NASDAQ Global Index Watch (GIW)
Secure Web Service 3.0c 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 Hedged Weighting Service

Webservices will support Hedged files for Nasdaq indexes

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/CurrencyHedgeWeighting.ashx?IndexSymbol=XXXX&Date=YYYY-MM-DD&Type=pipe&FileType=EOD

Header		
Data Field	**Description**	**Max Field Size / Attribution**
Header	Hedged Index Symbol Date/ File Type Example: NDXCADH|YYYYMMDD|SOD	Varchar (65) – Alphanumeric
Weightings Content		
Data Field	**Description**	**Max Field Size / Attribution**
Trade Date	Current business day	YYYY/MM/DD
Trade Date Reference	The business day prior the last business day in the previous month.	YYYY/MM/DD
Trade Date Rebalance	The last business day in the previous month.	YYYY/MM/DD
Trade Date Effective	The first business day in the current month which the current weights are used in the calculations.	YYYY/MM/DD
Trade Date Future Reference	The business day prior the last business day in the current month.	YYYY/MM/DD
Trade Date Future Rebalance	The last business day in the current month.	YYYY/MM/DD
Trade Date Future Effective	The first business day in next month which the new weights will be effective in the calculation.	YYYY/MM/DD
Days Left	The number of calendar days from the current day (Trade Date (not counting)) until the last business day in current Month (Trade Date Future Rebalance).	Numeric (10)
Underlying Index Symbol	Unique identifier of the underlying index assigned by its Exchange or other marketplace.	Varchar (18) – Alphanumeric (including special characters)
Hedged Index Symbol	Unique identifier of the hedged index assigned by its Exchange or other marketplace.	Varchar (18) – Alphanumeric (including special characters)
Underlying Index Currency	The currency in which the Index Market Value and Index Dividend Market Value are reported for the underlying index, using ISO 4217.	Varchar (3) – Alphanumeric
Constituent Currency	Unique constituent currency in the underlying index on current business day (local), using ISO 4217. **Please Note: One (1) row per unique constituent currency.**	Varchar (3) – Alphanumeric
Constituent Currency Future	Unique constituent currency in the underlying index effective on the first business day in next month (Trade Date Future Effective) (local), using ISO 4217. **Please Note: One (1) row per unique constituent currency. The number of records can vary as constituent currencies can be added or removed.** **This field will only be populated (SOD and EOD) on the last business day in current month.**	Varchar (3) – Alphanumeric

No Of Cons	Number of Constituents on current business day by security currency.	Varchar (5) – Numeric
No Of Cons Future	Number of Constituents by constituent currency effective on the first business day in next month (Trade Date Future Effective). **Please Note: This field will only be populated (SOD and EOD) on the last business day in current month.**	Varchar (5) – Numeric
Market Value	Constituent currency Market value on current business day in the underlying index currency. Calculated value: Market Value by constituent currency in underlying index currency.	Varchar (53) – Numeric (including decimal)
Market Value Reference	Constituent currency Market Value in the underlying index currency one business day prior (Trade Date Reference) the last business day (Trade Date Rebalance) in the previous month. This value will be constant from the first business day in the month until close on the last business day in the month). Calculated value: Market Value by constituent currency in underlying index currency which includes all actions effective as of SOD on the first business day in month (Trade Date Effective).	Varchar (53) – Numeric (including decimal)
Market Value Future	Constituent currency Market Value in the underlying index currency one business day prior (Trade Date Future Reference) the last business day (Trade Date Future Rebalance) in current month. Calculated value: Market Value by constituent currency in underlying index currency which includes all actions effective as of SOD on the first business day in next month (Trade Date Future Effective). **Please Note: This field will only be populated (SOD and EOD) on the last business day in current month (Trade Date Future Rebalance).**	Varchar (53) – Numeric (including decimal)
Weight	Constituent currency weight on the current business day by security currency in the underlying index. Calculated Value: Constituent currency market value / Aggregate constituent currencies market value.	Varchar (15) – Numeric (including decimal point)

Weight Reference	Constituent currency weight one business day prior (Trade Date Reference) the last business day in the previous month (Trade Date Reference). Calculated value: Calculated Value: Constituent currency market value / Aggregate constituent currencies market value. **Please Note: This value will be constant from the first business day in the month until close on the last business day in the month).**	Varchar (15) – Numeric (including decimal point)
Weight Future	Constituent currency weight one business day (Trade Date Future Reference) prior the last business day (Trade Date Future Rebalance) in the current month. Calculated value: Calculated Value: Constituent currency market value / Aggregate constituent currencies market value. **Please Note: This field will only be populated (SOD and EOD) on the last business day in current month (Trade Date Future Rebalance).**	Varchar (15) – Numeric (including decimal point)
Hedge Ratio	The currency Hedge Ratio 1 = 100 % by default in the NASDAQ standard indices.	Varchar (5) – Numeric
FX Rate	The spot rate (Underlying Index currency into Constituent currency) on current business day (Trade Date). For SOD files, the spot rate at close on the previous business day,	Varchar (23) – Numeric (including decimal point)
FX Rate Rebalance	The spot rate at the close on the last business day in the previous month (Trade Date Rebalance).	Varchar (23) – Numeric (including decimal point)
FX Rate Reference	The spot rate at the close on the business day (Trade Date Reference) prior the last business day in the previous month (Trade Date Rebalance).	Varchar (23) – Numeric (including decimal point)
Forward Rate	The forward rate (Underlying Index currency into Constituent currency) on current business day. For SOD files, the forward rate at close on the previous business day.	Varchar (23) – Numeric (including decimal point)
Forward Rate Rebalance	The forward rate at the close on the last business day (Trade Date Rebalance) in the previous month.	Varchar (23) – Numeric (including decimal point)
Forward Rate Reference	The forward rate at the close on the business day (Trade Date Reference) prior the last business day in the previous month (Trade Date Rebalance).	Varchar (23) – Numeric (including decimal point)

FIR	The forward interpolated rate (Underlying Index currency into Constituent Currency) on current business day (Trade Date). For SOD files, the FIR will be recalculated from the EOD at the previous business day by taking into the day/days closer to the last business day in the current month.	Varchar (23) – Numeric (including decimal point)
FIR Previous	The forward interpolated rate at close on the previous business day.	Varchar (23) – Numeric (including decimal point)

6.3 Equities 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"

6.4 Equities Index Level 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)

6.5 Hedged Index Level History Service

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/CurrencyHedgehistory.ashx?IndexSymbol=XXXXXX&Start Date=YYYY-MM-DD&EndDate=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Footer		
Data Field	**Description**	**Max Field Size / Attribution**
Trade Date	Current business day	YYYY/MM/DD
Trade Date Reference	The business day prior the last business day in the previous month.	YYYY/MM/DD
Trade Date Rebalance	The last business day in the previous month.	YYYY/MM/DD
Trade Date Effective	The first business day in the current month which the current weights are used in the calculations.	YYYY/MM/DD
Trade Date Future Reference	The business day prior the last business day in the current month.	YYYY/MM/DD
Trade Date Future Rebalance	The last business day in the current month.	YYYY/MM/DD
Trade Date Future Effective	The first business day in next month which the new weights will be effective in the calculation.	YYYY/MM/DD
Underlying Index Symbol	The identifier or ticker symbol representing the underlying index	Varchar (18) – Alphanumeric (including special characters)
Hedged Index Symbol	The identifier or ticker symbol representing the Hedged index	Varchar (18) – Alphanumeric (including special characters)
Underlying Index Name	Index name representing the underlying index 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)
Hedged Index Name	Index name representing the Hedged Index 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)

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
Underlying Index Type	Price Return = PR Total return = TR Gross Return = GR Net Return = NR	Varchar (3) – Alphanumeric
Underlying Index Value	The index value on current business day (Trade Date) for the underlying index. Calculated value: Index Market Value / Divisor	Varchar (20) – Numeric (including decimal point)
Underlying Index Value Rebalance	The Index value for the underlying index at the close on the last business day in the previous month (Trade Date Rebalance). Calculated value: Index Market Value / Divisor	Varchar (20) – Numeric (including decimal point)
Underlying Index Reference	The Index value for the underlying index at the close one day prior (Trade Date Reference) the last business day in the previous month (Trade Date Rebalance). Calculated value: Index Market Value / Divisor	Varchar (20) – Numeric (including decimal point)
Hedged Index Value	The Index value for the hedged index on current business day (Trade Date) Calculated value: Hedged Index Value (Trade Date Rebalance) * ((Underlying Index Value (Trade Date) / Underlying Index Value (Trade Date Rebalance) + Hedge Impact %))	Varchar (20) – Numeric (including decimal point)
Hedged Index Value Rebalance	The Index value for the hedged index at the close on the last business day in the previous month (Trade Date Rebalance). Calculated value: Hedged Index Value (Trade Date Rebalance) * ((Underlying Index Value (Trade Date) / Underlying Index Value (Trade Date Rebalance) + Hedge Impact %))	Varchar (20) – Numeric (including decimal point)
Hedged Index Value Reference	The Index value for the hedged index at the close one day prior (Trade Date Reference) the last business day in the previous month (Trade Date Rebalance). Calculated value: Hedged Index Value (Trade Date Rebalance) * ((Underlying Index Value (Trade Date) / Underlying Index Value (Trade Date Rebalance) + Hedge Impact %))	Varchar (20) – Numeric (including decimal point)
Underlying Net Change	Represents the difference between the current tick value and the prior day's	Varchar (12) – Numeric (including decimal point)

	closing tick value for a given index. Calculated value: Current Index Value - Prior day's closing index value Please Note: This value will be 0 for Start of Day requests.	
Hedged 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 - Prior day's closing index value Please Note: This value will be 0 for Start of Day requests.	Varchar (12) – Numeric (including decimal point)
Underlying High	The highest calculated value for the underlying index during the trading day. Please Note: This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Hedged High	The highest calculated value for the hedged index during the trading day. Please Note: This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Underlying Low	The lowest calculated value for the underlying index during the trading day. Please Note: This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Hedged Low	The lowest calculated value for the hedged index during the trading day. Please Note: This value will be 0 for Start of Day requests.	Varchar (53) – Numeric (including decimal point)
Underlying Index Market Value	Aggregate Market Value of all Index Securities on current business day (Trade Date) in the underlying index currency.	Varchar (53) – Numeric (including decimal)
Underlying Index Market Value Reference	Aggregate Market Value of all Index Securities one day prior (Trade Date Reference) the last business day in the previous month. (Trade Date Rebalance) in the underlying index currency.	Varchar (53) – Numeric (including decimal)
Underlying Index Market Value Future	Aggregate Market Value in the underlying index currency one business day prior (Trade Date Future Reference) the last business day (Trade Date Future Rebalance) in current month. Calculated value: Aggregate Market Value by all constituent currency in underlying index currency which includes all	Varchar (53) – Numeric (including decimal)

	actions effective as of SOD on the first business day in next month (Trade Date Future Effective). Please Note: This field will only be populated (SOD and EOD) on the last business day in current month (Trade Date Future Rebalance).	
Adjustment Factor	Adjustment factor value used in the calculation of the Hedge Impact calculation for Monthly or Daily Hedged Index.	Varchar (15) – Numeric (including decimal point) Ipub field
Hedge Impact %	Hedge impact value used in the calculation for Monthly and Daily Hedged index value. Note the differences in the calculation of an Hedge Impact % value depending either an Monthly or Daily Hedged index.	Varchar (15) – Numeric (including decimal point) Ipub field
Underlying Index Total Shares	Calculated value: Aggregate Index Shares of all Index Securities	Varchar (53) – Numeric (including decimal)
Underlying Index Weight	Represents the summation of the market percentage of all constituents within the underlying index.	Varchar (15) – Numeric (including decimal point)
Underlying Index No Of Cons	Represents the summation of the Number of Constituents within the underlying index.	Varchar (5) – Numeric
Underlying Index Divisor	Underlying index 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.	Numeric (38) – Numeric (including decimal point)
Underlying Index Dividend Point	Underlying index dividend point. Calculated value: Index Dividend Market Value / Divisor	Varchar (16) – Numeric (including decimal point)
Underlying Index Dividend Market Value	Underlying index dividend market value in the underlying index currency. Calculated value: Aggregate dividend market value of all Index Securities	Varchar (53) – Numeric (including decimal)
Underlying Index Dividend Yield	Running Yield of an index Please Note: This value is not currently supported and will be implemented in the near future.	Numeric (25) including decimal point
Underlying Index Base Value	Underlying Index Value at inception (base date).	Varchar (12) – Numeric (including decimal point)
Underlying Index Base Date	Underlying index base date.	YYYY/MM/DD
Underlying	The currency in which the Index Market	Varchar (3) – Alphanumeric

Index Currency	Value and Index Dividend Market Value are reported using ISO 4217.	
Index Family	Family key provided to combine and help filter for Brand+ Series+ Strategy + Asset Type	Varchar (53)
Region	Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (25) – Alpha
Segment	Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (25) – Alpha
Size	Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (25) – Alpha
Underlying Index 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)
Hedged 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)
Underlying Index Bloomberg ID	Identifier assigned by Bloomberg. Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (20) – Numeric
Hedged Bloomberg ID	Identifier assigned by Bloomberg. Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (20) – Numeric
Underlying Index RIC Code	Reuters Unique Code Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (25) – Alpha
Hedged RIC Code	Reuters Unique Code Please Note: This value is not currently supported and will be implemented in the near future.	Varchar (25) – Alpha

7 Fixed Income Data Services

7.1 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 fixed income indexes 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/FIMAweighting.ashx?IndexSymbol=XXXXXX&Date=YYYY-MM-DD&Type=ZZZZ&FileType=WWW

Header			
Data Field	**Description**	**Max Field Size / Attribution**	**Notes**
Parameter	Parameter of the query Example: QQQQ2010-03-12|EOD Example: QQQQ2010-03-12|SOD Example: QQQQ2010-03-12|PRO	Varchar (40) – 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**	**Notes**
Symbol	The identifier or ticker symbol of the index security.	Varchar (18) – Alphanumeric (including special characters)	
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	Blank for certain securities
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(9) – Alphanumeric	Blank for certain securities

	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.		
Issue Name	The name of the issue of the index security.	Varchar (100) – Alphanumeric (including special characters)	
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.	Varchar (2) – Alpha	Will not be supported for the NOMXCR index family
Exchange	The exchange from which the Local Closing Price of the index security is utilized. NASDAQ will support the ISO 10383 standard (MIC), an ISO standard specifies a universal method of identifying exchanges, trading platforms and regulated or nonregulated 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	Blank for certain securities
Coupon Adjustment	Coupon rate populated and used in the security and Index market value calculation when coupon adjustment is applied in accordance with the index methodology. For OMRX on the day when coupon fall and is adjusted in index by adding the coupon to the market cap calculation. For Credit SEK indexes by adding coupon payment rate from the day when coupon fall until the last day in current month. If no coupon adjustment applied then the field is populated as blank.	Varchar(20) – Numeric (including decimal point)	Divide by 100
Bonds in Index	Number of index shares for the constituent within the index	Varchar(53) – Numeric(including decimal point)	
Previous Bonds in Index	Previous Number of index shares for the constituent within the index	Varchar(53) – Numeric(including decimal point)	
Yield to Maturity	Constituent yield to maturity expressed in annual terms. This is the interest rate used in discounting all of the future cash flows of a bond to arrive at its current price.	Varchar(20) – Numeric (including decimal point)	This value will only be supported for LaddeRite and BulletShares Indexes
Previous Yield to Maturity	Previous Day's Constituent yield to maturity expressed in annual terms.	Varchar(20) – Numeric (including decimal point	This value will only be supported for LaddeRite and BulletShares Indexes
Yield	Constituent Yield. Coupon rate divided by the current price of the bond Value populated for NOMXCR spread indexes in Yield field is the Valuation Spread value.	Varchar(20) – Numeric (including decimal point and special characters)	Not populated for floaters in NOMXCR

Previous Yield	Previous Days Constituent Yield. Value populated for NOMXCR spread indexes in Yield field is the Valuation Spread value.	Varchar(20) – Numeric (including decimal point and special characters)	Not populated for floaters in NOMXCR
Dirty Price	Constituent Yield corresponding gross price (clean price + accrued interest).	Varchar(18) – Numeric (including decimal point)	Price divided by 100
Previous Dirty Price	Start of day Constituent Yield corresponding gross price (clean price + accrued interest).	Varchar(18) – Numeric (including decimal point)	Price divided by 100
Clean Price	Constituent Yield corresponding clean price.	Varchar(18) – Numeric (including decimal point.	Price divided by 100
Previous Clean Price	Previous days Constituent Yield corresponding clean price.	Varchar(18) – (including decimal point)	Price divided by 100
Accrued Interest	Constituent Accrued Interest.	Varchar(20) – Numeric (including decimal point and special characters)	
Duration	Constituent duration value calculated as Macaulay's duration.	Varchar(20) – Numeric (including decimal point)	
Mod. Duration	Constituent modified duration value.	Varchar(20) – Numeric (including decimal point)	
Convexity	Constituent convexity value.	Varchar(20) – Numeric (including decimal point)	
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) – Numeric. (including decimal point)	
Market Cap	Constituent market capitalization.	Varchar(53) – Numeric (including decimal point)	
Previous Market Cap	Previous days Constituent market capitalization.	Varchar(53) – Numeric. (including decimal point)	
Weight In Index	Constituent weight.	Varchar (15) – Numeric (including decimal point)	
Industry Sector	Tiered Industry Sector Classification (always Government in this index).	Varchar(50) – Alphanumeric (including special characters)	This value is not currently supported and will be implemented in the near future.
Industry Group	Tiered Industry Group Classification (always Federal in this index).	Varchar(50) – Alphanumeric (including special characters)	This value is not currently supported and will be implemented in the near future.

<table>
<tr><td>Industry Sub Group</td><td>Tiered Industry Sub Group Classification.</td><td>Varchar(50) – Alphanumeric (including special characters)</td><td>This value is not currently supported and will be implemented in the near future.</td></tr>
<tr><td>Day Count</td><td>Day count convention used in calculating accrued interest and present value.
<table><tr><th>Code</th><th>Description</th><th>Notes</th></tr><tr><td>1</td><td>Act/Act</td><td></td></tr><tr><td>2</td><td>Act/365</td><td></td></tr><tr><td>3</td><td>Act/360</td><td></td></tr><tr><td>4</td><td>30/360</td><td>US</td></tr><tr><td>5</td><td>30/360</td><td>European</td></tr><tr><td>6</td><td>ACT_PRE</td><td></td></tr><tr><td>7</td><td>TBILL1</td><td></td></tr><tr><td>8</td><td>TBILL2</td><td></td></tr><tr><td>9</td><td>30/365</td><td></td></tr></table></td><td>Varchar(20) – Alphanumeric (including special characters)</td><td>Blank for NOMXCR</td></tr>
<tr><td>Coupon Frequency</td><td>Number of coupon payments per year. Propose values 1 = annual, 2 = semi-annual, 4 =Quarterly.</td><td>Varchar (1) – Numeric</td><td>Blank for NOMXCR</td></tr>
<tr><td>Coupon Rate</td><td>Coupon interest rate stated at the bond at issue.</td><td>Varchar(20) – Numeric (including decimal point</td><td>Blank for NOMXCR.</td></tr>
<tr><td>Coupon Amount</td><td>Current coupon amount. Annual Coupon rate divided by Frequency</td><td>Varchar(20) – Numeric (including decimal point</td><td>Divided by 100
Blank for NOMXCR</td></tr>
<tr><td>Coupon Type</td><td>Type of coupon payment (floating, fixed, zero, etc)</td><td></td><td>This value is not currently supported and will be implemented in the near future</td></tr>
<tr><td>Inflation Index Factor</td><td>Inflation index adjustment factor applied to coupon for inflation linked bonds</td><td>Varchar(20) – Numeric (including decimal point and special characters)</td><td>This value is not currently supported and will be implemented in the near future.</td></tr>
<tr><td>Maturity Date</td><td>Date the bond will be redeemed by issuer if it is not called before (if applicable term for the security).</td><td>Varchar (10) – YYYYMMDD - Alphanumeric (including special characters)</td><td>Blank for NOMXCR</td></tr>
<tr><td>Rating</td><td>Average of vendor ratings.</td><td></td><td>This value will only be supported for LaddeRite and BulletShares Indexes</td></tr>
<tr><td>Yield to Worst</td><td>Yield to worst for the underlying constituent.</td><td>Varchar(20) – Numeric(including decimal point and special character)</td><td>This value will only be supported for LaddeRite and BulletShares Indexes</td></tr>
<tr><td>Effective</td><td>Effective Duration for the underlying</td><td>Varchar(20) –</td><td>This value will only be</td></tr>
</table>

Duration	constituent.	Numeric(including decimal point)	supported for LaddeRite and BulletShares Indexes
Duration to Worst	Duration to Worst for the underlying constituent.	Varchar(20) – Numeric(including decimal point)	This value will only be supported for LaddeRite and BulletShares Indexes
Bonds Outstanding	Bonds issued and outstanding on the bond (adjusted for strips, QE programs, and Fed holdings) Should be Bond TSO, Not Available.	Varchar(53) – Numeric	This value is not currently supported and will be implemented in the near future.
Previous Bonds Outstanding	Previous Days Constituent Nominal Amount.	Varchar(53) – Numeric	This value is not currently supported and will be implemented in the near future
Nasdaq Issue ID	The Unique identifier assigned by NASDAQ OMX related to the constituent Issue within the index.	VARCHAR (20) – Numeric	Internal Nasdaq ID subject to change
Footer			
Data Field	**Description**	**Max Field Size / Attribution**	**Notes**
Trade Date	Date of the report. YYYY-MM-DD (2011-02-17)	Varchar (10) – Alphanumeric (including special characters)	
Index Symbol	The identifier or ticker symbol representing the index.	Varchar (18) – Alphanumeric (including special characters)	
Index Name	Index Name.	Varchar (100) – Alphanumeric (including special characters)	
Index Currency	The currency in which the Index Market Value is reported using ISO 4217.	Varchar (3) – Alphanumeric	
Index Value	This field reflects the final calculated value for a price level index for the defined trade date. Field will be blank for SOD and PRO file types.	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)	
Previous Index Value	This field reflects the previous days final calculated value for an index for the defined trade date.	Varchar(53) – Numeric (including decimal point)	
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. Field will be blank for SOD reports.	Varchar(53) – Numeric (including-decimal point)	
Previous Divisor	Previous Day's Divisor.	Varchar(53) Numeric(including decimal point)	

Index Market Value	Index market value for the current day. Field will be blank in SOD reports	Varchar(53) – Numeric	
Previous Index Market Value	Previous day's Index market value.	Varchar(53) – Numeric)	
Accrued Income	Aggregate of accrued interest across all index holdings.	Varchar(53) – Numeric	This value will only be supported for LaddeRite and BulletShares Indexes
Index Yield	Weighted average yield for the index.	Varchar(20) – Numeric (including decimal point and special characters)	
Index Previous Yield	Previous day's weighted average yield for the index.	Varchar(20) – Numeric (including decimal point and special characters)	
Index Weighted Avg Price	Weighted average price of index components.	Varchar(20) – Numeric(including decimal point)	This value is not currently supported and will be implemented in the near future.
Index Coupon	Weighted average coupon for the index.	Varchar(20) – Numeric (including decimal point))	Blank for NOMX CR
Index Yield to Maturity	Weighted average yield-to-maturity for index.	Varchar(20) – Numeric (including decimal point))	This value will only be supported for LaddeRite, Ryan and BulletShares Indexes
Index Yield to Worst	Weighted average yield-to-worst for index	Varchar(20) – Numeric (including decimal point)	This value will only be supported for LaddeRite and BulletShares Indexes
Index Price Risk	Weighted average Price Risk for the index.	Varchar(20) – Numeric (including decimal point)	
Index Duration	Weighted average duration value calculated as Macaulay's duration for the index.	Varchar(20) – Numeric (including decimal point))	
Index Mod. Duration	Weighted average modified duration value calculated as Modified duration for the index.	Varchar(20) – Numeric (including decimal point)	
Index Duration to Worst	Weighted average duration to worst for index.	Varchar(20) – Numeric (including decimal point))	This value will only be supported for Ladderite and BulletShares Indexes
Index Effective Duration	Weighted average effective duration for index.	Varchar(20) – Numeric (including decimal point))	This value will only be supported for LaddeRite and BulletShares Indexes
Index Convexity	Weighted average Convexity for the index.	Varchar(20) – Numeric(including decimal point))	
Total Bonds In Index	Sum of Bonds in Index.	Varchar(53) – Numeric	
Previous Total Bonds In Index	Previous Sum of Bonds in Index.	Varchar(53) – Numeric	

Index Par Shares	The total number of shares of bonds (excluding the US Treasury constituent) within the index.	Varchar(20) – Numeric(including decimal point))	This value will only be supported for LaddeRite and BulletShares Indexes
Average Index Maturity	The average maturity of constituents within the index, expressed in numerical decimal format.	Varchar(20) – Numeric(including decimal point))	This value will only be supported for Ladderite, Ryan and BulletShares Indexes
Index Term to Maturity	Market Value Weighted Years to Maturity (Effective Maturity).	Varchar(20) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes
Industry Sector	Tiered Industry Sector Classification.	Varchar(50) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes
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)	This value will only be supported for LaddeRite and BulletShares Indexes
No. of Constituents	Accumulated number of active Security Constituents for the Index.	Varchar(6) – Numeric	
Constituents Added	Number of constituents added since previous day.	Varchar(6) – Numeric	
Constituents Removed	Number of constituents removed since previous day.	Varchar(6) – Numeric	
Weight of ten largest components	Sum of index weights of the top ten largest components (by index weight).	Varchar (15) – Numeric (including decimal point and special character)	This value will only be supported for Ladderite and BulletShares Indexes
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	Blank for certain Indexes
Rating	Index Rating	Varchar(50) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes

7.2 Fixed Income Events Service:

This service will return to the client a stream representing the corporate action (event) information related to the specific 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. **Please Note:** SEDOL information is fee liable	Varchar (12) - Alphanumeric

	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 Fixed Income Index Level History Service:

This service will return to the client data representing the historical daily summary information related to a specific fixed income indexes 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/FIMAHistory.ashx?indexsymbol=XXXXXXX&startdate=YYYY-MM-DD&enddate= YYYY-MM-DD &FileType=EOD

Header			
Data Field	**Description**	**Max Field Size / Attribution**	**Notes**
Parameter	Parameter of the query Example: QQQQ2010-03-12_2011-03-12|EOD	Varchar (40) – Alphanumeric (including special characters)	
File Type	Indicates the report type requested. Allowable values are: 'EOD' – End of Day 'SOD' – Start of Day	Varchar (3) – Alphanumeric	
Output Stream			
Trade Date	Date of the report. YYYY-MM-DD (2011-02-17)	Varchar (10) – Alphanumeric (including special characters)	
Index Symbol	The identifier or ticker symbol representing the index.	Varchar (18) – Alphanumeric (including special characters)	
Index Name	Index Name.	Varchar (100) – Alphanumeric (including special characters)	
Index Currency	The currency in which the Index Market Value is reported using ISO 4217.	Varchar (3) – Alphanumeric	
Index Value	This field reflects the final calculated value for a price level index for the defined trade date. Field will be blank for SOD and PRO file types.	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	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)	Varchar(53) – Numeric (including-decimal point)	

	to ensure continuity of an index. Field will be blank for SOD reports.		
Index Market Value	Index market value for the current day. Field will be blank in SOD reports	Varchar(53) –Numeric	
Accrued Income	Aggregate of accrued interest across all index holdings.	Varchar(53) – Numeric	This value will only be supported for LaddeRite and BulletShares Indexes
Index Yield	Weighted average yield for the index.	Varchar(20) – Numeric (including decimal point and special characters)	
Index Weighted Avg Price	Weighted average price of index components.	Varchar(20) – Numeric(including decimal point)	This value is not currently supported and will be implemented in the near future.
Index Coupon	Weighted average coupon for the index.	Varchar(20) –Numeric (including decimal point))	Blank for NOMX CR
Index Yield to Maturity	Weighted average yield-to-maturity for index.	Varchar(20) – Numeric (including decimal point))	This value will only be supported for LaddeRite, Ryan and BulletShares Indexes
Index Yield to Worst	Weighted average yield-to-worst for index	Varchar(20) –Numeric (including decimal point)	This value will only be supported for LaddeRite and BulletShares Indexes
Index Price Risk	Weighted average Price Risk for the index.	Varchar(20) – Numeric (including decimal point)	
Index Duration	Weighted average duration value calculated as Macaulay's duration for the index.	Varchar(20) –Numeric (including decimal point))	
Index Mod. Duration	Weighted average modified duration value calculated as Modified duration for the index.	Varchar(20) – Numeric (including decimal point)	
Index Duration to Worst	Weighted average duration to worst for index.	Varchar(20) –Numeric (including decimal point))	This value will only be supported for Ladderite and BulletShares Indexes
Index Effective Duration	Weighted average effective duration for index.	Varchar(20) –Numeric (including decimal point))	This value will only be supported for LaddeRite and BulletShares Indexes
Index Convexity	Weighted average Convexity for the index.	Varchar(20) – Numeric(including decimal point))	
Total Bonds In Index	Sum of Bonds in Index.	Varchar(53) – Numeric	
Index Par Shares	The total number of shares of bonds (excluding the US Treasury constituent) within the index.	Varchar(20) – Numeric(including decimal point))	This value will only be supported for LaddeRite and BulletShares Indexes
Average Index Maturity	The average maturity of constituents within the index, expressed in numerical decimal format.	Varchar(20) – Numeric(including decimal point))	This value will only be supported for Ladderite, Ryan and BulletShares Indexes
Index Term to Maturity	Market Value Weighted Years to Maturity (Effective Maturity).	Varchar(20) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes
Industry Sector	Tiered Industry Sector Classification.	Varchar(50) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes
Industry Group	Tiered Industry Group Classification. In the case of US Treasury Fixed Income indexes, this value will always	Varchar(50) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes

	be "Federal".		
No. of Constituents	Accumulated number of active Security Constituents for the Index.	Varchar(6) – Numeric	
Weight of ten largest components	Sum of index weights of the top ten largest components (by index weight).	Varchar (15) – Numeric (including decimal point and special character)	This value will only be supported for Ladderite and BulletShares Indexes
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	Blank for certain Indexes
Rating	Index Rating	Varchar(50) – Alphanumeric (including special characters)	This value will only be supported for LaddeRite and BulletShares Indexes

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	Varchar (53) - Numeric

	and will be implemented in the near future.	
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).

- **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”

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" within 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.

October 2015

- Modified section 6 to include 6.2 Hedged Weighting and 6.5 Hedged History

April 2016 – GIW WebsService Version 3.0c

- Modified Equity 7.1 Fixed Income Weightings Data Service
- Modified Equity 7.3 Fixed Income Index Level History Service