

Conversion Factors (5 year JGB Futures)

As of 2010/5/14

Security	Code	Interest Rate(%)	Maturity Date	Jun.2010	Sep.2010	Dec.2010
5 year JGB 83	00830045	0.9	2014/6/20	0.921397	-	-
5 year JGB 84	00840045	0.7	2014/6/20	0.913911	-	-
5 year JGB 85	00850045	0.7	2014/9/20	0.908857	0.913911	-
5 year JGB 86	00860045	0.6	2014/9/20	0.904896	0.910168	-
5 year JGB 87	00870045	0.5	2014/12/20	0.895493	0.900934	0.906425
5 year JGB 88	00880045	0.5	2015/3/20	0.890083	0.895493	0.900934

Conversion Factors (10 year JGB Futures)

As of 2010/5/14

Security	Code	Interest Rate(%)	Maturity Date	Jun.2010	Sep.2010	Dec.2010
10 year JGB 286	02860067	1.8	2017/6/20	0.762782	-	-
10 year JGB 287	02870067	1.9	2017/6/20	0.768430	-	-
10 year JGB 288	02880067	1.7	2017/9/20	0.750152	0.757134	-
10 year JGB 289	02890067	1.5	2017/12/20	0.731396	0.738536	0.745838
10 year JGB 290	02900067	1.4	2018/3/20	0.718182	0.725427	0.732728
10 year JGB 291	02910067	1.3	2018/3/20	0.712058	0.719458	0.726920
10 year JGB 292	02920067	1.7	2018/3/20	0.736554	0.743334	0.750152
10 year JGB 293	02930067	1.8	2018/6/20	0.736216	0.742678	0.749303
10 year JGB 294	02940067	1.7	2018/6/20	0.729936	0.736554	0.743334
10 year JGB 295	02950067	1.5	2018/6/20	0.717375	0.724306	0.731396
10 year JGB 296	02960067	1.5	2018/9/20	0.710490	0.717375	0.724306
10 year JGB 297	02970067	1.4	2018/12/20	0.697179	0.704059	0.711094
10 year JGB 298	02980067	1.3	2018/12/20	0.690596	0.697628	0.704814
10 year JGB 299	02990067	1.3	2019/3/20	0.683619	0.690596	0.697628
10 year JGB 300	03000067	1.5	2019/3/20	0.697077	0.703762	0.710490
10 year JGB 301	03010067	1.5	2019/6/20	0.690545	0.697077	0.703762
10 year JGB 302	03020067	1.4	2019/6/20	0.683669	0.690348	0.697179
10 year JGB 303	03030067	1.4	2019/9/20	0.677036	0.683669	0.690348
10 year JGB 304	03040067	1.3	2019/9/20	0.670018	0.676792	0.683619
10 year JGB 305	03050067	1.3	2019/12/20	0.663390	0.670018	0.676792
10 year JGB 306	03060067	1.4	2020/3/20	0.664112	0.670552	0.677036
10 year JGB 307	03070067	1.3	2020/3/20	-	0.663390	0.670018