

Euroyen Futures

Exchange	CME	
Underlying Instrument	Euroyen Time deposit having a principal value of 100,000,000 Japanese yen with a three-month maturity.	
Price Quote	Quoted in terms of the IMM One-Month LIBOR index points or 100 minus the deposit rate on an annual basis over a 360 day year (e.g., a deposit rate of 7.20 shall be quoted as 92.80). One basis point = 2,500 Yen.	
Tick Size (minimum fluctuation)	One-quarter of one basis point (.0025 = 625 yen per contract) for nearest four futures delivery months. One-half of one basis point (0.005 = 1,250 yen per contract) for all other contract months.	
Contract Months	Mar, Jun, Sep, Dec, extending out 5 years (total of 20 contract months).	
Last Trading Day	Two business days prior to the third Wednesday of the contract month	
Final Settlement	Cash settled on the last trading day to the Final Settlement Figure for the Singapore Exchange's (SGX) 3-Month Euroyen (TIBOR) futures contract as determined by SGX.	
Position Limits	Current Position Limits	
Block Minimum	Block Trading Minimums	
All or None Minimum	All or None Minimums	
Trading Hour	Open Outcry	Malaysia Time: 8:20p.m - 3:00a.m
	CME Globex	Standard Time: 6.00am –5.00a.m.
Ticker Symbol	OPEN OUTCRY	EY; AON: IY
	CME GLOBEX	EJ
Exchange Rule	These contracts are listed with, and subject to, the rules and regulations of CME.	