

March 12, 2020

Exchange Notice

Derivatives – Product Information 36/20

Nasdaq has decided to call for stressed market conditions on all equity and index derivatives until close of business as of March 12, 2020.

Stressed market conditions in derivatives is called for when the underlying asset to a derivative experience high and short term intraday volatility or when other factors causes high uncertainty in the pricing of derivatives. When stressed market is called for it means that market makers are allowed to quote prices with double the normal spread.

For further information concerning this exchange notice please contact product manager Mikael Siewertz, telephone +46 8 405 60 00.