
Market Notice

31 May 2018



London
Stock Exchange

London Stock Exchange Derivatives

MARKET NOTICE 2018/042

Update of Minimum Size Requirements for Negotiated Transactions

London Stock Exchange Derivatives Market (LSEDM) informs Member Firms that the pre-trade transparency thresholds for Negotiated Transactions of the following **option and future derivatives** will be updated **effective 1 June 2018**.

LSEDM underlying code	Underlying ISIN	Min. size for NT
DNO	NO0003921009	250 (from 500)
PGS	NO0010199151	100 (from 250)
REC	NO0010112675	2500 (from 5000)

The 'LSEDM BNT and DP Threshold Parameter' document will be updated accordingly and uploaded to the [LSEDM Document Library](#).

Members are encouraged to ensure that clients are aware of this adjustment.

If you have any questions please call Derivatives Operations on +44 (0) 207 797 3617

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