

LONDON NOTICE No. 2987

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FTSE 100 INDEX OPTIONS

CHANGE OF MATCHING ALGORITHM FOR THE FTSE 100 INDEX OPTION CONTRACT

Executive Summary

This Notice informs Members of a change in the matching algorithm for the FTSE 100 Index Option Contract. With effect from 2 January 2008, the matching algorithm for this contract will be price time, with priority given to the first order at the best price.

1. London Circular No. 07/16, issued 12 June 2007, provided details of, amongst other things, a new Primary Market Maker Scheme for the FTSE 100 Index Option Contract. This scheme commenced on 2 July 2007 and will remain in place until the close of business on 30 June 2008.
2. Following the successful implementation of this scheme and as part of the ongoing process to harmonise the trading arrangements for Liffe products, this Notice advises Members of a change in the matching algorithm used for the FTSE 100 Index Option Contract.
3. With effect from 2 January 2008 onwards, the matching algorithm for the FTSE 100 Index Option Contract will be price time, with priority being given to the first order at the best price.

For further information in relation to this Notice, members should contact:

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