

# London Stock Exchange Derivatives

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## MARKET NOTICE 2013/072

### New Product Launch - FTSE UK Large Cap Super Liquid Index Futures Contract

London Stock Exchange would like to inform members that from 7 October, the FTSE UK Large Cap Super Liquid index (FTSE UK SLQ) futures will be available for trading on London Stock Exchange Derivatives Market Order book, Block Trading and Trade Reporting Facilities.

Members wishing to trade the FTSE UK SLQ index futures should ensure their Static Data form, held with the London Stock Exchange Derivatives Operations team, is enabled for UK Indices.

For all necessary information including contract specifications, expiry cycles, fees and trading hours please refer to the attached factsheet and contract specifications. All this information is available on [www.lseg.com/derivatives](http://www.lseg.com/derivatives).

We remind customers that testing is currently available for the FTSE UK SLQ index futures in London Stock Exchange Derivatives CDS environment. Contracts available for testing include Dec 13, Mar 14, June 14 and Sept 14 expiries.

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FTSE UK SLQ index futures are the new and efficient way for banks, brokers, specialist traders and market makers to manage risk on the UK equity market. Based on an index comprising 35 liquid stocks, with a high correlation to the FTSE 100, this futures contract offers a variety of new trading opportunities.

**FTSE UK SLQ index (Ticker: FTUKLSNG) tracks the performance of the UK equity market through a highly liquid universe of stocks**

- Composed of 35 liquid stocks
- High correlation (99.6%) and low tracking error (1.87 p.a.) with the FTSE 100 index<sup>1</sup>
- Closely reflects industry segmentation within the FTSE 100 index
- Offers a tool for new trading opportunities.

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We would also like to remind members that London Stock Exchange plc today completed its acquisition of Turquoise Derivatives, the derivatives business of Turquoise Global Holdings Limited ("Turquoise").

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<sup>1</sup> Pearson correlation and Tracking Error calculated on a median rolling 30-day values

**Product Codes:**  
**London Stock Exchange Derivatives Market Underlying Code**  
**FISLQ**

**LCH SPAN Logical Code**  
**FSL**

**Bloomberg**  
**Ticker: FTUKLSNG**

**Reuters**  
**Ticker: .FTFTUKLSNG**

If you have any questions please call Derivatives Market Operations on +44 (0) 207 797 3617.

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