

London Stock Exchange Derivatives

MARKET NOTICE 2017/008

Introduction of Exchange of Futures for Physicals (“EFP”) and Exchange of Futures for Swaps (“EFS”) transactions for Equity Derivatives

London Stock Exchange Derivatives Market (LSEDM) informs Member Firms that effective **Monday 20 February 2017** trade reporting of EFP and EFS transactions will be accepted for equity futures.

EFP and EFS transactions will be made available in:

- IOB DR and FTSE RIOB futures
- OBX index, OBOSX index and Norwegian single stock futures
- FTSE 100 and UK Single stock futures
- BIST30 Index futures

EFP or EFS transactions in equity futures must be manually trade reported to Market Supervision through the submission of a [trade reporting template](#) by email. All EFP and EFS transactions are subject to the LSEDM Bilaterally Negotiated Trade Guidance which will be updated and made available on the [LSEDM Document Library](#) before the changes become effective.

Member firms wishing to receive more information may contact the LSEDM Sales Team on +44 (0) 20 7797 3833.

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