Exchange notice

IT 3/13

IT – Genium INET Project Update v0222 for Commodities

This IT Notice is aimed at Commodities 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.*

As previously announced Genium INET 0222 will go live March 25th, 2013.

API Changes

Mandatory OMnet API changes for Commodities Clearing Members
- BD18 (if used)

BD18 is broadcasted from the Genium INET Clearing system and contains information such as deliveries, settlement and fees. The corresponding window in Clearing Workstation 1 and Clearing Workstation 2 is "Clearing Information".

In 0222, the content of the field "delivery_account" will no longer contain the clearing account (the account that the trade or position generating the delivery/settlement) but will instead contain the actual delivery/settlement account. The clearing account can instead be found in the field "clearing account". For more information, please see the "OMNet Message Reference Guide 0222" or contact technicalsupport@nasdaqomx.com.

A test version of Clearing Workstation 1 is available for download on the member extranet and a Go-Live candidate will be released in February. It is mandatory for members using Clearing Workstation 1 to upgrade to the Go-Live candidate release.

Documentation updates
Please see following documents for more information

- Genium INET OMnet Message Reference Guide 0222 draft (2013-01-11)
- Genium INET Trading Workstation (r34429) (2012-12-12)
- Genium INET API kit headerfile (r34892) (2012-12-12)
- CMS Member Acceptance Test Specification (2012-12-21)
- Member Acceptance Test Report (2012-12-21)
- FIX For Genium INET 0222 (2013-01-17)
- Clearing Workstation 1_r36201 (2013-01-21)
- Summary of API changes (2013-01-23)

External Test System:

It will be possible to test new functionalities and changes in our Genium INET External Test System 2 (Ext2). Ext2 will be down for full day maintenance on January 23rd and on January 24th, Ext2 will start to have clearing functionality.
Custody service will be added on Ext2 January 28th.
It is not possible for Commodities members and ISVs to test changes related to CMS at this time. It will be possible for Commodities members to test CMS functionality with the next Genium INET release planned to go live in June.
More information when Commodities members can test CMS in Ext2 will be announced in due course.

German Futures
Subject to successful testing, German Futures will be launched. The number of tradable quarters will be 6 months, 8-11 quarters, 5 years. The product calendar will be updated to reflect the launch of these products in due course. No API changes.
SPAN-File impact: additional contracts listed and new rows.

Extension of the German Forward Curve
Subject to successful testing, NASDAQ OMX Commodities will extend the German Forward Curve. The Forward curve will now cover 6 monthly, 8-11 quarterly and 5 yearly contracts. The product calendar will be updated to reflect the launch of these products in due course. No API changes
SPAN-File impact: additional contracts listed and new rows.

Launch of European Options for German Forwards and Futures Contracts
Subject to successful testing, NASDAQ OMX Commodities will launch a suite of European Style Options on monthly, quarterly and yearly German Forwards and Futures contracts. The product calendar will be updated to reflect the launch of these products in due course. No API changes.
SPAN-File impact: additional contracts listed and new rows.

Extension of the Nordic Forward Curve
Subject to successful testing, NASDAQ OMX Commodities will extend the Nordic Forward Curve. The Forward curve will now cover up to 10 yearly contracts. The new contracts will have exactly the same technical setup as to delivery and settlement procedures as the existing contracts and the same regulatory framework will apply. The product calendar will be updated to reflect the launch of these products in due course. No API changes. SPAN-File impact: additional contracts listed and new rows.

Introduction of Swedish and Norwegian electricity certificates

Subject to successful testing, Swedish and Norwegian euro denominated electricity certificates will be listed. The products will cover daily spot contracts and 5 yearly forward contracts with March expiry. The product calendar will be updated to reflect the launch of these products in due course. No API changes.

SPAN-File impact: New Risk Group and Correlation matrix: ELC.
Cash margin and time spread applied (offsetting code =1, cash margin code =1)
New rows in SPAN-File.

Introduction of European Union Aviation Allowances (EUAA) Futures

Subject to successful testing, physically delivered EUAA Futures Contracts will be listed. Up to four monthly contracts will be listed on a quarterly expiry (March, June, September and December) for the two nearest years and December contract expiries up to 2020. The new contracts will have exactly the same technical setup as to delivery and settlement procedures as the existing EUA/CER future contracts. The product calendar will be updated to reflect the launch of these products in due course

Additional technical changes

Forward accrued market value report

The content of the existing field Original market value in the answer struct of RQ7 and RQ2055 is changed to the following:

Field name: *Original Market Value*
C-struct name: `orig_market_value_q`
The value of this field is set to the stored value for Market value = - Original Market Value Margin (Note the minus sign!)

Future releases (June 2013): Collateral Management Services (CMS) for Commodities:

The European Markets Infrastructure Regulation (EMIR) will introduce mandatory changes to the Commodities market later this year. A new Collateral Management Service will be launched, changes related to the new service will affect the NASDAQ OMX Commodities market in Genium INET, details concerning this release (e.g. API interfaces) will be provided in due course through IT notices. The next Genium INET release to go live in June and the first Commodities members will migrate on June 15th, 2013.

It is important that members and ISVs read the CMS documentation that explains the Collateral management services and how this affects you. Here you will also find the CMS Member Acceptance Test Specification and Member Acceptance Test report that have to be filled in and sent to us 30 days prior to your on-boarding to the CMS structure.

Please see http://nordic.nasdaqomxtrader.com/memberextranet/genium_inet/testing/ for more information about Ext2

Please contact NASDAQ OMX Member Services If you would like to request new test accounts for this test environment by sending an email to memberservices@nasdaqomx.com or contact them by phone on +46 8 405 6660.

For technical questions, please contact technicalsupport@nasdaqomx.com
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Support
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