

Termination of trading for Three-month Euroyen futures (Planned Outline)

April 23, 2024
Tokyo Financial Exchange Inc.

| Item | Description | Remarks |
|----------------------------|---|---|
| 1 . Product to terminate | <ul style="list-style-type: none"> • Three-month Euroyen futures | <ul style="list-style-type: none"> • JBA TIBOR Administration (JBATA) has permanently and irrevocably decided that it will terminate publishing Euroyen TIBOR, the underlying asset of Three-month Euroyen futures at the end of December 2024. |
| 2 . Trade termination date | <ul style="list-style-type: none"> • Trade matching shall be entirely terminated at the end of daytime session of June 28 2024 (at 3:30pm JST of the day). • Any market participant is not able to trade the product after the termination. | <ul style="list-style-type: none"> • No trade is possible for the product on and after Trading Day July 1 2024. • Japan’s Financial Service Agency (FSA) recommends that no new transaction of products referencing Euroyen TIBOR be admitted by the end of June 2024 at the latest. • TFX may postpone the termination date, considering the market environment and TFX system’s operational stability. • Official and institutional abolishment of the product is scheduled at or after the end of December 2024. |

| <p>3. Procedures after the termination</p> | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--|---|---|-----------------------------------|--------------|---------|------------------|-------------|-------------|-----------|---------------------|-------------|-------------|-----------------------------------|---------------------|-------------|-------------|-----------|---------------------------------------|-------------------------|-------------------------|--|------------------------|---|-------------------------|--|---|
| <p>(1) Market data</p> | <ul style="list-style-type: none"> Considering TFX system's operational stability, TFX will continue to distribute market data in the following table on and after July 1 for some time. <table border="1" data-bbox="407 518 1447 962"> <thead> <tr> <th></th> <th>Till June 28</th> <th>After July 1</th> <th>Remarks</th> </tr> </thead> <tbody> <tr> <td>Issue and Series</td> <td>Distributed</td> <td>Distributed</td> <td>No change</td> </tr> <tr> <td>Open/high/low/close</td> <td>Distributed</td> <td>Distributed</td> <td>The Default Value is distributed.</td> </tr> <tr> <td>Historical high/low</td> <td>Distributed</td> <td>Distributed</td> <td>No change</td> </tr> <tr> <td>Daily Settlement Price/ Closing Price</td> <td>Each day's market price</td> <td>Zero (0) is distributed</td> <td></td> </tr> <tr> <td>Final Settlement Price</td> <td>—</td> <td>Zero (0) is distributed</td> <td></td> </tr> </tbody> </table> | | Till June 28 | After July 1 | Remarks | Issue and Series | Distributed | Distributed | No change | Open/high/low/close | Distributed | Distributed | The Default Value is distributed. | Historical high/low | Distributed | Distributed | No change | Daily Settlement Price/ Closing Price | Each day's market price | Zero (0) is distributed | | Final Settlement Price | — | Zero (0) is distributed | | <ul style="list-style-type: none"> TFX will delete all market data concerning the product in the autumn of 2024. The Default Value is the value that is set at the beginning of each day's session. |
| | Till June 28 | After July 1 | Remarks | | | | | | | | | | | | | | | | | | | | | | | |
| Issue and Series | Distributed | Distributed | No change | | | | | | | | | | | | | | | | | | | | | | | |
| Open/high/low/close | Distributed | Distributed | The Default Value is distributed. | | | | | | | | | | | | | | | | | | | | | | | |
| Historical high/low | Distributed | Distributed | No change | | | | | | | | | | | | | | | | | | | | | | | |
| Daily Settlement Price/ Closing Price | Each day's market price | Zero (0) is distributed | | | | | | | | | | | | | | | | | | | | | | | | |
| Final Settlement Price | — | Zero (0) is distributed | | | | | | | | | | | | | | | | | | | | | | | | |
| <p>(2) SPAN® Parameter</p> | <ul style="list-style-type: none"> On and after July 1, Risk Array Value for Three-month Euroyen futures will not be created in our SPAN® Parameter file. | <ul style="list-style-type: none"> Risk Array Value is P/L amount resulted from 16 anticipated price movement scenarios for a unit of each relevant product. | | | | | | | | | | | | | | | | | | | | | | | | |

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