

Market Notice

26 June 2019



London
Stock Exchange

London Stock Exchange Derivatives Market

MARKET NOTICE 2019/041

UPDATE: Cash Settlement of IOB Derivatives Contracts expiring in September and December 2019

Further to [Market Notice 2019/040](#), London Stock Exchange Derivatives Market (LSEDM) informs Member Firms that the prices used on 21 June for the cash settlement of the IOB Derivatives contracts expiring in September and December 2019 have been subject to an internal review and have been modified as per the below table.

Underlying Product	ISIN	Code	Put/Call/Future	Strike Price	Expiration Date	Value Settled	Modified Prices
MNOD	GB00F73MQR64	MNOD9I22	C	22.00	20/09/19	1.3770	1.397
OGZD	GB00F73VJ631	OGZD9L5.50	C	5.50	20/12/19	1.3909	1.4128
OGZD	GB00F73WQ766	OGZD9L5.75	C	5.75	20/12/19	1.2176	1.2388
OGZD	GB00F73VJ748	OGZD9X	F	-	20/12/19	6.7886	6.7392
SBER	GB00F73K9R14	SBER9I13.50	C	13.50	20/09/19	2.1872	2.1947
SBER	GB00F73K9159	SBER9I14	C	14.00	20/09/19	1.8349	1.8457

Cash adjustments to reflect these new prices will be posted on members' banking reports.

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

Derivatives Operations
London Stock Exchange
Client and Market Services, LSEG

Telephone: +44 (0)20 7797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS

www.lseg.com



London
Stock Exchange Group