



FTSE Russell Index-linked Derivatives

The home of U.K. equities

As one of the leading economies in the world, the U.K. offers exposure to a range of sectors. Following Brexit and a successful COVID-19 vaccination rollout, the U.K. economy rebounded in 2021 and positive economic growth prospects seem likely.

The FTSE UK Index Series (calculated by FTSE Russell) is designed to represent the performance of U.K. companies, providing market participants with a comprehensive and complementary set of indexes that measure the performance of all capital and industry segments of the U.K. equity market. The FTSE UK Index Series includes well-known indices such as the FTSE 100 and FTSE 250. The indices are long established among institutional and retail investors as the standard measure of the country's equity market health.

For more information: www.ftserussell.com/index/spotlight/ftse-uk-index-series.

ICE offers the broadest suite of highly liquid, cost-effective and margin-efficient tools for managing U.K. equity risk across FTSE 100, FTSE 250 futures and options and FTSE 100 Dividend Futures.

FTSE 100 Index

The FTSE 100 Index is the leading benchmark for U.K.-listed blue chip companies.

The index constituents are the largest 100 listed companies in the U.K.. ICE offers futures and options on the FTSE 100 Index, FTSE 100 Total Return Index and the FTSE 100 Dividend Indices. In addition, ICE offers weekly options and flexible longer-dated options (expiries out to 10.5 years) on the FTSE 100 Index.

FTSE 250 Index

The FTSE 250 Index is a capitalization-weighted index consisting of the 101st to the 350th largest U.K.-listed companies after the FTSE 100 Index.

The index covers a range of sectors, as mid-cap stocks they are small enough to experience strong earnings growth but still mature companies that are stable. Experience cost efficiency with margin offsets available against the entire suite of FTSE products. ICE offers futures and flexible options on the FTSE 250 Index.

For more information about index methodology:
<https://research.ftserussell.com/products/downloads/FTSE-UK-Index-Series-Methodology-Overview.pdf>

www.ice.com



ICE FTSE 100 Index Future

- Ranked in the top ten equity Index Futures globally by notional open interest¹
- Deep and Liquid on-screen market - 85% traded on-screen - even during times of peak volatility the FTSE 100 futures have maintained a 1 tick market¹
- Largest pool of U.K. equity derivatives open interest globally - Margin offsets with the entire suite of FTSE products¹
- Round the clock trading - 01:00 - 21:00 London time covering the Asian, European and U.S. trading day
- FTSE 100 Futures Trade at Index Close facility available
- CFTC approved - available for offer and sale to U.S. persons and can be traded directly from the U.S.

ICE FTSE 250 Index Futures and Options

- Multiple market makers providing on screen prices in the FTSE 250 Futures throughout trading day
- FTSE 250 Futures Trade at Index Close available
- FTSE 250 Futures are CFTC approved - available for offer and sale to U.S. persons and can be traded directly from the U.S.
- FTSE 250 Options - flexible contracts available with choice of strike and expiry day out to 5 years
- FTSE 250 Options are Eligible Options² in respect of the transaction of business with specified U.S. entities
- Largest pool of U.K. equity derivatives open interest globally - Margin offsets with the entire suite of FTSE products¹

ICE FTSE 100 Index Option

- Notional open interest of over £150bn¹
- Deep and liquid on-screen market supported by market makers
- Flexible contracts available with choice of strike and expiry day out to 10.5 years
- Weekly Options available with onscreen prices - nearest two Friday expires available (excluding 3rd Friday)
- Largest pool of U.K. equity derivatives open interest globally - Margin offsets with the entire suite of FTSE products¹
- Trading hours cover the U.K. trading day, plus after-hours block trade reporting (CLOB: 08:00 - 16:40 London time, blocks can be reported until 17:30 London time)
- Eligible Options in respect of the transaction of business with specified U.S. entities

ICE FTSE 100 Dividend Index Futures

- FTSE 100 Dividend Index Futures allow participants to hedge or speculate on ordinary declared annual dividends of the FTSE 100 constituents
- Of the two indices the Futures on the FTSE 100 Dividend Index - RDSA Withholding Future is the more liquid and has the most open interest¹
- Maturities out to 7 years
- CFTC approved - available for offer and sale to U.S. persons and can be traded directly from the U.S.²

Access from the U.S.

FTSE 100 Futures, FTSE 250 Futures and FTSE 100 Dividend Futures (“the futures contracts”) have all been granted U.S. regulatory approval, which means the futures contracts can be made available for offer and sale to U.S. persons and traded directly from the United States.

FTSE 100 Options and FTSE 250 Options are “Eligible Options” (as referred to in ICE Futures Europe Circular 14/138, issued on Monday 27 October 2014) in respect of the transaction of business with specified U.S. entities.

Further information

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¹ICE, 31 August 2021

²Margin offsets with the entire suite of FTSE products

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