



## IT – Genium INET 4.1.0225 Project update for Fixed Income (09/17)

*This message contains additional changes for Genium INET 4.1.0225 to what has been communicated in [IT-Notice 04/17](#). Genium INET will be upgraded May 6<sup>th</sup> to version 4.1.0225 which includes new functionalities and enhancements going live May 8<sup>th</sup> 2017.*

### **New Settlement Products for Nordic Fixed Income Products**

Nasdaq Clearing will introduce new settlement products for Nordic Fixed Income Derivatives contracts, replacing some of the existing ones. Settlement products are used to group Instrument Types to book keeping accounts in Genium INET. Please note that even though the proposed changes are technically part of the May release the actual effective date will be June 1<sup>st</sup>.

The clearing reports “Cash Settlement” and “Cash Settlement Propagation” will thus display new values for existing column “Settlement product”.

The new values for Settlement Product will also be found in OMnet field “settlement\_product\_s”. This field is included in the following answers:

- SA14 (struct paynote\_info\_detail\_item)
- DA123 (struct ns\_underlying\_basic)
- DA131 (struct ns\_inst\_type\_secur)

### **Increase of Instruments for margin data information**

For commodity instruments, the Margin Data Report currently contains one row per combination of instrument and margin class. For instruments without open interest, only limited data is displayed (i.e. some columns always equal zero).

For financial instruments, the Margin Data Report currently contains one row per combination of instrument and margin class where open interest exists.

From May 8<sup>th</sup>, the Margin Data Report will instead contain the following:

For commodity instruments, the Margin Data Report will only contain rows for margin class 001. In addition, instruments without open interest will display the same amount of information as instruments with open interest.

For financial instruments, the Margin Data Report will only contain rows for margin class 001. In addition, rows may appear for equity spot series where delivery margin is used.

### **Interface files and OMnet messages**

From May 8<sup>th</sup>, Interface file “.map” and the reply to OMnet messages RQ3 and RQ35 may contain equity spot series where delivery margin is used. Please note that this change will



only impact the content in the above mentioned interfaces, the definition of the interfaces has not changed.

### **Changes to the Margin Requirement and Margin & Collateral Evaluation Clearing Reports**

The "Margin Requirement" and the "Margin and Collateral Evaluation" clearing reports will be modified to show the Margin Calculation time and Margin run per account instead of in the clearing report header. This means that there will be two new columns to the far right in the .xls and .csv versions of these reports:

New columns to the far right in the "Margin Requirement" and "Margin and Collateral Evaluation" clearing reports

- Margin Calculation Time
- Margin Run

The .csv versions of these reports will also have two corrections to them:

- Today it shows the member MPID before the company name. This will be replaced with "Member:"
- The "/" will be replaced to ";" between "Valuation Time: <Date> <Time>" and "Request Number: X" to align the format of other clearing reports.

Example reports will be available on the Genium INET 4.1.0225 website as of March 30<sup>th</sup>.  
<http://www.nasdaqomx.com/transactions/technicalinformation/geniuminet/enhancements/genium-inet-4.1.0225>

### **External Test System 1 availability**

External test system 1 (EXT1) upgrade previously scheduled for April 13<sup>th</sup> has been re-scheduled to April 6<sup>th</sup>.

### **For further information, please contact:**

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