuer of the index security.	Varchar (50) - Alphanumeric (including special characters)
New Company Name	The new name of the issuer of the index security.	Varchar (50) - Alphanumeric (including special characters)
Current Index Shares	This field represents the current number of shares for an issue within a given index and is based on the specific index's Calculation Method.	Varchar (53) - Numeric (including decimal point)
New Index Shares	This field represents the new number of shares for an issue within a given index and is based on the specific index's Calculation Method.	Varchar (53) - Numeric (including decimal point)
Reason	This represents the reason for the corporate action. Allowable values currently defined: o Addition o Adjustment o Component Change o Deletion o Divisor Change o Index News o Name Change o Name and Symbol Change o Quarterly o Share Change o Special Corporate Action o Stock Split o Stock Dividend o Symbol Change o Update	Variable
Split Ratio	Represents the split ratio to take place on effective date	Variable – Alphanumeric represented as (#:# 0r ##:#) 2:1
Comments	Free form space available for comment	Variable
Last update date/time	This field represents the last time that the record was updated.	Varchar (18) - Alphanumeric represented as (MM/dd/yyyy HH:mm:ss)
Deleted Flag	This field represents if a record has been deleted from previous files.	Field Length (1) – Alphanumeric allowable values: Empty: consecutive delimiters (,, or ||) Deleted: "D"

7.3 Nordic Fixed Income History Service:

This service will return to the client data representing the historical daily summary information related to a specific Nordic fixed income index identified in the web query.

Input Format

The service takes in the following parameters:

- IndexSymbol – format uses the assigned instrument ID;
- Start Date - format yyyy-mm-dd
- EndDate - format yyyy-mm-dd
- Type – format provided as either pipe(|) or csv(,); default is pipe
- FileType – values are either 'SOD' (for start of day requests) or 'EOD' (for end of day requests)

Where XXXXXX = GIDS assigned instrument ID,ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= whether the request is Start of Day or End of Day. Example:
https://indexes.nasdaqomx.com/reports2/FIhistory.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2010-03-30|EOD	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Size / Attribution**
Trade Date	Represents the trade date for the index	Varchar (8) –(YYYYMMDD)
Index Value	This field reflects the final calculated value for an instrument for the defined trade date. This value may be adjusted for corporate actions from prior days.	Varchar (12) - Numeric (including decimal point)
Net Change	This field reflects the difference between the current tick value and the prior day's closing tick value for a given instrument. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
High	This field reflects the highest calculated value for an instrument during the business day. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
Low	This field reflects the lowest calculated value for an instrument during the business day. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
Total Index Shares	Represents the summation of the index shares of all component securities within the index.	Varchar (53) – Numeric (including decimal)
Total Market Value	This field reflects the closing Market Value at the end of day trade reporting for the instrument identified in the message.	Varchar (53) - Numeric (including decimal)
Divisor	The Divisor is a number that is adjusted periodically (due to component changes and corporate actions) to ensure continuity of an index. This value is used in the index calculations.	Varchar (53) - Numeric (including decimal)
Index Dividend Point	Index Dividend Point = Dividend Market Value/Divisor	Varchar (9) – Numeric 9
Yield	Yield for the index	Varchar (10) - Numeric (including decimal)
Index Duration	Index duration value calculated as Macaulay's duration	Varchar (8) - Numeric (including decimal)

7.4 U.S. Treasury Fixed Income Weightings Data Service

This service will return to the client a data stream representing the weightings and component information related to the specific U.S. Treasury fixed income index identified in the web query.

The data is updated once a day on a daily basis and generally available via the data service after 3:30 p.m., ET on those trading days when the bond market is open.

Input Format

The service takes in the following parameters:

- IndexSymbol – format uses the assigned instrument ID;
- Date of Weightings File - format yyyy-mm-dd
- Type – format provided as either pipe(|) or csv(,); default is pipe
- FileType – 'EOD' is the only applicable value

Where XXXXXX = assigned instrument ID, ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= End of Day

https://indexes.nasdaqomx.com/reports2/ustreasuryweighting.ashx?IndexSymbol=XXXXXX&Date=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: NQUSTAG2011-03-12|EOD	Varchar (24) – Alphanumeric (including special characters)
Index Name	Index Name	Varchar(50) – Alphanumeric (including special characters)
Price Index Value	This field reflects the final calculated unit value (cumulative, capital appreciation return) for an instrument for the defined trade date.	Varchar(12) – Alphanumeric (including special characters)
Previous Price Index Value	This field reflects the previous days' final calculated unit value (cumulative, capital appreciation return) for an instrument for the prior days' trade date.	Varchar(12) – Alphanumeric (including special characters)
Total Return Index Value	This field reflects the final calculated unit value (cumulative, income and capital appreciation return) for an instrument for the defined trade date.	Varchar(12) – Alphanumeric (including special characters)
Previous Total Return Index Value	This field reflects the previous days' final calculated unit value (cumulative, income and capital appreciation return) for an instrument for the prior days' trade date.	Varchar(12) – Alphanumeric (including special characters)
Market Value	Index market value defined as price plus accrued interest plus the amount outstanding on a daily basis.	Varchar(53) – Alphanumeric (including special characters)
Previous Market Value	Previous day index market value defined as price plus accrued interest plus the amount outstanding on a daily basis.	Varchar(53) – Alphanumeric (including special characters)
Average Yield	Market Value Weighted Yield to Maturity	Varchar(20) – Alphanumeric (including special characters)
Previous Yield	Previous day Yield for index	Varchar(20) – Alphanumeric (including special characters)
Average Index Coupon	Market Value Weighted Coupon (bond stated interest rate)	Varchar(20) – Alphanumeric (including special characters)
Price Risk	Dollar Value of an 01 - measures change in price of the index as a bond portfolio for a one basis point change in yield	Varchar(20) – Alphanumeric (including special characters)
Duration	Macaulay Duration - measures sensitivity of the index as a bond portfolio to changes in interest rates	Varchar(20) – Alphanumeric (including special characters)
Mod. Duration	Modified Duration - measures sensitivity of the index as a bond portfolio to changes in interest rates	Varchar(20) – Alphanumeric (including special characters)
Convexity	Index Convexity - measures risk exposure to market interest rates	Varchar(20) – Alphanumeric (including special characters)
No. of Constituents	Number of bonds in the index	Varchar(4) – Alphanumeric

		(including special characters)
Par Value	Represents the accumulated number/nominal amount/open interest for the security constituent.	Varchar(53) – Alphanumeric (including special characters)
Base Value	Base value of the index expressed in the index base currency	Varchar(20) – Alphanumeric (including special characters)
Base Date	Base Date of the index	Varchar (8) –(YYYYMMDD)
Term Weight	Market Value Weight of the published index term breakdown within the overall index	Varchar(20) – Alphanumeric (including special characters)
Sector Weight	Market Value Weight of the published index sector breakdown within the overall index	Varchar(20) – Alphanumeric (including special characters)
Average Term	Market Value Weighted Term to Maturity (Effective Maturity)	Varchar(20) – Alphanumeric (including special characters)
Industry Sector	Tiered Industry Sector Classification (always Government in this index)	Varchar(50) – Alphanumeric (including special characters)
Industry Group	Tiered Industry Group Classification. In the case of US Treasury Fixed Income indexes, this value will always be "Federal"	Varchar(50) – Alphanumeric (including special characters)
Rating	Index Rating (derived from the inputs of the rating agencies using a published methodology)	Varchar(50) – Alphanumeric (including special characters)
Term	Term Bucket of the reported index	Varchar(50) – Alphanumeric (including special characters)
Weightings Content (Detail)		
Data Field	Description	**Max Field Size / Attribution**
Stock Name	Always begins with "US Treasury" and can be used to indicate whether the constituent is a Note or Bond.	Varchar(50) – Alphanumeric (including special characters)
CUSIP	CUSIP for the security. CUSIP is a unique nine-character alphanumeric code appearing on the face of each stock or bond certificate that is assigned to a security by Standard & Poor's Corporation. CUSIP numbers are the property of the American Bankers Association (ABA) and are administered by Standard & Poor's.	Varchar(12) – Alphanumeric (including special characters)
ISIN	International Securities Identification Number. It is a 12-character alpha-numerical code that serves for uniform identification of a security at trading and settlement.	Varchar(12) – Alphanumeric (including special characters)
Price	Constituent's price	Varchar(12) – Alphanumeric (including special characters)
Previous Day Price	Reflects the constituent's closing price from the previous trade date.	Varchar(12) – Alphanumeric (including special characters)
Yield	Constituent's yield to maturity	Varchar(20) – Alphanumeric (including special characters)
Previous Day Yield	Previous days' constituent yield to maturity	Varchar(20) – Alphanumeric (including special characters)
Accrued Interest	Coupon Interest accumulated and payable on the bond (accrued) since the last interest payment	Varchar(20) – Alphanumeric (including special characters)
Duration	Macaulay Duration - measures sensitivity of a bond to changes in interest rates (weighted average term to maturity of the bond cash flows)	Varchar(20) – Alphanumeric (including special characters)
Mod. Duration	Modified Duration - measures sensitivity of a bond to changes in interest rates (effect of a 100 basis point (1%) change in interest rates has on the price of a bond)	Varchar(20) – Alphanumeric (including special characters)
Convexity	Convexity - measures risk exposure to market interest rates (curvature relationship between bond prices and yields)	Varchar(20) – Alphanumeric (including special characters)
Price Risk	Dollar Value of an 01 - measures change in price of a bond for a one basis point change in yield	Varchar(20) – Alphanumeric (including special characters)
Annual Coupon Rate	Interest rate stated on the bond at issue	Varchar(20) – Alphanumeric (including special characters)
Adjusted Face Value	Nominal amount issued and outstanding on the bond (adjusted for strips, QE programs, and Fed holdings)	Varchar(20) – Alphanumeric (including special characters)
Adjusted Face Value Original Par	Nominal amount issued and outstanding on the bond (QE programs, and Fed holdings)	Varchar(20) – Alphanumeric (including special characters)
Market Weight	Market value weight of the security in the index	Varchar(20) – Alphanumeric

		(including special characters)
Par Weight	Par value weight of the security in the index	Varchar(20) – Alphanumeric (including special characters)
Industry Sector	Tiered Industry Sector Classification (always Government in this index)	Varchar(50) – Alphanumeric (including special characters)
Industry Group	Tiered Industry Group Classification (always Federal in this index)	Varchar(50) – Alphanumeric (including special characters)
Industry Sub Group	Tiered Industry SubGroup Classification (always Non-Agency in this index)	Varchar(50) – Alphanumeric (including special characters)
Sub Index	Tiered classification based on Term to Maturity Bucket (possible classifications are 1-5 years, 5-10 years, 10+ years)	Varchar(50) – Alphanumeric (including special characters)
Maturity Date	Stated date on which the principal amount is due; interest will accrue and pay to this date	Varchar (8) –(YYYYMMDD)
Effective Maturity Date	Date used in place of the final maturity date for bonds with call, put or prepayment options (should always equal the maturity date in this index)	Varchar (8) –(YYYYMMDD)
Rating	Index Rating (derived from the inputs of the rating agencies using a published methodology)	Varchar(50) – Alphanumeric (including special characters)
Term	Term to Maturity (Effective Maturity) if the bond, in years	Varchar(50) – Alphanumeric (including special characters)
Parent Bond Index	Name of published aggregate bond index to which this bond rolls up	Varchar(50) – Alphanumeric (including special characters)

7.5 U.S. Treasury Fixed Income History Service:

This service will return to the client data representing the historical daily summary information related to a specific U.S. Treasury fixed income index identified in the web query.

Input Format

The service takes in the following parameters:

- IndexSymbol – format uses the assigned instrument ID;
- Start Date - format yyyy-mm-dd
- EndDate - format yyyy-mm-dd
- Type – format provided as either pipe(|) or csv(,); default is pipe
- FileType – 'EOD' is the only applicable value

Where XXXXXX = assigned instrument ID, ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= End of Day

Example:
https://indexes.nasdaqomx.com/reports2/ustreasuryhistory.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: NQUSTAG2010-03-12_NQUST132010-03-30|EOD	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Size / Attribution**
Trade Date	Represents the trade date for the index	Varchar (8) –(YYYYMMDD)
Symbol	Index symbol	Varchar(18) – Alphanumeric (including special characters)
Index Name	Index Name	Varchar(50) – Alphanumeric (including special characters)
Duration	Macaulay Duration - measures sensitivity of the index as a bond portfolio to changes in interest rates	Varchar(20) – Alphanumeric (including special characters)

Mod Duration	Modified Duration - measures sensitivity of the index as a bond portfolio to changes in interest rates	Varchar(20) – Alphanumeric (including special characters)
Market Value	Index market value defined as price plus accrued interest plus the amount outstanding on a daily basis.	Varchar(53) – Alphanumeric (including special characters)
No. of Constituents	Number of bonds in the index	Varchar(4) – Alphanumeric (including special characters)
Par Value	Represents the accumulated number/nominal amount/open interest for the security constituent.	Varchar(53) – Alphanumeric (including special characters)
Term	Term to maturity	Varchar(20) – Alphanumeric (including special characters)
Convexity	Index Convexity - measures risk exposure to market interest rates	Varchar(20) – Alphanumeric (including special characters)
Total Return Index Value	The Daily Total Return is the actual return per day.	Varchar(20) – Alphanumeric (including special characters)
% Change Total Return Index Value	The Daily Total Return Level. The Daily Total Return is the actual return per day calculated as follows: (((TR T - TR T-1) / TR T-1)*100) where TR is Total Return, T - the Last Business Day, T-1 is the second last Business Day.	Varchar(20) – Alphanumeric (including special characters)
Yield	Market Value Weighted Yield to Maturity	Varchar(20) – Alphanumeric (including special characters)
Coupon	Market Value Weighted Coupon	Varchar(20) – Alphanumeric (including special characters)
Price Risk	Dollar Value of an 01 - measures change in price of the index as a bond portfolio for a one basis point change in yield	Varchar(20) – Alphanumeric (including special characters)
Price Index Value	Daily Price Return is the actual return per day	Varchar(20) – Alphanumeric (including special characters)
% Change Price Index Value	The Daily Price Return level. Daily Price Return is the actual return per day and calculated as follows: (((PR T - PR T-1) / PR T-1)*100) where PR is the Price Return, P - the Last Business Day, T- 1 is the second last Business Day.	Varchar(20) – Alphanumeric (including special characters)
Base Value	Base value of the index expressed in the index base currency	Varchar(20) – Alphanumeric (including special characters)
Base Date	Base Date of the index	Varchar (8) –(YYYYMMDD)
Industry Sector	Tiered Industry Sector Classification (always Government in this index)	Varchar(50) – Alphanumeric (including special characters)
Industry Group	Tiered Industry Group Classification. In the case of US Treasury Fixed Income indexes, this value will always be “Federal”	Varchar(50) – Alphanumeric (including special characters)
Rating	Index Rating (derived from the inputs of the rating agencies using a published methodology)	Varchar(50) – Alphanumeric (including special characters)
Term Weight	Market Value Weight of the published index term breakdown within the overall index	Varchar(20) – Alphanumeric (including special characters)
Sector Weight	Market Value Weight of the published index sector breakdown within the overall index	Varchar(20) – Alphanumeric (including special characters)

8 Unified File Format (UFF) Weightings Service

8.1 Commodity-based indexes Weightings Service

With the introduction of NASDAQ OMX new Commodity Index Family in April 2012, NASDAQ OMX will release a new UFF Weightings Service.

Modeled after the UFF for equities, the commodity UFF will relay weightings data specific to our commodity index family.

Input Format

The service takes in the following parameters:

- IndexSymbol – format uses the assigned instrument ID;
- Date of Weightings File - format yyyy-mm-dd
- Type – format provided as either pipe(|) or csv(,); default is pipe
- FileType – values are either 'SOD' (for start of day requests) or 'EOD' (for end of day requests)

Where XXXXXX = assigned instrument ID, ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= whether the request is Start of Day or End of Day

https://indexes.nasdaqomx.com/reports2/Commodityweighting.ashx?IndexSymbol=XXXXXX&Date=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example:NQCITR2012-01-31|EOD	Varchar (35) – Alphanumeric (including special characters)
Weightings Content		
Data Field	**Description**	**Max Field Size / Attribution**
Symbol	Unique identifier of the index security assigned by its Exchange or other marketplace.	Varchar (18) – Alphanumeric (including special characters)
Closing Price	For EOD files, the last regular way trade, quote or settlement price received from the Exchange for the index security.	Varchar (53) – Numeric (including decimal point)
Price Factor	Factor used to convert (by dividing) Closing Price to one (1) unit of the index security.	Varchar (4) – Numeric
Market Value	Market value of the index security expressed in Index Currency. Calculated value: Index Holding * Closing Price * FX Rate	Varchar (53) – Numeric (including decimal point)
Index Holding	Index Holding expressed in holdings for each individual index security (commodity contract).	Varchar (53) – Numeric
Index Weight	Calculated Value: Market Value / Index Market Value	Varchar (15) – Numeric (including decimal point)
Commodity Name	The name of the commodity of the index security.	Varchar (100) – Alphanumeric (including special characters)
SEDOL	The Stock Exchange Daily Official List number, a code to identify foreign stocks, indexes, derivatives and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) Alphanumeric

ISIN	International Securities Identification Number (ISIN) uniquely identifies an index security. Its structure is defined in ISO 6166. The ISIN code is a 12-character alphanumeric code that does not contain information characterizing financial instruments but serves for uniform identification of an index security at trading and settlement. **Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (12) – Alphanumeric (including special characters)
Exchange	The exchange from which the Local Closing Price of the index security is utilized. NASDAQ OMX will support the ISO 10383 standard (MIC), an ISO standard specifies a universal method of identifying exchanges, trading platforms and regulated or non-regulated markets as sources of prices and related information in order to facilitate automated processing. This standard is updated frequently and the latest published standard is available at the maintenance organization of ISO 10383**.**	Varchar (4) – Alphanumeric
Currency	Local currency in which the underlying index security is traded on its Exchange, using ISO 4217.	Varchar (3) – Alphanumeric
FX Rate	Rate at which the Currency is converted into the Index Currency.	Varchar (23) – Numeric (including decimal point)
Index Symbol	The identifier or ticker symbol representing the index	Varchar (18) – Alphanumeric (including special characters)
Security Open Interest	Open Interest representing an index security prior to any-adjustment, in accordance to each Index methodology. **Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (53) - Numeric
Capping Factor	Adjustment factor for capped indexes. **Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (53) – Numeric including decimal point
Roll Event	Information if the index security is in a roll (in or out from index). Roll out x(n) and Roll in x(n). x = current day in the roll period. n = total number of roll days.	Varchar (12) – Alphanumeric (including special characters)
Footer		
Data Field	**Description**	**Max Field Size / Attribution**
Index Market Value	Calculated value: Aggregate Market Value of all Index Securities	Varchar (53) – Numeric (including decimal)
Total Index Holdings	Calculated value: Aggregate Index holdings (contracts) of all Index Securities	Varchar (53) – Numeric (including decimal)
Total Securities Open Interest	Calculated value: Aggregate Securities Total Open Interest of all Index Securities	Varchar (53) – Numeric (including decimal)
Interest Reference Rate	Interest Reference rate (daily) for calculation of the Total Return index	Varchar (53) – Numeric (including decimal point)
Index Weight	Represents the summation of the market percentage of all component securities within the index.	Varchar (15) – Numeric (including decimal point)
Net Change	Represents the difference between the current tick value and the prior day's closing tick value for a given index. Calculated Value: Prior Day's closing index value - Current index value. **Note:** This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)

High	The highest calculated value for an index during the trading day. **Note:** This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Low	The lowest calculated value for an index during the trading day. **Note:** This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Divisor	Calculated value: Index Market Value / Current Index Value The Divisor is a number that is adjusted periodically (due to component changes) to ensure continuity of an index.	Varchar (53) – Numeric (including decimal point)
Current Index Value	This field reflects the final calculated value for an instrument for the defined trade date. This value may be adjusted for corporate actions from prior days.	Varchar (53) – Numeric (including decimal point)
Base Value	Index Value at inception.	Varchar (12) – Numeric (including decimal point)
Trade Date	Date of the report. YYYY-MM-DD (2012-03-17)	Varchar (10) – Alphanumeric (including special characters)
SOD/EOD	Data contained in the message represents the start-of-day or end-of-day data. Allowable values: **SOD** – Start-of-day adjusted for overnight index actions **EOD** – End-of-day positions for the given trade data	Varchar (3) – Alphanumeric
Index Symbol	The identifier or ticker symbol representing the index	Varchar (18) – Alphanumeric (including special characters)
Index Name	Index name as defined by the Market of Origin. Due to dependencies on Market of Origin naming protocols and field size limit, index name may be abbreviated.	Varchar (100) – Alphanumeric (including special characters)
Index Currency	The currency in which the Index Market Value are reported using ISO 4217.	Varchar (3) – Alphanumeric
Index-Identifier Code	**Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (56)
ISIN	**Please Note:** This value is not currently supported and will be implemented in the near future. International Securities Identification Number (ISIN) uniquely identifies an index security. Its structure is defined in ISO 6166. The ISIN code is a 12-character alphanumeric code that does not contain information characterizing financial instruments but serves for uniform identification of an index security at trading and settlement.	Varchar (12) – Alphanumeric (including special characters)

8.2 Commodities Corporate Actions Data Service:

Corporate Actions Data Service is based on the current corporate actions data service with additional fields. The corporate actions service includes the following data element in order to facilitate the global nature of these indexes:

- SEDOL

Please Note: SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access. If the user is NOT entitled to receive SEDOLs, the SEDOL field will be blank.

The service takes in the following parameters:

- **IndexSymbol** – format uses the assigned instrument ID;
- **Start Date** - format yyyy-mm-dd
- **EndDate** - format yyyy-mm-dd
- **Type** – format provided as either pipe(|) or csv(,); default is pipe

Where XXXXXX = GIDS assigned instrument ID and ZZZZ = clients preferred return of data stream (pipe or csv)

https://indexes.nasdaqomx.com/reports2/corpActionsPlus.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ

Optional Input Format to return changes since last request

By including an optional input, in place of the start and end dates, the client can receive a return of just the changes since the last client update request (Delta Date).

- o **IndexSymbol** – format uses the assigned instrument ID;
- o **Delta Date** – format mm/dd/yyyy hh:mm:ss (time represented as 24 hour input)
- o **Type** – format provided as either pipe(|) or csv(,); default is pipe

Where XXXXXX = GIDS assigned instrument ID; mm/dd/yyyy hh:mm:ss = optional input of date and time of last record (Delta Date) pull and ZZZZ = clients preferred return of data stream (pipe or csv);

https://indexes.nasdaqomx.com/reports2/corpActionsPlus.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ

The data fields are as follows:

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2010-03-30	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Length / Attribution**
ID	Assigned ID value in the NASDAQ OMX GIW service	Varchar (9) – Numeric
Effective Date	Date the corporate action will take effect and may include a date later than the current date.	Field Length (8) – Numeric represented as (YYYYMMDD)
Current Symbol	The current identifier or ticker symbol of the index security.	Varchar (18) - Alphanumeric (including special characters)

New Symbol	The new identifier or ticker symbol of the index security.	Varchar (18) - Alphanumeric (including special characters)
Current SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) - Alphanumeric
New SEDOL	The Stock Exchange Daily Official List number, a code used by the London Stock Exchange to identify foreign stocks, indexes and shares. **Please Note:** SEDOL information is fee liable and is populated for those users entitled, by LSE, to receive SEDOL information. It is the client's responsibility to have proper approval from LSE prior to requesting SEDOL access.	Varchar (12) - Alphanumeric
Current Company Name	The current name of the issuer of the index security.	Varchar (50) - Alphanumeric (including special characters)
New Company Name	The new name of the issuer of the index security.	Varchar (50) - Alphanumeric (including special characters)
Current Index Shares	This field represents the current number of shares for an issue within a given index and is based on the specific index's Calculation Method.	Varchar (53) - Numeric (including decimal point)
New Index Shares	This field represents the new number of shares for an issue within a given index and is based on the specific index's Calculation Method.	Varchar (53) - Numeric (including decimal point)
Reason	This represents the reason for the corporate action. Allowable values currently defined: o Addition o Adjustment o Component Change o Deletion o Divisor Change o Index News o Name Change o Name and Symbol Change o Quarterly o Share Change o Special Corporate Action o Stock Split o Stock Dividend o Symbol Change o Update o SEDOL	Variable
Split Ratio	Represents the split ratio to take place on effective date	Variable – Alphanumeric represented as (#:# 0r ##:#) 2:1
Comments	Free form space available for comment	Variable
Last update date/time	This field represents the last time that the record was updated.	Varchar (19) - Alphanumeric represented as (MM/dd/yyyy HH:mm:ss)
Deleted Flag	This field represents if a record has been deleted from previous files.	Field Length (1) – Alphanumeric allowable values: Empty: consecutive delimiters (,, or ||) Deleted: "D"

8.3 Commodities History Service:

This service will return to the client data representing the historical daily summary information related to a specific index identified in the web query. This is the standard weightings data service format and unless defined in subsequent sections will be used for the majority of our index families.

Input Format

The service takes in the following parameters:

- IndexSymbol – format uses the assigned instrument ID;
- Start Date - format yyyy-mm-dd
- EndDate - format yyyy-mm-dd
- Type – format provided as either pipe(|) or csv(,); default is pipe
- FileType – values are either 'SOD' (for start of day requests) or 'EOD' (for end of day requests)

Where XXXXXX = GIDS assigned instrument ID,ZZZZ = clients preferred return of data stream (pipe or csv) and WWW= whether the request is Start of Day or End of Day

Example:
https://indexes.nasdaqomx.com/reports2/history.ashx?IndexSymbol=XXXXXX&StartDate=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2010-03-30|EOD	Varchar (40) – Alphanumeric (including special characters)
Output Stream		
Data Field	**Description**	**Max Field Size / Attribution**
Trade Date	Represents the trade date for the index	Field Length (8) – Numeric represented as (YYYYMMDD)
Index Value	This field reflects the final calculated value for an instrument for the defined trade date. This value may be adjusted for corporate actions from prior days.	Varchar (12) - Numeric (including decimal point)
Net Change	This field reflects the difference between the current tick value and the prior day's closing tick value for a given instrument. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
High	This field reflects the highest calculated value for an instrument during the business day. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
Low	This field reflects the lowest calculated value for an instrument during the business day. Note: This value will be 0 for Start of Day requests.	Varchar (12) - Numeric (including decimal point)
Total Index Shares	Represents the summation of the index shares of all component securities within the index.	Varchar (53) – Numeric (including decimal)
Total Market Value	This field reflects the closing Market Value at the end of day trade reporting for the instrument identified in the message.	Varchar (53) - Numeric (including decimal)
Divisor	The Divisor is a number that is adjusted periodically (due to component changes and corporate actions) to ensure continuity of an index. This value is used in the index calculations.	Varchar (53) - Numeric (including decimal)

Index Dividend Point	Index Dividend Point = Dividend Market Value/Divisor	Varchar (9) – Numeric 9
Dividend Market Value	Represents the summation of all index securities dividend market values Dividend Market Value = Cash dividend * index shares per security	Varchar (19) - Numeric
Base Value	Index Value at inception (as adjusted)	Varchar (12) - Numeric (including decimal point)

9 Support

- For general product support for NASDAQ data feeds, please contact NASDAQ OMX Global Data Products at +1 301 978 5307 or dataproducts@nasdaqomx.com.

- For technical support for NASDAQ data feeds, please contact NASDAQ OMX Systems Engineering at devsupport@nasdaqomx.com.

Appendix A
Documentation Revision Control Log

April 13, 2009 – GIW WebService Version 0.10 (DRAFT)
- Released initial product specification, in draft format, to a few developers for comment.

May 15, 2009 – GIW WebService Version 1.0 (Final)
- Released initial product specification

March 2010 – GIW WebService Version 2.0
- Revised Weightings and History Data Service to include Start of Day and End of Day files
- Modified Authentication Protocol to conform with industry standards

April 2010 – GIW WebService Version 2.0
- Revised format of Parameter field in History Data Service
- Revised History Data Service to include Total Index Shares
- Revised Corporate Actions Data Service to include the parameter of the query call
- Revised format of As Of field in Weightings Data Service

October 2010 – GIW WebService Version 2.1
- Added enhanced version of Weightings and Corporate Actions web services: Weighting PLUS and Corporate Actions PLUS
- Added new Fixed Income web services: Weighting, Events and History web services

February 2011 – GIW WebService Version 2.2
- Added New Unified File Format for Weightings Data Service

October 2011 – GIW WebService Version 2.3
- Added new U.S. Treasury Fixed Income web services: Weighting and History web services.

January 2012 - GIW WebService Version 2.3
- Corrected date format throughout document from YYYYDDMM to YYYYMMDD where appropriate.

March 2012 - GIW WebService Version 2.3a

- Modified document to reflect the retirement of Weightings and Weightings Plus services.
- Minor documentation change to reflect the correct byte size related to Index Family field in UFF. This is not currently supported and will be implemented at a future date.

Index Family	**Please Note:** This value is not currently supported and will be implemented in the near future.	Varchar (56)

April 2012 - GIW WebService Version 2.4

- Modified document to reflect the addition of a Unified File Format for Commodity based indexes related to the weighting services.

June 2012 - GIW WebService Version 2.5

- Modified document to reflect the affected retirement of the Weightings Plus service.
- Revised the retirement date for legacy weightings service to July 2012.

June 2012 - GIW WebService Version 2.6

- Minor documentation change to reflect the correct definition for "Current Index Value" withi the document.

Current Index Value	This field reflects the final calculated value for an instrument for the defined trade date. This value may be adjusted for corporate actions from prior days.	Varchar (53) – Numeric (including decimal point)

March 2013 - GIW WebService Version 3.0

- Modified document throughout to reflect the currently supported services.

September 2013 - GIW WebService Version 3.0a

- Modified Section 3 Architecture.

November 2013 - GIW WebService Version 3.0b

- Modified Equity UFF to support ProForma files. Add 'PRO' as a type option.