

Market Notice

14 December 2018



London
Stock Exchange

London Stock Exchange Derivatives

MARKET NOTICE 2018/081

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 January 2019**.

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

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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