

2013-02-28

Exchange notice

IT 17/13

IT – Genium INET Project update 0222

This IT Notice is aimed at all 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.

Due to the changes in API for delivery query CQ52, the Genium INET Clearing Workstation 1 interface file has been updated. For those using the delivery (dlv) interface file, please see the following specifications:

Deliveries

PREFIX: dlv

TRANSACTION: CQ52

STRUCT: cl_delivery_api

Pos	Field	Description	Field Type
36	clearing_account clearing_account.country_id_s (char 2) +	Clearing Account Country	char 2
	clearing_account.ex_customer_s (char 5) + clearing_account.account_id_s (char 10)	Clearing Account Customer	Char 5
		Clearing Account	Char 10

Please see [Clearing Workstation 1 User Guide](#) for more information.

Genium INET External Test System 0222 upgrades:

Ext1 – Upgrade to 0222 planned for March 12th.

Ext3 – Ext3 is currently being upgraded to 0222.

Genium INET Nordic Derivatives:

(Available to test in Ext2 and in Ext3 from March 1st)

- **Order Price Limit**

This functionality is set market wide for all participants and the limits is set by the exchange. These Price Checks compares price instructions on incoming orders against a reference price. If an order deviate more than an order book configured parameter, the order will be rejected before it can execute. Please see [Genium INET 0222 Nordic Derivatives release](#) document for more information.

- **Change Curve Logic**

There are cases where different financial products use the same curve but should be handled separately from a risk perspective. This leads to a need for having different stress levels. The PD/CDB structure for describing yield curves will thereby be modified. The margin parameters such as curve stressing will be separated from the parameters defining the curve. This will make it possible to have different stress levels for different products even if they are dependent upon the same curves. Please see [Summary of API changes](#) for more information.

- **Query Market Maker obligations**
- **Added functionality for generic rates clearing**
- **Net Price for Settlement in One-Sided Auction Request**

Genium INET Commodities

(Available to test in Ext2 and in Ext 3 from March 4th)

- **German Futures**
- **Extension of the German Forward Curve**
- **Launch of European Options for German Forwards and Futures Contracts**
- **Extension of the Nordic Forward Curve**
- **Introduction of Swedish and Norwegian electricity certificates**
- **Introduction of European Union Aviation Allowances (EUAA) Futures**

Please see previous published IT-Notices for more information about the new products and functionalities introduced in Genium INET 0222

[IT-Notice 9/13](#) (All markets)

[IT-Notice 4/13](#) (All Markets)

[IT-Notice 3/13](#) (Commodities)

[Summary of API Changes](#)

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Project readiness and rollout