

Genium INET 4.1.0215 Project Update – Key Information Document (39/16)

Introduction

The EU Regulation 1286/2014 on packaged retail and insurance-based investment products (PRIIPs), introduces key information documents (KID) for among others the Exchange Traded Derivatives. A KID gives key facts of the product to investors.

Nasdaq will produce KIDs for instruments for which it will be considered to be the Manufacturer according to that regulation. That is expected to cover Nasdaq listed derivatives (ETDs) traded on Nasdaq Derivatives Markets.

The Nasdaq KIDs will initially be provided in English, Swedish, Danish, Finnish and Norwegian.

All Nasdaq KIDs for the ETDs will be available on Nasdaq FTP and webpages. The KID URLs will be distributed via OMnet API and the Genium Consolidated Feed TIP protocol.

KID URL Information

Nasdaq issued product KIDs will be located on the following websites/FTP location in December. A go-live date for the KIDs will be communicated separately via a future IT notice. However, test files will be available on the below locations for testing purposes.

- Equity Derivatives:
<http://www.nasdaqomx.com/transactions/markets/optionsfutures/europe/product-information/kid>
- Fixed Income:
<http://www.nasdaqomx.com/transactions/trading/fixedincome/fixedincome/derivatives/products/kid>
- Commodities:
<http://www.nasdaqomx.com/transactions/markets/commodities/markets/kid>

- Nasdaq FTP:
<ftp://ftp.nordic.nasdaqomxtrader.com/KID/Nasdaq>

We expect URLs for individual PDF-documents to remain static. In the unlikely event of any change to the URL, this will be communicated separately via a future IT notice.

KID File Name Standard

The KID document filenames will have the following name standard setup for **Equity Derivatives**

Name	Exchange		Asset		Instrument		Language	
#of Characters		4		3		3		2
	Nasdaq St	XSTO	Stock	STK	Call	CAL	Danish	DK
			Index	IND	PUT	PUT	English	EN
			Dividend	DIV	Future	FUT	Finnish	FI
			Binary	BIN	Forward	FWD	Norwegian	NO
							Swedish	SE

Example: Call Options on Indices, Swedish text – “XSTOINDCALSE”

The KID document filenames will have the following name standard setup for **Fixed Income**

Name	Exchange		Asset		Instrument		Language	
#of Characters		4		3		3		2
	Nasdaq St	XSTO	Interest Rates	RAT	Call Options	CAL	Danish	DK
			Bond	BND	Put Options	PUT	English	EN
					Future	FUT	Finnish	FI
					Forward	FWD	Norwegian	NO
							Swedish	SE

Example: Call Options on Bonds, Swedish text – “XSTOBNDCALSE”



The KID document filenames will have the following name standard setup for **Commodities**

Name	Exchange		Asset		Instrument		Language	
#of Characters		4		3		3		2
	Nasdaq Oslo ASA	NORX	Electricity	ELP	Call Option	CAL	Danish	DK
			Nat Gas	NGP	Put Option	PUT	English	EN
			Allowance	EUA	Future	FUT	Finnish	FI
			Elcert	ELC			Norwegian	NO
			Freight and Fuel Oil	FRF			Swedish	SE
			Ferrous	FEP				
			Renewables	REP				

Example: Call Options on Power contracts, Swedish text – “NORXELPCALSE”

Technical information

OMnet - A new VIM struct containing the FTP URLs for the Nasdaq KIDs will be implemented for the following OMnet queries and broadcasts:

- DQ131, the VIA of DQ131
- DQ122, the VIA of DQ122
- DQ123, the VIA of DQ123
- VIB of BU122
- VIB of BU123

KID test files will be available for testing purposes and distributed in OMnet as of October 13th 2016 on EXT4 and as of October 18th on EXT3.

More information can be found on our enhancement website for Genium INET 4.1.0215 release:

<http://www.nasdaqomx.com/transactions/technicalinformation/geniuminet/enhancements/genium-inet-4.1.0215>

Genium Consolidated Feed – A new field “LinkProspect” will be implemented for the messages BasicDataBond (BDBo) and BasicDataDerivative (BDDe) reference data. This field will be populated with the FTP URL to the KID.

Testing will be available from October 18th in GCF TST 4. Please see the TIP 3.2.1.1 protocol for more information:

http://www.nasdaqomx.com/digitalAssets/103/103258_gmi-3.2.0210-r6539.tipspec.zip



For further information, please contact:

Business-related questions Equity Derivatives:

Jari Elo, +358 9 6166 7275 or jari.elo@nasdaq.com

Business related questions for Fixed Income:

FixedincomeSweden@nasdaq.com

Business related questions for Commodities:

Julian Rezende, +47 6710 8511 or Julian.rezende@nasdaq.com

Technical questions:

Charlie Holmgren, +46 8 405 6944 or charlie.holmgren@nasdaq.com