

2011-11-02

**Exchange notice****IT 172/11****IT – Genium INET Update on Cash Flow Margin and Risk Reports – Reminder**

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

*The member extranet [http://nordic.nasdaqomxtrader.com/memberextranet/genium\\_inet/](http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/) is always updated with the latest Genium INET related documentation.*

**Cash Flow Margin and Risk report enhancements:**

This IT Notice applies to release 212 of Genium INET scheduled for go-live on November 7, 2011. The new reports are applicable for all clearing members, but the release is otherwise backwards compatible for all Genium INET users.

The utilizing of Cash Flow Margin is optional and may need technical integration. The new risk reports in the enhanced common format, i.e. excel, pdf and csv, will be available as of **7<sup>th</sup> of November**.

*Please ensure the ISV you are using or your in-house developed software is compatible with the new risk reports.*

Cash Flow Margin model (CFM) for government bond forwards, mortgage bond forwards and FRAs will be available as of **14<sup>th</sup> of November**.

CFM for RIBA futures, FRA Options, Bond Options and repos for index linked bonds will be available as of **5<sup>th</sup> of December**.

**New Clearing Workstation now available for usage starting November 7th**

A new version of the Genium INET Clearing Workstation have been released, you can find the new Clearing Workstation at:

[http://nordic.nasdaqomxtrader.com/digitalAssets/76/76606\\_cw1\\_2.0.0212\\_6\\_\\_r20824.zip](http://nordic.nasdaqomxtrader.com/digitalAssets/76/76606_cw1_2.0.0212_6__r20824.zip)

*Do not run the Clearing Workstation towards production until November 7th.*

**Member artifacts**

- API-manual for OMnet version 212  
[http://nordic.nasdaqomxtrader.com/digitalAssets/76/76274\\_omnet\\_messref\\_nordic\\_va308.pdf](http://nordic.nasdaqomxtrader.com/digitalAssets/76/76274_omnet_messref_nordic_va308.pdf)
- Clearing Workstation 1 User Guide  
[http://nordic.nasdaqomxtrader.com/digitalAssets/76/76223\\_cw1 Ug\\_nordic\\_va303.pdf](http://nordic.nasdaqomxtrader.com/digitalAssets/76/76223_cw1 Ug_nordic_va303.pdf)
- Risk report examples  
[http://nordic.nasdaqomxtrader.com/digitalAssets/75/75065\\_riskreportexamples20110616.zip](http://nordic.nasdaqomxtrader.com/digitalAssets/75/75065_riskreportexamples20110616.zip)
- Margin Guide

[http://nordic.nasdaqomxtrader.com/digitalAssets/76/76198\\_fixed\\_income\\_marqin\\_guide.pdf](http://nordic.nasdaqomxtrader.com/digitalAssets/76/76198_fixed_income_marqin_guide.pdf)

For technical questions, please contact [technicalsupport@nasdaqomx.com](mailto:technicalsupport@nasdaqomx.com), for Genium INET CFM and risk report project related information or business questions; please contact David Eliass.

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Best regards,  
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