

Contract Specifications Equity Indices | LMAX MTF Service

Instrument information

- › **Venue:** LMAX MTF, **Service:** LMAX MTF Service, **Contract:** Equity Index CFD Contract, **Asset Class:** Equity Index
- › **Notional Value:** As determined in accordance with the Notional Value Formula, **Notional Value Formula:** Rate x Number of Contracts x Contract Size, **Number of contracts:** As agreed at time of formation of the Transaction
- › **Units:** Index points, **Transaction Price:** As agreed at time of formation of the Transaction or in accordance with the MTF Rulebook
- › **Dividend Treatment:** Dividends are reflected as a cash adjustment as calculated by the calculation agent

Instrument Name	LMAX symbol	LMAX ISIN	Underlying Index Name*	Underlying Index ISIN	Currency	Contract Size	Min. Number of Contracts Tradable	Tick Size	LMAX Ticker on Reuters	LMAX Ticker on Bloomberg
Australia 200	AUS200	GB00BGDW1Q76	S&P ASX 200 Index	XC0006013624	AUD	1	1	0.1	AUS200.LMX	AUS200LM Index
Europe 50	EUR50	GB00B44SGZ45	Eurostoxx 50 Index	EU0009658145	EUR	1	1	0.1	EUR50.LMX	SX50ELM Index
France 40	FCHI	GB00B3YPW496	CAC 40 Index	FR0003500008	EUR	1	1	0.1	FCHI.LMX	FCHILM Index
Germany 30 Mini ⁱ	GER30m	GB00BQJZVC60	DAX 30 Index	DE0008469008	EUR	1	1	0.1	GDAXIm.LMX	GDAXIMLM Index
Hong Kong 50	HSI	GB00BYVYNL07	Hang Seng Index	HK0000004322	HKD	1	1	0.5	HSI.LMX	HSILM Index
Japan 225	J225	GB00B97P3W36	Nikkei 225 Index	JP9010C00002	JPY	100	1	1	N225.LMX	J225LM Index
Spain 35	SPN35	GB00BYYC8M74	IBEX 35 Index	ES0SI0000005	EUR	1	1	0.1	SPN35.LMX	SPN35LM Index
UK 100	UK100	GB00B3W77191	FTSE 100 Index	GB0001383545	GBP	1	1	0.1	FTSE.LMX	UK100 Index
US SPX 500 Mini	SPXm	GB00BSBMW047	S&P 500 Index	US78378X1072	USD	10	1	0.1	SPXm.LMX	SPXMLM Index
US Tech 100 Mini	NDXm	GB00BWFDPV34	Nasdaq 100 Index	US6311011026	USD	1	1	0.1	NDXm.LMX	NDXMLM Index
Wall Street 30 Mini	WS30m	GB00BWFDPW41	Dow Jones 30 Index	US2605661048	USD	0.1	1	1	DJIm.LMX	WS30MLM Index

ⁱ Germany 30 contracts are subject to a reverse dividend, contact LMAX Market Operations for more information

* LMAX MTF price will be within 0.50% of the underlying index price in normal market conditions when both markets are open.

Provision of Services

- › **Trading hours:** Refer to Trading hour schedule, **Trading Day holidays:** Refer to LMAX Holiday Calendar
- › **Contract Duration:** Cash daily mark-to-market, **Settlement:** Bilateral between members

General

- › **Definitions:** Capitalised terms used shall have the meanings given to them in the MTF Rulebook, unless the context otherwise requires or unless separately defined herein. The same rules of interpretation set out in the MTF Rulebook apply.
- › **Amendments to Contract Terms:** LMAX will (i) consult Members on any proposed amendment to the Contract Terms; and (ii) give Members a minimum period of 10 Business Days to comment on the proposed amendment. LMAX will notify Members of any amendment as soon as practicable by email and/or by posting a notice on its website. An amendment will come into force on the date and time LMAX specifies in such notification, taking into account any commercial or other factors involved in the amendment.