

**Exchange Notice****IT 96/13****IT –INET “Scheduled Intraday Auction” Launch December 9, 2013**

Scheduled Intraday Auction will be implemented December 9, 2013 as communicated in [IT Notice 91/13](#) dated November 19, 2013.

The auction has been available for testing in INET OTF since October 8, 2013 with same set up as for production. For customers’ efficient testing, OTF is running three auction periods per day. In production, there is only one daily Scheduled Intraday Auction which will run for approx. five minutes from 13:30 CET.

**Shares comprised by the auction**

- Denmark: Mid Cap shares that are not CCP cleared, Small Cap shares, and First North.
- Finland: Mid Cap shares, Small Cap shares, and First North.
- Sweden: Small Cap Shares.

Enclosed please find updated lists stating the individual shares that will be comprised by the Scheduled Intraday Auction.

**Market segments**

The Scheduled Intraday Auction will be implemented on the five market segments stated in the table below. Further down you find detailed information about the individual segments.

Market Segment	Exchange	Sequent	Symbol	New or Existing	GCF ID
OMX CPH Equities	XCSE	14	DKEQ SHR	Existing	32
OMX First North Denmark	XFND	100	FNDK CPH	Existing	127
OMX HEL Equities intraday cross CCP	XHEL	201	FIEQ SHR IC	New	682
First North Finland	FNFI	110	SEMM FN HEL	Existing	146
OMX STO Equities intraday cross	XSTO	202	SEEQ SHR IC	New	684

- Denmark:
  - **DKEQ SHR**, Sequent 14 for Mid Cap and Small Cap shares.
    - This is the existing market segment. There will not be a new one.
  - **FNDK CPH**, Sequent 100 for First North shares.
    - This is the existing segment. There will not be a new one.
  
- Finland:
  - **FIEQ SHR IC**, Sequent 201 for Mid Cap and Small Cap shares.
    - This is a new market segment.
    - The order books for the Mid Cap and Small Cap shares will be removed from the existing market segment to this new one.
    - **NOTE:** The order books will be removed from the existing market segment and will, thus, NOT be available from that segment from and including December 9, 2013. The existing market segment is FIEQ SHR CCP.
    - **NOTE:** Good-till-cancel (GTC) orders will be deleted Thursday December 5, 2013 after market close.
    - The new segment will be added to all drop copy filters that are currently configured to listen to segment FIEQ SHR CCP.
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  - **SEMM FN HEL**, Sequent 110 for First North shares.
    - This is the existing market segment. There will not be a new one.
  
- Sweden:
  - **SEEQ SHR IC**, Sequent 202 for Small Cap shares.
    - This is a new market segment.
    - The order books for the Small Cap shares will be removed from the existing market segment to this new one.
    - **NOTE:** The order books will be removed from the existing market segment, and will, thus, NOT be available from that segment from and including December 9, 2013. The existing market segment is SEEQ SHR.
    - **NOTE:** Good-till-cancel (GTC) orders will be deleted Friday December 6, 2013 after market close.
    - The new segment will be added to all drop copy filters that are currently configured to listen to segment SEEQ SHR.

#### **Protocol changes**

Protocols for FIX, OUCH, TotalView-ITCH, and TIP are available on the Member Extranet

[http://nordic.nasdaqomxtrader.com/memberextranet/inetnordic/Connectivity\\_and\\_Protocols](http://nordic.nasdaqomxtrader.com/memberextranet/inetnordic/Connectivity_and_Protocols)

#### **Rule changes**

NASDAQ OMX Nordic Member Rules (NMR) and the NASDAQ OMX Nordic Market Model are available on

<http://www.nasdaqomx.com/listing/europe/rulesregulations/>

#### **Support**

For more information on the Scheduled Intraday Auction, please see [IT Notice 81/13](#), [IT Notice 76/13](#), [IT Notice 65/13](#), and [IT Notice 55/13](#)

If you have any questions regarding this Exchange Notice, please contact NASDAQ OMX Tech Support at: +46 8 405 6410, [operator@nasdaqomx.com](mailto:operator@nasdaqomx.com)

Best regards  
NASDAQ OMX Nordic

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