NASDAQ OMX℠

Exchange Notice
Interbank 92/08

New price deviation functionality in issuing auctions

As of December 1 a new price check functionality, that informs or rejects auction orders that deviate from a certain threshold price/yield value, set by the user, will be implemented.
The setting changes are made by the user in the SAXESS Trade Client under menu:
Tools/Settings/Market and in the Deviation tab. A value is entered stating the upper and lower limit of the price deviation check. The settings are made on submarket level.

This new functionality has been requested by the Swedish National Debt Office (Riksgälden) and is implemented to reduce the risk of the "fat finger" syndrome.

For further information concerning this exchange notice please contact Marketplace Operations, telephone +46 8 405 65 70, or tradesupport.sto@nasdaqomx.com

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