



Member Notice – 2023_0009

Date: 26th May 2023

Priority: Normal

Venue(s): Aquis Exchange PLC UK (AQXE) & Aquis Exchange Europe EU (AQEU)

Subject: Production Release

Aquis is pleased to confirm the date for the next Production release, including the launch of 'Dark to Lit Sweep' and the enhancements for Auction on Demand (AoD).

The change will be rolled into the **Production** environment after the close of business on Friday 2nd June, effective from start of day on Monday 5th June 2023.

A reminder of the key actions and changes is included below.

Actions:

- Members wishing to use Dark to Lit Sweep functionality must contact the Aquis Support team to complete the required certification steps before going live with this in Production.
- ATP users who do not intend to use Dark to Lit Sweep, but do use standard Dark (non-display/AMP) orders, should check their systems will not have any problem receiving '1' in Bit 7 of the Order Add Response message, the Order Modify Response message and the Trade Message.
- AoD members wishing to use the order modify function should first test this in Aquis' Test environment.

Summary of changes included in the release:

The following enhancements will be made to the Auction on Demand (AoD) service on Aquis UK and Aquis EU (AoD MICs: AQXA and AQEA respectively).

1. To add the ability to modify orders.
2. To update indicative price and indicative volume to 0 once an auction uncrosses.

Aquis will also be introducing the Dark to Lit Sweep Order on the Aquis UK and Aquis EU (AQXE and AQEU) platforms. This functionality will allow members to sweep the AMP dark book before inputting an order in the lit book in one order. The dark portion will not rest on the order book.

Aquis will be offering three types of the Dark to Lit sweep:

1. DLO: Dark (IOC) to Lit (IOC)
2. DLOD: Dark (IOC) to Lit (Day)
3. DLPO: Dark (IOC) to Lit (Post-only for non-client proprietary order flow)

If you have any questions, please contact your account manager or the Aquis Exchange Support team on support@aquis.eu / +44 (0)20 3597 6333.

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