

FTSE 100 Index derivatives

Useful product reference codes

June 2011

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Introduction

- The following slides provide useful product codes for Turquoise FTSE 100 index futures and options
- Futures contracts have a one year lifetime and expire on the third Friday in March, June, September and December
- Options contracts have eight quarterly (March, June, September, December) contracts plus the front two non-quarterly contracts listed at any one time.

Turquoise series code designation

Characters	Definition	Example
Up to six first characters	Turquoise underlying code	“FI100” = FTSE 100 index
Next one character	Expiration year	“1” = 2011
Next one character	Expiration month	“U” = September

Month code syntax

Expiration month	Futures	Calls	Puts
January	F	A	M
February	G	B	N
March	H	C	O
April	J	D	P
May	K	E	Q
June	M	F	R
July	N	G	S
August	Q	H	T
September	U	I	U
October	V	J	V
November	X	K	W
December	Z	L	X

Underlying codes

Underlying	Turquoise	Bloomberg	Thomson Reuters
FTSE 100 index	F100	UKXTQ	F100

Index series codes: Thomson Reuters

Futures	
Futures Chains RIC	0#FI100tq

Options	
Options Chains RIC	0#FI100*.TQ

Example future RICs

Month	Futures RIC
September 2011	FI100tqU1
December 2011	FI100tqZ1
March 2012	FI100tqH2
June 2012	FI100tqM2
September 2012	FI100tqU2
December 2012	FI100tqZ2

Example options RICs using 5250 strike

Month	Call RIC	Put RIC
October 2011	FI100005250J1.TQ	FI100005250V1.TQ
November 2011	FI100005250K1.TQ	FI100005250W1.TQ
December 2011	FI100005250L1.TQ	FI100005250X1.TQ
March 2012	FI100005250C2.TQ	FI100005250O2.TQ
June 2012	FI100005250F2.TQ	FI100005250R2.TQ
September 2012	FI100005250I2.TQ	FI100005250U2.TQ

Index series codes: Bloomberg

Month	Futures ticker
September 2011	FQTU1
December 2011	FQTZ1
March 2012	FQTH2
June 2012	FQTM2
September 2012	FQTU2
December 2012	FQTZ2

Options	
Type in "UKXTQ"	Brings up FTSE100
Type in "OMON"	Brings up TQ FTSE100 options series