

London Stock Exchange Derivatives

MARKET NOTICE 2016/003

Delisting of BG Group plc

London Stock Exchange Derivatives Market (LSEDM) informs member firms that BG Group plc (BG) shares will be delisted from the London Stock Exchange Main Market effective 15 February 2016, as part of the definitive takeover agreement between BG Group plc and Royal Dutch Shell plc.

In light of this announcement, LSEDM informs member firms that all outstanding derivatives contracts on BG will be delisted after market close on 12 February 2016. In addition, no flexible derivatives contracts will be accepted after that date.

There is currently no open interest in BG derivatives on LSEDM. In case there is any open interest on contracts with expiry after 12 February 2016, the contracts will be adjusted in line with section 2.9 of the LSEDM Corporate Actions Policy, and details of this adjustment will be published in a Market Notice.

Members are encouraged to ensure that clients and all relevant parties within their organisations are aware of this notice.

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

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