



Nasdaq Nordic
FTP Site for Restricted Symbols

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1 Overview

The Nasdaq Nordic Pre Trade Risk Management (PRM) service provides member firms with ability to facilitate pre-trade protection on INET Nordic. Using PRM, members can have order level control of their trading activity and the trading activity of their clients and customers including prevention of potentially erroneous transactions.

1.1 FTP Site for Restricted Symbols

Nasdaq Nordic offers PRM customers the possibility to upload a list of restricted symbols, one list per PRM account.

The purpose of the FTP service is to facilitate automation over a commonly used transfer protocol.

1.2 Data Types

The files are in csv format. The base filename corresponds to the PRM account.

Each line matches a single symbol. The symbols must be left-justified and have no padding. The symbol names are case sensitive.

1.3 Transfer Protocol

To ensure secure transfer, only SFTP is supported (port 22).

2 FTP Details

2.1 Time Schedule and File Retention

Members may upload new files (in csv format) of Restricted symbols during the trading day. The files will be fetched, starting CET 07:45, and processed every 5 minutes.

Clients are typically expected to upload a new file every trading day, overwriting the previous file.

However, the file retention time is unlimited and since the file name is constant, the same file will be used until the client actively replaces or removes the existing file.

2.2 Location on the FTP server

The files are to be uploaded under the client's home directory on the FTP server.

The same IP is used is used for both production and test: 217.73.6.18.

The accounts and consequently home directories will however differ for production and test accounts.

Account details will be distributed separately.

2.2.1 Examples

In the below examples, assume that MPID XYZ has two PRM accounts; XYZPR1 and XYZPR2. Both csv files are SFTP:ed to the home directory of XYZ's FTP account.

Content of XYZPR1.csv, all valid symbols:

ERIC B
 NOK1V
 STLo
 BIOP.RBS
 BULL S&P X2 N

Content of XYZPR2.csv. **Note that these are all invalid symbols, which will not be processed:**

24321	(numeric orderbook id not supported)
ERIC B	(symbol must be left-justified)
nok1v	(lowercase where uppercase is expected)
THISISNOTAREALSMBOL	(invalid symbol)

3 Support

If you have any questions or comments about this specification, email Nasdaq Cash Equity Operations operator@nasdaq.com. We welcome suggestions for new features or improvements.

Specification documents can be located at:

<http://www.nasdaqomx.com/transactions/technicalinformation/inet/protocol-specifications>

4 Revision History

Date	Revision	Change Description
July 18, 2017	1.0	Initial version for NASDAQ OMX Nordic
November 28, 2017	2.00	Intra-day enhancement, including branding updates