SPAN® Parameter　Trigger on Emergency Margin Call

Three-month TONA Futures&Options Three-month Euroyen Futures&Options	Effective from May 16, 2024 to June 19, 2024

1. SPAN® Parameter

Parameters	Three-month TONA Futures&Options (O3)&(O3O)	Three-month Euroyen Futures&Options (EY)&(EYO)
Price Scan Range	Months 1-4 : ¥7,500 (3.0 ticks) Months 5-8 : ¥15,000 (6.0 ticks) Months 9-10 : ¥23,750 (9.5 ticks) Months 11-20 : ¥40,000 (16.0 ticks)	*1 *2 Months 1-3 : ¥7,500 (3.0 ticks) Months 4-20 : ¥0 (0.0 ticks)
Volatility Scan Range	0.03%	0.00%
Intra-commodity Spread Tier	Tier 1 : Months 1-4 Tier 2 : Months 5-8 Tier 3 : Months 9-10 Tier 4 : Months 11-20	Tier 1 : Months 1-20
Tiered Intra-commodity Spread Charge Rate	1 - 1 : ¥6,250 (2.5 ticks) 1 - 2 : ¥6,250 (2.5 ticks) 1 - 3 : ¥6,250 (2.5 ticks) 1 - 4 : ¥7,500 (3.0 ticks) 2 - 2 : ¥8,750 (3.5 ticks) 2 - 3 : ¥11,250 (4.5 ticks) 2 - 4 : ¥11,250 (4.5 ticks) 3 - 3 : ¥11,250 (4.5 ticks) 3 - 4 : ¥12,500 (5.0 ticks) 4 - 4 : ¥15,000 (6.0 ticks)	1 - 1 : ¥2,500 (1.0 ticks)
Short Option Minimum Rate	¥300	¥0

*1: 1 to 20 Months are the quarterly months. Price Scan Range for the following quarterly month is applied for the serial month.

*2: Regardless of the above scan range, the scan range is be zero for all contract beyond the March 2025 contract which have been suspended since March 20, 2023.

2. Trigger on Emergency Margin Call

Scan Range	Three-month TONA Futures	Month 2: 3.1 ticks and above, Emergency Margin Call is triggered.
Extreme move	Three-month TONA Futures	Month 2: 50.1 ticks and above, Emergency Margin Call is triggered.