

Market Notice

30 October 2015



Appendix 3 to Market Notice 2015/081: Market Making Obligations for UK stock options and futures with 100 share contract size

The additions in red will be made to the Market Making Obligations document section 4.2 (UK Market: Size obligations and classes). The spread and quoting obligations will remain unchanged.

- PMMs: Must quote in all classes with a minimum of 30 names
- QLPs: Must quote in a minimum of 20 underlyings [10 of Class 1; 7 of Class 2; 3 of Class 3]

LSEDM Underlying by Class v.s. Size (lots)

Class 1	Size	Class 2	Size	Class 3	Size
AAL	5	AV	10	ARM	5
BARC	30	AZN*	50	EMG	5
BATS*	50	BA	20	IMT*	50
BLT	5	BG	10	KGF	10
BP	20	BTA	20	RSA	10
CNA	10	GLEN	20	SAB*	50
DGE	5	IAG	10	UU	10
GSK	10	MKS	10		
HSBA	20	MRW	10		
LLOY	100	NG	15		
PRU	10	RBS	10		
RDSB	5	RMG	10		
RIO*	100	SBRY	10		
STAN	10	ULVR*	50		
TSCO	20				
VOD	100				

* denotes underlyings with derivatives with contract size of 100 shares