IT notice

IT 87/12

NASDAQ OMX Commodities Genium INET 0220 Project Reminder

This IT Notice is aimed at Commodities users of the Genium INET test platform.

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

As earlier communicated through various IT Notices, IT Forums and bilateral meetings, Genium INET will be upgraded to version 2.0.0220 during the weekend November 24th - 25th and will go live November 26th, 2012

NASDAQ OMX Commodities introduces German day future power contracts, Estonian CfDs Power Contracts, Finnish and Swedish CfD curve extension, UK Spark Spread enhancements, one-sided combinations and Mandatory SPAN-file changes with the upgrade of Genium INET.

German Day Futures Power Contracts
the number of tradable series will vary between 3 and 9 depending on trading day. No technical changes.

Estonian CfDs Power Contracts
The introduction of the Estonian CfD will have an impact on the content of the SPAN-File as this will be considered as a new Risk Group called TASY. No API changes.

Finnish and Swedish CfD Curve Extension
NASDAQ OMX Commodities extends the Finnish and Swedish CfD curves to cover 4 monthly, 4 quarterly and 4 yearly contracts. No technical changes.

UK Spark Spread Enhancements
UK Spark Spread functionality will be enhanced with the ability to match the Spark Spread combinations with the leg instruments. A new field named pricing_method_c which can contain 3 different values will be added to the answers of DQ3 and DQ22. The possible values are as follows:
N/A
Net price

Net value

For Spark Spread instruments the pricing_method_c will be set to "Net value"
Please see OMnet Message reference for more information:
http://nordic.nasdaqomxtrader.com/digitalAssets/81/81659_omnet_messref_nordic_va_578.pdf

One-sided combinations
In order to trade an area price more efficiently a new type of combination order is introduced. The combination enables trading of system price contracts (referenced against the Nordic system price as published by Nord Pool Spot) and CfD contracts simultaneously.

Technical changes to the SPAN File
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.
Please see IT-Notice 61/12 for more information regarding this. This is a mandatory change.

Record type 4 Amendment
NASDAQ OMX Commodities will amend a number of observation points for the calculation of correlation between various contracts. The number of observation points may vary according to Nasdaq OMX discretion. This amendment therefore increases a number of combinations available in record 4 of our SPAN-file accordingly. Currently, this will be applied only to allowances products but may be later used for other products. This amendment will not do any changes to record 4 format.

Trading Applications
Go-live version Trading Workstation_r32111 is available for download on member extranet. WebTrade will be automatically upgraded at startup when new release is available in Production.

Please see previous releases of IT-Notices for more information:
IT – Genium INET COM 0220
Exchange-Notice 45/12

Support, Genium INET Commodities:

Trading Desk, desken@nasdaqomx.com phone +47 6752 8037
Trading, Key account management for NASDAQ OMX Commodities.
General questions, access to member extranet, help with Trading Workstation

Clearing Operations, clearing@nasdaqomx.com phone +46 8 4056880
For Settlement, Reports, Fixing Prices and collateral questions.

Technical Support, technicalsupport@nasdaqomx.com Phone+ 46 8 405 6400
For Technical questions, please contact Technical Support.

Member Services, memberservices@nasdaqomx.com phone + 46 8 405 6660
Account questions and new FIX Accounts requests

Best Regards

NASDAQ OMX Commodities