

2017-06-15

IT – Genium INET 5.0.0210 MiFID II Project Update (43/17)

This message contains important information regarding the Genium INET upgrade on November 18th 2017 to version 5.0.0210 which includes new mandatory functionalities and enhancements going live November 20th.

The following additional changes, enhancements and improved functionalities will be introduced for Nasdaq Equity Derivatives, Fixed Income and Commodities in Genium INET 5.0.0210.

ITCH

- Exceptional Market Message
- Quote Request Message

AMD

- Quote Request Message

OMnet

- Party Role Qualifier added to OM_EXCHANGE_INFO
- Party Role Qualifier added to Mass Quote Transactions
- Order Record Keeping for Indicative Quotes
- Cross Request added to Market Maker Messages
- Added Override of Liquidity Flag, Minimum Block Trade Size, Minimum Deferral Size in reference data for Instrument Series
- Collateral Evaluations
- OM_EXCHANGE_INFO added to answers to Give-up Queries

FIX

- Support for Party Role Qualifier
- Order Record Keeping Party Roles applicable for Indicative Quotes
- Cross added to Quote Request



Additional information is available in the attached updated Summary Member Impact documents. A new version of the FIX technical specification is available on the Enhancement web. Updated OMnet technical specifications to be released.

Availability of the new functionalities in External test 4 can be found under tabs "All asset classes OMnet" and "All asset classes FIX" on the Enhancement web.

The next functionality drop in External test 4 will be July 17th. More details on this can be found in the link below.

The planned project timeline for Genium INET 5.0.0210

30 April	Draft technical specifications OMnet available
15 May	External test system 4 availability (Trading only)
19 May	Draft technical specifications FIX available
TBA	Draft technical specifications ITCH available
TBA	Updated technical specifications OMnet available
17 July	Drop 2 of new functionalities
17 July	Release of initial Nasdaq front-ends
TBA	External test system 4 Full clearing cycle
TBA	Final technical specifications available
TBA	Drop 3 of new functionalities
TBA	Go-live candidates of Nasdaq front-ends
31 October	External test system 3 availability
2 November	External test system 1 availability
18 November	Upgrade of Genium INET to version 5.0.0210
20 November	First trading and clearing day for Equity Derivatives, Fixed Income and Commodities on Genium INET 5.0.0210

Information on the 5.0.0210 MiFID II release is available on the Technical Information web site. The site will be continuously updated.

<http://www.nasdaqomx.com/transactions/technicalinformation/geniuminet/enhancements/genium-inet-mifid-ii-5.0.0210>

Attachments:

- Summary Member Impact OMnet
- Summary Member Impact FIX
- Summary Member Impact ITCH/AMD



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