

MEMBER NOTICE – 2019_0004

Date: 1st February 2019

Priority: Normal

Subject: Aquis Exchange Rulebook Amendments

Aquis Exchange would like to inform Members of the following amendments to the Aquis Rulebook. These will take effect from 25th February 2019.

Please note that these changes to the Rulebook text are chiefly for clarification purposes and do not involve material amendments to the current Aquis Rules.

The Aquis Trading Platform Guide (TPG) is now contained in Annex 1 of the Aquis Rulebook.

The new Rulebook can be found here: www.aquis.eu/trading/document-library

Summary of inclusions/amendments:

Rulebook	Summary of amendment/addition
Definitions	Addition of algorithmic trading definition. Other text edits.
2.4.2	Eligibility requirement definition from Directive 2014/65/EU added.
2.7	Non-client order flow clarification edit.
Previous 2.9	Deleted – refusal of acceptance of resignation with ongoing investigation.
4.2.6	Clarification that settlement arrangements changes to be communicated .
5.1	Text edit.
5.3	Algorithmic trading strategy declaration.
5.5	Text edit on corporate actions.
5.6	Orders added.
7.7	Order quantity modification order priority clarification.
7.16	Issuer suspensions.
9.3	DEA organisational requirements technical standards.
9.6	DMA only clarification.
TPG	
2.2	Price reference check text clarification .
Previous Section 3	Deleted – Overview of Aquis technology (connectivity, market data, reference data, short codes and symbology).
Section 3	Good repute text added for membership.
3.1	Simultaneous quotes and the Liquidity Provider Scheme.
3.2	Exceptional circumstances text edit.
Previous 4.3	Deleted – stressed market conditions.
5.2	Iceberg order text clarified.
5.6	Text added re responsibility for pricing negotiated benchmark crosses.
5.7	Auction on demand text edited.
5.8	Market at Close text edited.

For more information, please contact your account manager via sales@aquis.eu, the Aquis Exchange Compliance team via compliance@aquis.eu, or call +44 (0)20 3597 6311.

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