

London Stock Exchange Derivatives

MARKET NOTICE 2015/022 - Attachment

1. Norwegian single stock futures-
New single stock futures are listed according to table 1a)

Table 1a) – Underlyings and expiry cycles – Norwegian single stock futures

Expiry Cycle	Normal	Long	AD (100% dividend adjusted) ¹
Maximum Maturity	12 months	24 months	6 months
Listing Cycles *	3 months term monthly 12 months term quarterly	3 months term monthly 12 or 24 months term quarterly	3 months term monthly 6 months term quarterly
Underlying	AKSO - Aker Solutions DNB - DNB DNO - DNO International GJF - Gjensidige Forsikring NAS - Norwegian Air Shuttle NHY - Norsk Hydro NSG - Norske Skog OPERA - Opera Software ORK - Orkla PGS - Petroleum Geo-Services RCL - Royal Caribbean Cruises REC - REC Silicon STB - Storebrand SUBC - Subsea 7 TEL - Telenor TGS - TGS Nopec Geophysical Co. YAR - Yara International	STL - Statoil	MHG - Marine Harvest Group SDRL - Seadrill

* Listing Months

3 months terms:	JAN, FEB, APR, MAY, JUL, AUG, OCT, NOV
6 months terms:	MAR, JUN, SEP, DEC
12 months terms:	MAR, JUN, SEP, DEC
24 months terms:	JUN, DEC

¹ Derivatives are adjusted for all dividends in accordance with LSEDM Corporate Action Policy