

London Stock Exchange Derivatives

MARKET NOTICE 2015/021

UPDATED EXPIRY CYCLES AND STRIKE PRICE INTERVAL GENERATION FOR NORWEGIAN SINGLE STOCK OPTIONS

LSEDM will implement changes to the Contract Specification and Trading Service Description documents, effective from 13 April 2015.

The changes are summarised as below:

1. There will be changes to the expiry cycles for Norwegian single stock options:
 - Monthly expiries for all underlyings
 - Longer maturities for some underlyings
2. The strike price intervals table for Norwegian single stock options will be amended and tighter increments for options with less than 3 months maturity will be introduced.

For further details, please see the document attached to this Notice.

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

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