

IT 61/12**IT - Genium INET Project Update - v0220**

The member extranet

(http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/) contains the newest Genium INET related documentation such as API changes, connectivity information, test specifications and market model documents.

Recently updated Genium INET version 0220 (release 26th of November) documents under the "Connectivity and Protocol" tab include:

- Connectivity details (Ext2 test information on page 3)
- Genium INET Clearing Workstation (r29674)
- Genium INET Clearing Workstation Installation Guide
- Genium INET Clearing Workstation User Guide
- Genium INET Trading Workstation (r29787)
- Genium INET ITCH Protocol Specification
- Genium INET OMnet Message Reference
- Genium INET OMnet System Error Reference Guide
- Genium INET OMnet API kit header-file
- Genium INET FIX Changes

This release is non-mandatory for users not choosing to use any of the new functionalities introduced. There will be no changes to the Genium Consolidated Feed TIP protocol specification. No MWATs (Market Wide Acceptance tests) will be held and no conformance tests are needed for software clients already conformed for the current API and FIX version.

The 0220 test system "Genium INET Ext2" will open up on the 22nd of August. The data in the Genium INET Ext 2 test environment will be a copy of Genium INET Ext1 as of August 20th. Please contact memberservices@nasdaqomx.com for new FIX sessions and ports.

There are no Genium Consolidated Feeds currently connected to Ext2. The test environment is not yet complete with the web based CW2 system. CW2 will be available on the 28th of August together with connectivity details.

Genium INET Nordic derivatives and Fixed Income Derivatives:

This is a summary from the details presented in IT Notice 56/12:

<https://newsclient.omxgroup.com/cds/DisclosureAttachmentServlet?showInline=true&messageAttachmentId=397315>

NASDAQ OMX Fixed Income Derivatives

- *Expanding the scope for clearing of OTC derivatives, including forward rate agreements and dual curve approach for overnight index swaps (including daily settlement).*
- *A new sub state, "Pending Clearing member Acceptance" has been added for swap and TM FRA trades, to enable Clearing Participants to have the possibility to approve trades made by an Executing Broker.*
- *New queries for margin calculations and simulations will be offered.*

NASDAQ OMX Derivatives

- *Support for deferred publication and the introduction of a post trading session, impacting how trade statistics are disseminated.*

Genium INET Commodities:

Subject to successful testing, the following new instruments will be introduced in Genium INET

German day futures

Estonian CfDs

Finnish and Swedish CfD forward curve extension

Subject to successful testing, the following new Trading Functionality will be introduced in Genium INET

Spark Spread matching with underlying instruments

These instruments and functionality will be available to test in External Test System 2 during the fall.

NASDAQ OMX Commodities SPAN-File will have an increase of number of characters in the "Priority" Field from 3 to 6 in SPAN record type 11. Note that zeroes shall be used to fill the field. (Example priority = 1444):

110134**001444**0182030050010A012050011B

This will be available to test in External Test system 2 in the beginning of September.

Time schedule:

Availability in Genium INET Ext2: 22 August – 14 December

Go Live: 26 November

For questions or comments, please contact:

Magnus Olsson

Magnus.olsson@nasdaqomx.com

+46 8 405 7426

Fixed Income Products

Martin Granlund
Martin.granlund@nasdaqomx.com
+46 8 405 7134
Nordic Derivatives

Stefan Wilhelms
Stefan.wilhelms@nasdaqomx.com
+358 9 6166 7295
Commodities Business Development

Charlie Holmgren
Charlie.holmgren@nasdaqomx.com
+46 8 405 6944
Project readiness and rollout