2013-01-23

Exchange notice

IT 4/13

IT – Genium INET Project Update v0222

This IT Notice is aimed at Nordic derivatives and fixed income users of the Genium INET platform. The member extranet http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/ is always updated with the latest Genium INET related documentation.

API Changes

As previously announced Genium INET 0222 will go live **March 25th, 2013.**

Mandatory OMnet API changes for clearing members
- BD18 (if used)

Mandatory changes for Fixed Income members
- FIX: Added SettlPrice to One-Sided Auction Request (if used)
- OMnet: UQ19, BI94 and related message UQ19. (if used)

The previously announced FIX TradeID format change is moved to a later Genium INET release.

Please see the summary of API changes document for a full summary of the OMnet and FIX Protocol changes and new messages to be implemented with the upgrade of Genium INET. Please also see the OMnet API and FIX protocol specifications.

A test version of Clearing Workstation 1 is available for download on the member extranet and a Go-Live candidate will be released in February. It is mandatory for members using Clearing Workstation 1 to upgrade to the Go-Live candidate release.

Collateral Management Services (CMS):

The European Markets Infrastructure Regulation (EMIR) will introduce mandatory changes to the derivatives market. Changes related to the switch to the new service will affect Participants of both NASDAQ OMX Financial Markets and NASDAQ OMX Commodities. Currently, the two markets employ different solutions for managing collateral. During 2013 the NASDAQ OMX collateral management service will become the common solution for collateral management for both markets.

The collateral management service will be launched on March 25, 2013. Migration for NASDAQ OMX Financial Markets Participants will start on April 6, 2013. and migration for NASDAQ OMX Commodities Participants will start on June 15, 2013.

It is important that members and ISVs read the CMS documentation that explains the Collateral management services and how this affects you. Here you will also find the CMS Member Acceptance Test Specification and Member Acceptance Test report that have to be filled in and sent to us 30 days prior to your on-boarding to the CMS structure.

It is very important that Independent Software Vendors (ISVs) are able to deliver an application to their clients that is in correspondence to the API changes to be implemented as soon as possible due to Member Acceptance Test (MAT) in External Test system 2 (Ext2). Members should send in a MAT report 30 days prior to their appointed CMS migration date.

Genium INET Nordic Derivatives:

Query Market Maker obligations
NASDAQ OMX will provide the Market Maker obligations via the API in order to facilitate the configuration set up when there are changes the Market Maker obligations. New OMnet API message DQ135 with answer DA135.

Added functionality for generic rates clearing
NASDAQ OMX will implement technical support for single currency Basis Swaps in the 0222 release. Please see summary of API changes document.

Genium INET Fixed Income:

Net Price for Settlement in One-Sided Auction Request
(Mandatory for those who use these messages)

- Danish mortgage banks run some issuing auctions where investors/members are asked to specify a yield spread to a specific reference rate, e.g. the CIBOR3 rate, in order to buy a specific amount of that bond. For such auctions the issuer needs to inform the members/investors about the settlement price (net price) prior to the auction. Today this is only done by sending out an exchange message. NASDAQ OMX now introduces a possibility for the issuer to state this settlement price in the issuing auction request. The settlement price information will be added in the following OMnet messages: UQ19, BI94 and related message UQ19. FIX: Added SettlPrice to One-Sided Auction Request (if used)

Documentation updates
Please see following documents for more information

- Genium INET OMnet Message Reference Guide 0222 draft (2013-01-11)
- Genium INET Trading Workstation (r34429) (2012-12-12)
- Genium INET API kit headerfile (r34892) (2012-12-12)
- CMS Member Acceptance Test Specification (2012-12-21)
- Member Acceptance Test Report (2012-12-21)
- FIX For Genium INET 0222 (2013-01-17)
- Clearing Workstation 1_r36201 (2013-01-21)
- Summary of API changes (2013-01-23)

External Test System:

It will be possible to test the new functionalities and changes in the Genium INET External Test System 2 (Ext2). Ext2 will start to have clearing functionality on January 24th. Custody service will be added on Ext2 January 28th.

Please see http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/testing/ for more information about Ext2

Please contact NASDAQ OMX Member Services If you would like to request new test accounts for this test environment by sending an email to memberservices@nasdaqomx.com or contact them by phone on +46 8 405 6660.

For technical questions, please contact technicalsupport@nasdaqomx.com
+46 8 405 6750

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

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