SPAN® Parameter　Trigger on Emergency Margin Call

Three-Month Euroyen Futures&Options, Over-Night Call Rate Futures , Spot-Next Repo Rate Futures	Effective from August 17, 2010 to September 13, 2010.

1. SPAN® Parameter

Parameters	Three-Month Euroyen Futures&Options (EY)&(EYO)	Over-Night Call Rate Futures (ON)	Spot-Next Repo Rate Futures (SN)
Price Scan Range *1	Months 1-5 : ¥7,500 (3 ticks) Months 6-20 : ¥10,000 (4 ticks)	All Months : ¥5,000 (2 ticks)	All Months : ¥5,000 (2 ticks)
Volatility Scan Range	0.03%	-	-
Intra-commodity Spread Tier	Tier 1 : Months 1-5 Tier 2 : Months 6-20	Tier 1 : All Months	Tier 1 : All Months
Tiered Intra-commodity Spread Charge Rate	1 - 1 : ¥7,500 (3 ticks) 2 - 2 : ¥10,000 (4 ticks) 1 - 2 : ¥10,000 (4 ticks)	1 - 1 : ¥2,500 (1 tick)	1 - 1 : ¥2,500 (1 tick)
Inter-commodity Spread Credit Rate (Delta Per Spread Ratio) *2	ON - SN 85 % (1 : 1) EY - ON 75 % (2 : 3) EY - SN 75 % (2 : 3)		
Short Option Minimum Rate	¥200	-	-

＊1：1 to 20 Months are the quarterly months. Price Scan Range for the following quarterly month is applied for the serial month.
＊2：The values of Delta Per Spread Ratio between commodities are not necessarily correspondent because each calculated figure is rounded.

2. Trigger on Emergency Margin Call

Scan Range *3	Months 1-5 : 3 ticks (3.5 ticks and above, Emergency Margin Call is triggered.) Months 6-20 : 4 ticks (4.5 ticks and above, Emergency Margin Call is triggered.)
Extreme move *3	50 ticks (50.5 ticks and above, Emergency Margin Call is triggered.)

＊3：Emergency Margin Call is triggered in case that the leading month of Euroyen Futures moves over the above numbers.