

London Stock Exchange Derivatives

MARKET NOTICE 2014/080

Confirmation of Proposed Amendments to the Rules of London Stock Exchange Derivatives Market and Changes to the Pre- and Post-Trade Control Parameters

Introduction

1. On 30 September, London Stock Exchange (“the Exchange”) issued Market Notice 2014/068 consulting on certain proposed amendments to the Rules of the London Stock Exchange Derivatives Market (“the rules”).
2. With the same Market Notice, the Exchange also invited comments on its proposal to introduce certain amendments to the price and quantity restrictions relating to its Pre- and Post-Trade Control Parameters (currently provided for in Appendix B of the London Stock Exchange Derivatives Market Trading Services Description) and certain proposed contract value ranges to be used for the determination of the fair market spread in the context of the proposed cancellation and adjustment rules for Future Contracts (to be included in a new Appendix C of the London Stock Exchange Derivatives Market Trading Services Description).

Rule amendments

3. Following the close of the consultation period, the proposed rules amendments have been adopted with one minor change to the cancellation of incorrect trades for Norwegian contracts. Attachment 1 to this Notice contains the final version of the rules (with the confirmed changes marked-up), which will come into effect on **17 November 2014**. The Rules of the London Stock Exchange Derivatives Market will be available on this date on the [London Stock Exchange Group website](#).
4. The Exchange also informs member firms that the proposed changes to the price and quantity restrictions of its Pre- and Post-Trade Control Parameters and certain proposed contract value ranges (to be used for the determination of the fair market spread in the context of the proposed cancellation and adjustment rules for Future Contracts) have been adopted and will become effective on **17 November 2014**. Attachment 2 of this Notice contains the final version of Appendix B and C of the London Stock Exchange Derivatives Market Trading Services Description, which will also be available on this date on the [London Stock Exchange Group website](#).

5. Any comments or queries on this notice should be addressed to Stefano Valente, UK Regulation, telephone +44 (0) 20 7797 1584 or email: svalente@lseg.com

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London
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