

## Long Gilt Futures

<b>Exchange</b>	LIFFE
<b>Underlying Instrument</b>	Long Gilts
<b>Currency</b>	Pounds Sterling (GBP, £ )
<b>Settlement Type</b>	Cash
<b>Tick Size</b>	0.1
<b>Tick Value</b>	£ 10
<b>Contract Size</b>	£100,000 nominal value notional Gilt with 4% coupon
<b>Minimum Price Fluctuation</b>	0.1 (£ 10)
<b>Daily Price Limits</b>	None
<b>Contract Months</b>	March, June, September, December, such that the nearest three delivery months are available for trading.
<b>Trading Hours</b>	<u>Malaysia time:</u> Summer Time: 3:00 p.m. to 1.00 a.m. Winter Time: 4:00 p.m. to 2.00 a.m.
<b>Last Trading Day</b>	Two business days prior to the last business day in the delivery month. On the Last Trading Day, trading in the front delivery month will cease at 11:00.  <u>Malaysia Time:</u> Summer Time: 6:00 p.m. Winter Time: 7:00 p.m.
<b>Final Settlement</b>	Any business day in delivery month (at seller's choice). Exchange Delivery Settlement Price (EDSP): The LIFFE market price at 11.00 on the second business day prior to Settlement Day. The invoicing amount in respect of each Deliverable Gilt is to be calculated by the price factor system. Adjustment will be made for full coupon interest accruing as at Settlement Day.