

EXCHANGE OF FUTURES FOR PHYSICALS/SWAPS TRANSACTION

TO: SINGAPORE EXCHANGE DERIVATIVES CLEARING LIMITED (E-mail: DCC@sgx.com)

Date : _____ (DD/MM/YYYY) Exchange of Futures for : ☐ Physicals ☐ Swaps

Members who wish to execute an Exchange of Futures for Physicals (EFP) or an Exchange of Futures for Swaps (EFS) transaction must submit this form to SGX-DC by the end of the NEXT business day.

I. COUNTERPARTIES TO TRANSACTION

_____ on behalf of _____
 Member Code Customer / Account Number
 _____ on _____
 Counterparty Member Code Date & Time of EFP / EFS transaction

II. DETAILS OF EFP/EFS TRANSACTION

(a) **SGX-DT Futures Transaction** ☐ Buyer ☐ Seller

Commodity Description : _____ Commodity Code / Contract Month : _____ / _____
 Quantity : _____ Price : _____

(b) **Corresponding Physicals/Swaps Transaction (please select accordingly)**

☐ PHYSICALS (Securities[#], Bonds, Commodities)

Commodity Description : _____ Quantity / Face Value* : _____
 Price : _____ Coupon Rate* / Market Yield* : _____ / _____
 Settlement* / Maturity Date* : _____ / _____

* Applicable for bond transaction

For securities, please attach the list of securities with the respective quantities and market values

☐ SWAPS

Fixed Rate Payer / Floating Rate Receiver : _____ Fixed Rate Receiver / Floating Rate Payer : _____
 Start Date : _____ Maturity Date : _____
 Fixed Rate : _____ Floating Rate (if set) : _____
 Nominal Value of Swap : _____ Frequency : _____

☐ OTHERS

Commodity Type : _____ Quantity : _____
 Price : _____ Delivery / Settlement Date : _____
 Delivery Location (if applicable) : _____

Note

- The EFP/EFS must be transacted in accordance with SGX-DT and SGX-DC Rules, as applicable.
- The documentation for the corresponding spot/swap/futures leg under part II(b) must be lodged with the Clearing Member's office (photocopies are acceptable).
- The corresponding spot/swap transaction under part II(b) must have a high correlation with the respective futures contract stated in part II(a) as the case may be.

Submitted by:

Name / Authorised Signature