

2014-11-05

Exchange Notice

IT 98/14

IT – INET – Auction safeguards in opening and closing auctions on the Nasdaq Nordic and Nasdaq Baltic exchanges – information on testing

On December 1, 2014, Nasdaq Nordic and Nasdaq Baltic introduce a functionality to limit unexpected impact to opening or closing prices due to erroneous or extraordinary order entries during opening and closing auctions in the INET Nordic trading system. See <u>IT Notice 80/14</u> for earlier communication.

Testing

Testing in OTF and GCF4 is available in all order books in scope. In order to facilitate testing, order flow to trigger extension to opening and closing is generated daily in the following order books:

Exchange	Symbol	Order book ID	ISIN	Market Segment
Nasdaq Copenhagen*	BAVA	3333	DK0015998017	OMX CPH Equities
Nasdaq Helsinki*	AKTRV	69425	FI4000058888	OMX HEL Equities Intraday Cross
Nasdaq Iceland	HAGA	85677	IS0000020121	OMX ICE Equities
Nasdaq Stockholm	LUC	85525	CA54928Q1081	OMX STO Equities
Nasdaq Stockholm	SAGA A	43045	SE0004635878	OMX STO Equities
Nasdaq Tallinn	NCN1T	85525	EE3100039496	OMX TSE Equities
Nasdaq Riga	NKA1R	43045	LV0000100915	OMX RSE Equities
Nasdaq Vilnius	LDJ1L	34544	LT0000116220	OMX VSE Equities

^{*} Only in opening auction

Further information

A Q&A document describing details of the functionality and configuration is enclosed to this notice and available on website INET Nordic — Functional Enhancements

INET Nordic Market Model

Changes will be updated to the INET Nordic Market Model valid as of December 1, 2014.

Support

If you have any questions regarding this Exchange Notice, please contact Nasdaq Tech Support at: +46 8 405 6410, operator@nasdaq.com

Best regards,

Nasdaq Nordic and Nasdaq Baltic

Nasdaq Copenhagen, Nasdaq Helsinki, Nasdaq Iceland, Nasdaq Riga, Nasdaq Stockholm, Nasdaq Tallinn and Nasdaq Vilnius are respectively brand names for NASDAQ OMX Copenhagen A/S, NASDAQ OMX Helsinki Ltd., NASDAQ OMX Iceland hf., NASDAQ OMX Riga AS, NASDAQ OMX Stockholm AB, NASDAQ OMX Tallinn AS and AB NASDAQ OMX Vilnius. Nasdaq Nordic represents the common offering by Nasdaq Copenhagen, Nasdaq Helsinki, Nasdaq Iceland and Nasdaq Stockholm. Nasdaq Baltic represents the common offering by Nasdaq Tallinn, Nasdaq Riga and Nasdaq Vilnius.