



Mini FTSE 100 Index Daily Options

Contract Specifications

| | |
|--|--|
| Description | Cash settled, European style option on the FTSE 100 Index |
| Contract Symbol | 8LX |
| Contract Size | Contract valued at £1 per index point |
| Delivery Month | Front 5 days - M,T,W,T,F, Once the Monday has expired this is replaced with the Monday of the following week. Also note we will offer expiries on the 3rd Friday of the month. |
| Price Quotation | £ per Index points |
| Minimum price movement (tick size and value) | £0.50 Index point, equal to £0.50 per contract |
| Last Trading Day | The expiry day in question |
| Exchange Delivery Settlement Price | The closing auction each day same the weekly options |
| Block Trade Minimum | 500 Contracts |
| Settlement Date | Settlement day is the first business day after the Last Trading Day. |
| Exercise Procedure | All in-the-money options are automatically exercised. |
| Strike Price Intervals | This is to follow the strike price intervals of the main FTSE 100 Index Options (3rd Friday expiry) |
| Daily Settlement Window | 16.28-16.30 UK Time |

Contract Specifications

| | |
|--|--|
| Final Settlement | Closing auction price of underlying index on day in question. Note that this means on any given Friday we will have two FTSE 100 Option contracts expiring 1 - FTSE Daily Option (EDSP is closing auction), FTSE Weekly (FLX EDSP is closing auction) or FTSE Monthly Option (ESX EDSP is intra-day auction) |
| Position Accountability and Limit Levels | Position Accountability Level, single month – TBD Position Limit, All Months Combined – TBD |
| Daily Price Limit | None. |
| EFP and EFS Enabled | Yes |