

Arrival of Last Trading Day for JGB Futures

1 The arrival of a last trading day			
(1) 5-year JGB futures			Code (166090004)
	Contract month	September 2021	
	The last trading day	Mon., September 13, 2021	
	Date of delivery settlement	Tue., September 21, 2021	
(2) 10-year JGB futures			(166090001)
	Contract month	September 2021	
	The last trading day	Mon., September 13, 2021	
	Date of delivery settlement	Tue., September 21, 2021	
(2) 20-year JGB futures			(166090002)
	Contract month	September 2021	
	The last trading day	Mon., September 13, 2021	
	Date of delivery settlement	Tue., September 21, 2021	
(4) mini-10-year JGB futures			(166090007)
	Contract month	September 2021	
	The last trading day	Fri., September 10, 2021	
	Final settlement date	Tue., September 14, 2021	
2 The commencement of a new contract month			
(1) 5-year JGB futures			(167060004)
	Contract month	June 2022	
	The trade-starting day	Tue., September 14, 2021	
	The last trading day	Mon., June 13, 2022	
	Date of delivery settlement	Mon., June 20, 2022	
(2) 10-year JGB futures			(167060001)
	Contract month	June 2022	
	The trade-starting day	Tue., September 14, 2021	
	The last trading day	Mon., June 13, 2022	
	Date of delivery settlement	Mon., June 20, 2022	
(3) 20-year JGB futures			(167060002)
	Contract month	June 2022	
	The trade-starting day	Tue., September 14, 2021	
	The last trading day	Mon., June 13, 2022	
	Date of delivery settlement	Mon., June 20, 2022	
(4) mini-10-year JGB futures			(167060007)
	Contract month	June 2022	
	The trade-starting day	Tue., September 14, 2021	
	The last trading day	Fri., June 10, 2022	
	Final settlement date	Tue., June 14, 2022	

*On the last trading day, trading period will be finished at the close of the day session. On the trade-starting day, trading period will start from the day session.

*Strategy trading (Calendar spread trading) pertaining to such contract months shall also be available from the trade-starting day.

*The "9 digit code" is a code determined in accordance with the rules prescribed by the Securities Identification Code Committee and described above for reference purpose. Please note that the codes used in J-GATE are not the "9 digit codes" but the codes prescribed by OSE. In addition, please note that there is no 9 digit code in accordance with the rules prescribed by the Securities Identification Code Committee in strategy trades (there is only the code prescribed by OSE).

(Deliverable bonds and conversion factors)

○5-year JGB futures Sep.2021

Issue	Code	Rate	Expiration date	Conversion factor
Interest-bearing JGB (5-year) No.145	01450045	0.100	Sep. 20, 2025	0.891454
Interest-bearing JGB (5-year) No.146	01460045	0.100	Dec. 20, 2025	0.885088
Interest-bearing JGB (5-year) No.147	01470045	0.005	Mar. 20, 2026	0.874801

○10-year JGB futures Sep.2021

Issue	Code	Rate	Expiration date	Conversion factor
Interest-bearing JGB (10-year) No.352	03520067	0.100	Sep. 20, 2028	0.666765
Interest-bearing JGB (10-year) No.353	03530067	0.100	Dec. 20, 2028	0.657226
Interest-bearing JGB (10-year) No.354	03540067	0.100	Mar. 20, 2029	0.647830
Interest-bearing JGB (10-year) No.355	03550067	0.100	Jun. 20, 2029	0.638569
Interest-bearing JGB (10-year) No.356	03560067	0.100	Sep. 20, 2029	0.629447
Interest-bearing JGB (10-year) No.357	03570067	0.100	Dec. 20, 2029	0.620455
Interest-bearing JGB (10-year) No.358	03580067	0.100	Mar. 20, 2030	0.611599
Interest-bearing JGB (10-year) No.359	03590067	0.100	Jun. 20, 2030	0.602869
Interest-bearing JGB (10-year) No.360	03600067	0.100	Sep. 20, 2030	0.594271
Interest-bearing JGB (10-year) No.361	03610067	0.100	Dec. 20, 2030	0.585795
Interest-bearing JGB (10-year) No.362	03620067	0.100	Mar. 20, 2031	0.577447

○20-year JGB futures Sep.2021

Issue	Code	Rate	Expiration date	Conversion factor
Interest-bearing JGB (20-year) No.175	01750069	0.500	Dec. 20, 2040	0.636422
Interest-bearing JGB (20-year) No.176	01760069	0.500	Mar. 20, 2041	0.632942

(Deliverable bonds and conversion factors)

○5-year JGB futures Jun.2022

Issue	Code	Rate	Expiration date	Conversion factor
Interest-bearing JGB (5-year) No.148	01480045	0.005	Jun. 20, 2026	0.887898

○10-year JGB futures Jun.2022

Issue	Code	Rate	Expiration date	Conversion factor
Interest-bearing JGB (10-year) No.355	03550067	0.100	Jun. 20, 2029	0.666765
Interest-bearing JGB (10-year) No.356	03560067	0.100	Sep. 20, 2029	0.657226
Interest-bearing JGB (10-year) No.357	03570067	0.100	Dec. 20, 2029	0.647830
Interest-bearing JGB (10-year) No.358	03580067	0.100	Mar. 20, 2030	0.638569
Interest-bearing JGB (10-year) No.359	03590067	0.100	Jun. 20, 2030	0.629447
Interest-bearing JGB (10-year) No.360	03600067	0.100	Sep. 20, 2030	0.620455
Interest-bearing JGB (10-year) No.361	03610067	0.100	Dec. 20, 2030	0.611599
Interest-bearing JGB (10-year) No.362	03620067	0.100	Mar. 20, 2031	0.602869
Interest-bearing JGB (10-year) No.363	03630067	0.100	Jun. 20, 2031	0.594271

(note) Concerning 20-year JGB futures, deliverable bonds and conversion factors for the June 2022 contract shall be announced when the applicable bonds are issued.

This English translation is solely for reference purpose only and not a legally definitive translation of the original Japanese text. In the event a difference arises regarding the meaning herein, the original Japanese version will prevail as the official authoritative version.