

London Stock Exchange Derivatives

MARKET NOTICE 2016/082

CHANGE OF EXPIRATION DAY TO THIRD FRIDAY OF THE MONTH FOR ALL NORWEGIAN LISTED DERIVATIVES

London Stock Exchange Derivatives Market (LSEDM) informs Member Firms that the expiration day for standardised equity and equity index derivatives contracts will be changed from the third Thursday of the month, to the third Friday of the month.

The change of expiration day will apply to all standardised derivatives contracts with expiration date after 1 January 2018. All expiries up to and including December 2017 will keep the third Thursday of the month expiration date.

The rule change will be effective on 7 December 2016. Sections 2.1 - 2.5 of LSEDM – Equity Derivatives Contract Specification will be updated accordingly.

Treatment of existing 2018 contracts

- Existing standardised options and futures contracts with expiration date Thursday 21 June 2018 will be delisted as of 23 November 2016.
- New instruments with expiration date Friday 15 June 2018 will be listed on 7 December 2016.
- Please note that there are no open positions on these instruments.

Members are encouraged to ensure that clients are aware of the new contract specifications.

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

Derivatives Operations
London Stock Exchange
Client Technology Services, LSEG

Telephone Tel: +44 (0)207 797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS

www.lseg.com