



## FTSE 100 Index Future

### Contract Specifications

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| Description                                  | <p>The FTSE 100 Index Futures are cash settled upon expiration.</p> <p>The FTSE 100 is a market-capitalisation weighted index of UK-listed blue chip companies.</p>  |
| Contract Symbol                              | Z  |
| Unit of Trading                              | Contract Valued at £10 per index point (e.g. value £65,000 at 6,500.0)   |
| Delivery Month                               | Four quarterly months from in the March, June, September, December quarterly cycle   |
| Settlement Date                              | First business day after the Last Trading Day  |
| Quotation                                    | Index points (eg 6500.0)   |
| Minimum price movement (tick size and value) | 0.5 (£5.00)  |
| Last Trading Day                             | <p>Third Friday in delivery month, Trading shall cease as soon as reasonably practicable after 10:15 (London time) once the Expiry Value of the Index has been determined.</p> <p>Please refer to London Notice <a href="#">LON2693</a> for more information.</p> <p>In the event of the third Friday not being a business day, the Last Trading Day shall normally be the last business day preceding the third Friday.</p> |
| Exchange Delivery Settlement Price           | The value of the FTSE 100 Index is calculated by FTSE International with reference to the outcome of the EDSP intra-day auction at the London Stock Exchange carried out on the Last Trading Day.  |

# Contract Specifications

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| Algorithm                | Price-time trading algorithm with priority given to the first order at the best price. |
| Block Trade Minimum      | 500  |
| Off Exchange Trade Types | Yes  |
| Final Settlement         | Cash settlement based on the Exchange Delivery Settlement Price.                       |
| Markers                  | <a href="#">TIC</a> (Trade at Index Close)   |