

## 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
<b>Euro Bund Futures</b>	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
<b>Euro-BOBL</b>	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
<b>Euro-SCHATZ</b>	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
<b>Japan Government Bonds Futures</b>	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
<b>UK Gilt Futures</b>	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
<b>US 10 YR Treasury Note (decimalised)</b>	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
<b>US 2 YR Treasury Note (decimalised)</b>	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
<b>US 5 YR Treasury Note (decimalised)</b>	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
<b>US T-Bond Futures (decimalised)</b>	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