Market Notice

13 June 2019

London Stock Exchange Derivatives

MARKET NOTICE 2019/033

Cash settlement of Single Stock Options and Futures on IOB Derivatives names expiring after June 2019

Further to Market Notices 2018/077 and 2019/027, where London Stock Exchange Derivatives Market (LSEDM) set out the cash-settlement methodology to be used to settle any open positions in September 2019 and December 2019 IOB Derivatives at the close of trading on 21 June 2019, LSEDM has determined that the number of days the historical volatility (*HV*) of the underlying contract is calculated on (*n*) will be 180 trading days.

If you have any questions, please contact the Derivatives Sales Team on +44 (0) 20 7797 3833 or by email at LSEDM.sales@lseg.com.

Derivatives Operations
London Stock Exchange
Client and Market Services, LSEG

Telephone: +44 (0)207 797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS

www.lseg.com