

February 12, 2016



Exchange Notice

IT – INET Production: Adopt Target2 Calendar for certain Danish instruments traded in EUR (11/16)

Nasdaq Nordic will introduce the Target2 calendar in INET from and including March 21, 2016.

The Target2 calendar will be adopted by the Danish market only, and will be valid only for instruments that are traded in EUR. Please note that the Target2 calendar relates to settlement to ensure that trade reporting transactions (manual trades) submitted by members are accepted also if the stated settlement date is a Target2 one. Trading itself will continue to follow Danish business days.

Currently, 12 instruments (investment funds) on the Danish market are traded in EUR for which the order books are divided between two market segments:

- OMX CPH Investment Funds – DKEQ UTC – Market Segment (Seq. no 16)
- OMX CPH Other Collective Investments – DKEQ OCIS – Market Segment (Seq. no 104)

This means that both of these two market segments will have order books that follow the new Target2 calendar and order books that follow current calendar.

In order to set up the Target2 calendar, a new Clearing Venue is required to which the 12 order books will be connected. The Clearing Venue will be named “VPeuro” and distributed through Genium Consolidated Feed message “BasicDataClearingVenue” (BDCv).

Protocol specifications

There will be no changes to any protocols.

Implementation schedule

- INET Test (OTF) and GCF EXT4 - February 29, 2016
- INET and GCF Production - March 21, 2016

Documentation

No changes to the Nasdaq Nordic Member Rules, the INET Nordic Market Model, or the Reporting Guideline.

Support

For technical questions, please contact Nasdaq Cash Equity Operations: Tel: +46 8 405 6410, E-mail: operator@nasdaq.com

“Nasdaq Nordic” is not a legal entity but represents the common offering by Nasdaq Copenhagen A/S, Nasdaq Helsinki Ltd, Nasdaq Iceland hf. and Nasdaq Stockholm AB