

London Stock Exchange Derivatives

High Speed Vendor Feed (HSVF) Bulletin message (Type L) to notify Members of potential trade cancellations and adjustments

As communicated in Market Notice 2015/032 London Stock Exchange Derivatives Market (LSEDM) informs customers that from 01 June 2015 it intends to use HSVF Bulletin Message (Type L) to broadcast notifications of potential trade cancellation(s) and adjustment(s) when a request is received by a Member firm within the required timeframes or is the result of an Exchange investigation. The HSVF Bulletin message will be used for information purposes only and will not replace the existing final Trade Cancellation messages sent on HSVF.

In order to facilitate customer testing these changes will be available in CDS for 4 weeks, starting from 05 May 2015, prior to production go-live. Customers wishing to receive Bulletin messages in CDS should contact their Technical Account Manager or the Technical Account Management team on +44 (0)20 7797 3939 or londontam@lseg.com.

The objective is to increase transparency for all Members when a potential trade cancellation or adjustment is being considered by LSEDM Supervision.

Upon reaching a decision on whether the trade(s) will stand or will be adjusted or cancelled, LSEDM will notify the market via HSVF bulletin message of the decision outcome. In the event of a decision to adjust or cancel trade(s), a Market Notice will also be issued.

Members are encouraged to ensure that they are able to receive and view such HSVF messages at all times.

Technical Notice

01 May 2015



London
Stock Exchange

Relates to

Exchange(s)

- London Stock Exchange Derivatives

Environment(s)

- Production / CDS

Type

- HSVF

Product(s)

- SOLA

Additional Information

If you have any queries about this announcement please contact your Technical Account Manager on +44 (0)20 7797 3939 or londontam@lseg.com

An archive of previously issued service announcements is available in the technical library section of the Exchange's Internet site:

<http://www.lseg.com/derivatives/lseadm/notices>



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