

# London Stock Exchange Derivatives

## MARKET NOTICE 2016/023

### New Norwegian underlyings: Listing of Bakkafrøst (BAKKA) and Frontline (FRO) derivatives on LSEDM

London Stock Exchange Derivatives Market (LSEDM) informs member firms that it will list futures and options on **Bakkafrøst (BAKKA)** and **Frontline (FRO)** from Monday 4 April 2016.

Contracts will be available on the linked Order book with Oslo Børs and will be cleared through LCH.Clearnet, as per the following:

| Underlying | LSEDM Ticker | Underlying ISIN | Contract lifetimes and Expiry Cycles   | Quotation Group (Spread/ Size) |
|------------|--------------|-----------------|--|--------------------------------|
| Bakkafrøst | BAKKA        | FO0000000179    | <b>Normal</b><br>3 month contract, listed monthly<br>12 month contract, listed quarterly                     | Group D                        |
| Frontline  | FRO          | BMG3682E1921    | <b>AD (100% dividend adjusted)</b><br>3 month contract, listed monthly<br>6 month contract, listed quarterly | Group C                        |

The LSEDM Product List will be updated to reflect these changes. Contracts are currently available for customer testing in the LSEDM CDS environment. Member firms are encouraged to ensure that their clients and all relevant parties within their organisation are aware of these changes.

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

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