

## Japanese Government Bond Futures

<b>Exchange</b>	LIFFE
<b>Underlying Instrument</b>	JAPANESE GOVT BOND
<b>Currency</b>	Japanese Yen (JPY)
<b>Settlement Type</b>	Cash
<b>Tick Size</b>	0.01
<b>Tick Value</b>	JPY 10,000
<b>Contract Size</b>	JPY 100,000,000 nominal value notional long term JGB with 6% coupon
<b>Minimum Price Fluctuation</b>	0.01 (JPY 10,000)
<b>Daily Price Limits</b>	None
<b>Contract Months</b>	March, June, September, December, such that two delivery months are available for trading
<b>Trading Hours</b>	<u>Malaysia time:</u> Summer Time: 2:00 p.m. to 11.00 p.m. Winter Time: 3:00 p.m. to 12.00 a.m.
<b>Last Trading Day</b>	Two London Business Days prior to the TSE Last Trading Day for the equivalent TSE Japanese Government Bond Futures contract delivery month
<b>Trading Hours on Last Trading Day</b>	Trading in Contracts for the current delivery month will cease at 11.00 p.m.(Malaysia time)
<b>Final Settlement</b>	Traded under Link Arrangements with the Tokyo Stock Exchange  (I) If a transfer of registered Contracts does occur:  All payments (if any) required to be made by the Buyer, and the Seller shall have been completed by such time on such business day as the Board and the CSP shall determine  (II) If a transfer of registered Contracts, does not occur by close of business on the LIFFE business day following the LIFFE Last Trading Day:  All payments (if any) required to be made by the Buyer, and the Seller shall have been completed by such time on such business day as the Board and the CSP shall determine