

## SPAN® Parameter Trigger on Emergency Margin Call

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|---|---|
| Three-month TONA Futures&Options<br>Three-month Euroyen Futures&Options | Effective from September 21, 2023 to October 18, 2023 |
|---|---|

### 1. SPAN® Parameter

| Parameters                                | Three-month TONA Futures&Options<br>(O3)&(O3O)   | Three-month Euroyen Futures&Options<br>(EY)&(EYO)   |
|---|--|---|
| Price Scan Range                          | Months 1-4 : ¥10,000 ( 4.0 ticks )<br>Months 5-6 : ¥20,000 ( 8.0 ticks )<br>Months 7-20 : ¥35,000 ( 14.0 ticks )   | *1 *2<br>Months 1-2 : ¥7,500 ( 3.0 ticks )<br>Months 3-5 : ¥7,500 ( 3.0 ticks )<br>Months 6-20 : ¥0 ( 0.0 ticks ) |
| Volatility Scan Range                     | 0.03%  | 0.00%   |
| Intra-commodity Spread Tier               | Tier 1 : Months 1-4<br>Tier 2 : Months 5-6<br>Tier 3 : Months 7-20   | Tier 1 : Months 1-2<br>Tier 2 : Months 3-20   |
| Tiered Intra-commodity Spread Charge Rate | 1 - 1 : ¥7,500 ( 3.0 ticks )<br>1 - 2 : ¥7,500 ( 3.0 ticks )<br>1 - 3 : ¥7,500 ( 3.0 ticks )<br>2 - 2 : ¥7,500 ( 3.0 ticks )<br>2 - 3 : ¥10,000 ( 4.0 ticks )<br>3 - 3 : ¥12,500 ( 5.0 ticks ) | 1 - 1 : ¥2,500 ( 1.0 ticks )<br>1 - 2 : ¥5,000 ( 2.0 ticks )<br>2 - 2 : ¥5,000 ( 2.0 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: 4.1 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. |