MEMBER NOTICE – 2021_0009

Date: 27th July 2021

Priority: Normal

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

Subject: Addition of New Columns to Daily Security File

Aquis Exchange would like to inform customers of upcoming changes to the daily security reference data files for Aquis Exchange UK and Aquis Exchange EU (file naming conventions 'security-*yyyymmdd*.csv' and 'security_AQEU-*yyyymmdd*.csv', respectively).

Effective from the dates shown below, the following new columns will be added to the files. The new columns will be added after the existing columns – there will be no change to the order of the existing columns.

Firms are advised to review and adapt their systems as necessary to process the additional fields.

Column name	Data type	Valid values
aod_enabled	bool	0 = Not enabled for Auction on Demand (AoD) 1 = Enabled for AoD
illiquid	bool	0 = Not Illiquid 1= Illiquid
aggressive_price_collar_percentage	Integer	% Value e.g. 10

Release dates

The new columns will be visible in the **Test environment** security files from this Thursday, 29th July 2021.

They will go live in the **Production environment** after the close of business on Friday 24th September 2021.

For more information, please contact the Aquis Exchange Support team on support@aquis.eu or call +44 (0)20 3597 6333.

Previous Member Notices sent by Aquis Exchange can be viewed on our website.