SPAN® Parameter　Trigger on Emergency Margin Call

Three-month TONA Futures&Options Three-month Euroyen Futures&Options	Effective from July 18, 2024 to August 21, 2024

1. SPAN® Parameter

Parameters	Three-month TONA Futures&Options (O3)&(O3O)	Three-month Euroyen Futures&Options (EY)&(EYO)
Price Scan Range	Months 1-3 : ¥7,500 (3.0 ticks) Months 4-7 : ¥11,250 (4.5 ticks) Months 8-11 : ¥15,000 (6.0 ticks) Months 12-20 : ¥28,750 (11.5 ticks)	Months 1-20 : ¥0 (0.0 ticks)
Volatility Scan Range	0.03%	0.00%
Intra-commodity Spread Tier	Tier 1 : Months 1-3 Tier 2 : Months 4-7 Tier 3 : Months 8-11 Tier 4 : Months 12-20	Tier 1 : Months 1-20
Tiered Intra-commodity Spread Charge Rate	1 - 1 : ¥5,000 (2.0 ticks) 1 - 2 : ¥5,000 (2.0 ticks) 1 - 3 : ¥5,000 (2.0 ticks) 1 - 4 : ¥6,250 (2.5 ticks) 2 - 2 : ¥6,250 (2.5 ticks) 2 - 3 : ¥7,500 (3.0 ticks) 2 - 4 : ¥7,500 (3.0 ticks) 3 - 3 : ¥7,500 (3.0 ticks) 3 - 4 : ¥8,750 (3.5 ticks) 4 - 4 : ¥10,000 (4.0 ticks)	1 - 1 : ¥0 (0.0 ticks)
Short Option Minimum Rate	¥300	¥0

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.