

IT – Genium INET 4.1.0225 Project update for Commodities (13/17)

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 6th to version 4.1.0225 which includes new functionalities and enhancements going live May 8th 2017.

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 8th, 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 8th, 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 30th.
<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 13th has been re-scheduled to April 6th.

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