

London Stock Exchange Derivatives

MARKET NOTICE 2015/032

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

London Stock Exchange Derivatives Market (LSEDM) informs Members 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 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 020 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.

All requests for cancellation or adjustment of incorrect trades should be made directly to Market Supervision using the following contact details:

T: +44 (0)20 7797 4632

E: lsefm.supervision@lseg.com

For more details on the rules regarding cancellations or adjustments of trades, please consult the [Rules of the London Stock Exchange Derivatives Market](#).

Any comments or queries on this notice should be addressed to Gilles Clerc, UK Regulation, telephone +44 (0) 20 797 2160 or email: gclerc@lseg.com.

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