

London Stock Exchange Derivatives

MARKET NOTICE 2016/032

FTSE 100 weekly and monthly index options update

Further to [Market Notice 2016/027](#) London Stock Exchange Derivatives Market (LSEDM) informs member firms that documentation related to **FTSE 100 index weekly options**, including contract specifications, market making obligations and the revised Trading Services Description are now on the LSEDM Document Library <http://www.lseg.com/derivatives/document-library>.

Following the commitment to provide on screen liquidity for all expiries in FTSE 100 index options, LSEDM will increase the minimum block size thresholds to incentivise the development of order book trading:

- **FTSE 100 weekly options:** increase minimum block threshold and outside spread threshold to **300**
- **FTSE 100 monthly options:** increase minimum block threshold and outside spread threshold to **500**

LSEDM will also increase the market making quoting obligations on FTSE 100 index options:

- **FTSE 100 weekly options:** increase front and back week size obligation to **30** and monthly to **50**
- **FTSE 100 monthly options:** increase front and second month size obligation to **50**.

Member firms are encouraged to ensure that all relevant persons within their organisations and their clients are aware of these changes.

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