



## Member Notice – 2026\_0008

**Date:** 29<sup>th</sup> May 2026

**Priority:** Normal

**Venue(s):** Aquis Exchange Limited (AQXE), Aquis Exchange Europe (AQEU)

**Subject:** Market Data Mandatory Specification Changes - v4.2 May 2026

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### Overview

Aquis Exchange would like to inform Members of changes related to the below:

- **Addition of Bundle Start and Bundle End Messages**
- **Addition of Publication Timestamp.** A new 8-byte "Publication Timestamp" field with nanosecond granularity will be added to the following market data messages, representing the time each message is published from Market Data.
- **Addition of Timestamp and MarketId to Security Definition Message**

A Bundle Start and Bundle End message has been added, which are published to signal the start and end of a group of messages that are generated within the same sequencer cycle.

Publication Timestamp added to the following messages:

- Order Add
- Order Cancel
- Order Modify
- Trade
- Trade Bust
- Security Status
- AoD Update

Timestamp and Market Id have added to the Security Status Message.

Details can be found in the attached Market Data Specification. The changes will be effective August 17<sup>th</sup> 2026 subject to QA and testing.

**Members, software providers, and market data recipients who receive the market data directly via Aquis Multicast are advised to review this notice and the attached Market Data specifications to determine any system impacts.**

If you have any questions, please contact the Aquis Exchange Support team on [support@aquis.eu](mailto:support@aquis.eu) or call +44 (0)20 3597 6333. Previous notices sent by Aquis Exchange can be viewed on our [website](#)