

PRESS RELEASE

日本取引所グループ プレスリリース



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Sep 18, 2015

Dear All,

Japan Exchange Group, Inc.
Osaka Exchange, Inc.

Calculation and Publication of “JPX JGB Futures Index Series”

Japan Exchange Group, Inc. (hereinafter “JPX”) and Osaka Exchange, Inc. (hereinafter “OSE”) will calculate and publish the “JPX JGB Futures Index Series” as follows from cut over day of the next derivative trading system (Next “J-GATE”). The index series is calculated by applying a multiplier to the daily rate of return of the JGB Futures, where the index series consist of four (4) indexes (“JPX JGB Futures Index,” “JPX JGB Futures Inverse Index,” “JPX JGB Futures Leveraged Index,” and “JPX JGB Futures Double Inverse Index”).

The indexes will be published once a day every day with a base date of the calculation of December 30, 2008 and the base value of 10,000 points. Making base value and the base date of the four (4) indexes same enables investors to compare the price movements of each index conveniently. OSE expects the new index series will be a new benchmark to JGB investments.

Outline of Index

Index Name	JPX JGB Futures Index Series
	-JPX JGB Futures Index
	-JPX JGB Futures Inverse Index
	-JPX JGB Futures Leveraged Index
	-JPX JGB Futures Double Inverse Index
Calculation Method	The nearest contract month will be used for calculation (the second contract month will be used from the business day prior to the last trading day of the first contract month).
Frequency of Calculation and Publication of Index Value	Published once a day on daily base by “J-GATE” (closing price basis)
Start of Calculation and Publication	Cut over day of the Next “J-GATE” (Schedule for middle of 2016)

[EOD]

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