
Market Notice

28 October 2016

MN_88/2016



London

Stock Exchange Group

T2S instructions during maintenance window

Attention: All DCPs

Priority: Medium

Subject: Cancellation instructions during maintenance window

Dear Client,

Please note that during the last OMG meeting, a potential operational criticality was detected, making it necessary for T2S to queue all incoming messages during the maintenance window (3:00 a.m. - 5:00 a.m.). These instructions will be processed in parallel when the platform reopens. For this reason, a cancellation instruction concerning a transfer instruction sent during the said window may be processed before its underlying instruction and therefore be rejected with the error code "MVCP003 - The underlying instruction referenced by a Cancellation Instruction does not exist in T2S".

In view of this situation, T2S recommends:

- not to send cancellation instructions during the maintenance window
- sending a new instruction during RTS if the cancellation instruction is rejected.

For further information please contact:

Settlement

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