Market Information Sheets

CFD Bonds (Futures)

Bond	Symbol	Spread	IM Factor (Margin Req)	Trading Hours	Contract Months	Last Dealing Day	Basis of Settlement	Min/ Max Size	† Tick Factor	Currency	Example Price	Last Update
Euro Bund Futures	FGBLxx	0.03 (i.e. 3 with trade per 0.01)	2%	UK 7:00 - 21:00 Local 8:00 - 22:00	Mar, Jun. Sep, Dec	3 trading days prior to 10th calendar day of contract month until 17:15 CET	EUREX official settlement price on GFTs last day of dealing	1 / 500	0.01	EUR	123.83	08.01.2010
Euro-BOBL	FGBMxx	0.015 (i.e. 3 with trade per 0.005)	2%	UK 7:00 - 21:00 Local 8:00 - 22:00	Mar, Jun. Sep, Dec	3 trading days prior to 10th calendar day of contract month until 17:15 CET	EUREX official settlement price on GFTs last day of dealing	1 / 500	0.005	EUR	116.545	08.01.2010
Euro-SCHATZ	FGBSxx	0.01 (i.e. 2 with trade per 0.005)	2%	UK 7:00 - 21:00 Local 8:00 - 22:00	Mar, Jun. Sep, Dec	3 trading days prior to 10th calendar day of contract month until 17:15 CET	EUREX official settlement price on GFTs last day of dealing	1 / 500	0.005	EUR	108.305	08.01.2010
Japan Government Bonds Futures	JGBxx	8	2%	09:00 - 11:00; 12:30 - 15:00 JST	Mar, Jun, Sep, Dec	One business day preceding the Last Trading Day of the Tokyo Stock Exchange 10-year JGB Futures of the expiring contract month	Official Opening Price of the Tokyo Stock Exchange 10-year JGB Futures for the same contract month as conducted on the business day following GFTs last day of trading. (This Basis of Settlement is also the Final Settlement Price used by the corresponding mini-10 year JGB Futures.)	1 / 50,000	0.01	JPY	136.71	08.05.2009
UK Gilt Futures	FLGxx	0.03 (i.e. 3 with trade per 0.01)	2%	8:00 - 18:00 UK Time	Mar, Jun. Sep, Dec	3rd last business day of preceding month until 16:15 London time	Euronext.LIFFE official settlement price on GFTs last day of dealing	1 / 500	0.01	GBP	122.55	08.01.2010
US 10 YR Treasury Note (decimalised)	TYxx	0.06 (i.e. 6 with trade per 0.01)	2%	17:30 - 16:00 ET-1	Mar, Jun, Sep, Dec	3rd last business day of preceding month until 14:00 ET-1	CBOT official settlement price on GFTs last day of dealing	1 / 500	0.01	USD	124.27	08.01.2010
US 2 YR Treasury Note (decimalised)	TUxx	0.06 (i.e. 6 with trade per 0.01)	2%	17:30 - 16:00 ET-1	Mar, Jun, Sep, Dec	3rd last business day of preceding month until 14:00 ET-1	CBOT official settlement price on GFTs last day of dealing	1 / 500	0.01	USD	108.93	08.01.2010
US 5 YR Treasury Note (decimalised)	FVxx	0.06 (i.e. 6 with trade per 0.01)	2%	17:30 - 16:00 ET-1	Mar, Jun, Sep, Dec	3rd last business day of the preceding month until 14:00 ET-1	CBOT official settlement price on GFTs last day of dealing	1 / 500	0.01	USD	118.81	08.01.2010
US T-Bond Futures (decimalised)	USxx	0.06 (i.e. 6 with trade per 0.01)	2%	17:30 - 16:00 ET-1	Mar, Jun. Sep, Dec	3rd last business day of preceding month until 14:00 ET-1	CBOT official settlement price on GFTs last day of dealing	1 / 500	0.01	USD	129.57	08.01.2010