



UBS MTF Market Notice

Periodic Auction go-live and other technical changes

15 June 2018

Dear Member,

Following the publication on May 2, 2018 of the UBS MTF Market Notice N9 announcing changes to the Rules of Engagement for the new Periodic Auction and enhancements to the Dark order book, and Notice 10 on May 17 communicating the corresponding changes to the UBS MTF Rule Book and User Guide, we would like to inform our Members that all these changes will be live on **Monday, June 18**:

- Periodic Auction order book.
- "No CCP" functionality for internalised trades. To use this functionality please contact the MTF Supervisors.
- Orders in the dark order book will be limited to mid-point pegged only.
- New MAQ behaviour when a partially filled order falls below the MinQty set by the member.

We recommend all Members that wish to participate in the new Periodic Auction to arrange testing with our Deployment & Testing team (DL-DAT-uk@ubs.com).

If you have any queries regarding this notice, please contact the UBS MTF Supervisors at +44 207 568 2052 or ubs_mtf@ubs.com.

UBS MTF Management

Notice N15, 2018

UBS MTF Notices and documentation are available at <https://www.ubs.com/mtf>. If you have any queries regarding this notice, or comments on the above, please contact the UBS MTF Supervisors at +44 20 7568 2052 or ubs_mtf@ubs.com.

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