



Ultra Long Gilt Futures TAS

Contract Specifications

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| Description | Ultra Long Gilt Futures TAS (Trade-at-Settlement) allows a trader to enter an order to buy or sell an eligible Ultra Long Gilt Futures contract during the course of the trading day at a price that will be equal to the settlement price for a specific contract month, or at a price that is up to five minimum price fluctuations above or below the settlement price. |
| Commodity Code | U |
| Contract Size | £100,000 nominal value notional Gilt with 4% coupon |
| Price Quotation | 0.02 (£20) |
| Contract Series | Front two months of Ultra Long Gilt Futures |
| Minimum Price Fluctuation | 0.02 (£20) |
| Last Trading Day | Three business days prior to the last business day in the delivery month. |