



NEW SETTLEMENT PRODUCTS FOR NORDIC FIXED INCOME INSTRUMENTS

With the next Genium Inet upgrade on May 8th Nasdaq Clearing will introduce new settlement products for Nordic Fixed Income Derivatives contracts, hence replacing some of the existing ones. Settlement products are used to group Instrument Types to bookkeeping accounts in Genium Inet. Please note that the actual effective date of the proposed changes will be June 1st even though they are technically part of the May release.

The table below outlines the changes that will be effective from June 1st:

	Current Settlement Product	New Settlement Product
Danish Products		
Danish mortgage bond Futures	DBND_FUT	LTIR_DKK
Nasdaq CIBOR Future	DBND_FUT	STIR_DKK
Norwegian Products		
3-month NIBOR FRA Future	BND_FUT	STIR_NOK
3-month NIBOR FRA Forward	NBND_FWD	STIR_NOK
6-month NIBOR FRA Future	BND_FUT	STIR_NOK
6-month NIBOR FRA Forward	NBND_FWD	STIR_NOK
Options on NIBOR FRA Futures	NBND_OPT	STIR_OPT_NOK
Options on NIBOR FRA Forwards	NBND_OPT	STIR_OPT_NOK
Swedish Products		
Riksbank Future	BND_FUT	STIR_SEK
3-month STIBOR FRA Future	BND_FUT	STIR_SEK
3-month STIBOR FRA Forward	BND_FWD	STIR_SEK
Options on STIBOR FRA Futures	BND_OPT	STIR_OPT_SEK
Mid-Curve Options on STIBOR FRA Futures	BND_OPT	STIR_OPT_SEK
Options on STIBOR FRA Forwards	BND_OPT	STIR_OPT_SEK
2-year Swedish Government Bond Futures	BND_FUT	LTIR_SEK
5-year Swedish Government Bond Futures	BND_FUT	LTIR_SEK
10-year Swedish Government Bond Futures	BND_FUT	LTIR_SEK
2-year Swedish Mortgage Bond Futures	BND_FUT	LTIR_SEK
5-year Swedish Mortgage Bond Futures	BND_FUT	LTIR_SEK
Options on Swedish Government Bond Futures	BND_OPT	LTIR_OPT_SEK

Modified reports*:

- Cash Settlement
- Cash Settlement Propagation

The new values for Settlement Product will also be found in OMnet Message 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)

The above-mentioned changes are already available in our external test environment 1 (EXT1) that was upgraded to the new code track earlier in April.

*There will be no new columns to the reports – only new values in a pre-existing column

**There will be no technical impact or changes to the OMnet API

For questions please contact Nasdaq Nordic Fixed Income at fixedincomesweden@nasdaq.com