

London Stock Exchange Derivatives

MARKET NOTICE 2017/024

Revision of the Price Controls for 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 24 April 2017**, revised price controls of +/- 20% from the best bid and offer of a derivative at the time the EFP or EFS is reported will be applied.

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 Supervision Team.

LSEDM Supervision
London Stock Exchange

Telephone: +44 (0) 20 7797 4632
LSEDM.Supervision@lseg.com

10 Paternoster Square, London, EC4M 7LS
www.lseg.com