2011-09-12

IT 150/11

IT - Genium INET Cash Flow Margin and Risk Reports

This IT Notice is aimed at fixed income derivatives and equity derivatives participants.

The member extranet http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/ is always updated with the latest Genium INET related documentation.

This IT Notice is an update to the IT Notice sent out on 22nd of August with respect to the upcoming Genium INET Fixed Income Cash Flow Margin and enhanced Risk Reports.

Update on Master Time Schedule
Risk Reports (applicable for all equity and fixed income derivative users):
The introduction of new risk reports in the enhanced common format, i.e. excel, pdf and csv, will be available as of 7th of November.

Cash Flow Margin (applicable for fixed income derivative users):
The introduction of the Cash Flow Margin model (CFM) for government bond forwards, mortgage bond forwards and FRAs will be available as of 14th of November.

CFM for the following products RIBA futures, FRA Options, Bond Options and repos for index linked bonds will be implemented on 1st of December.

A release date for CFM for the Danish Mortgage Bond Future (MBF) will be set later.

External test
The Genium INET External Test Environment 2 is since the 22nd of August upgraded to support the v0212 version for the Cash Flow Margin model and risk reports.

Market data is available through the Genium Market Information feed GCF2.

Member consultation artifacts
Please see *http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/* under "Connectivity and Protocols" menu, CFM section.

For technical questions, please contact technicalsupport@nasdaqomx.com. For project related information or business questions; please contact Henrik Jerberyd at:

Henrik Jerberyd, Genium INET Fixed Income
henrik.jerberyd@nasdaqomx.com
+46 8 405 6511