SPAN® Parameter　Trigger on Emergency Margin Call

Three-month TONA Futures&Options Three-month Euroyen Futures&Options	Effective from October 17, 2024 to November 20, 2024

1. SPAN® Parameter

Parameters	Three-month TONA Futures&Options (O3)&(O3O)	Three-month Euroyen Futures&Options (EY)&(EYO)※
Price Scan Range	Months 1-2 : ¥12,500 (5.0 ticks) Months 3-7 : ¥15,000 (6.0 ticks) Months 8-11 : ¥18,750 (7.5 ticks) Months 12-20 : ¥27,500 (11.0 ticks)	Months 1-20 : ¥0 (0.0 ticks)
Volatility Scan Range	0.03%	0.00%
Intra-commodity Spread Tier	Tier 1 : Months 1-2 Tier 2 : Months 3-7 Tier 3 : Months 8-11 Tier 4 : Months 12-20	Tier 1 : Months 1-20
Tiered Intra-commodity Spread Charge Rate	1 - 1 : ¥8,750 (3.5 ticks) 1 - 2 : ¥10,000 (4.0 ticks) 1 - 3 : ¥10,000 (4.0 ticks) 1 - 4 : ¥10,000 (4.0 ticks) 2 - 2 : ¥10,000 (4.0 ticks) 2 - 3 : ¥10,000 (4.0 ticks) 2 - 4 : ¥10,000 (4.0 ticks) 3 - 3 : ¥10,000 (4.0 ticks) 3 - 4 : ¥10,000 (4.0 ticks) 4 - 4 : ¥11,250 (4.5 ticks)	1 - 1 : ¥0 (0.0 ticks)
Short Option Minimum Rate	¥400	¥0

※TFX will delete all market data concerning the product in the November 11 2024.

2. Trigger on Emergency Margin Call

Scan Range	Three-month TONA Futures	Month 2： 5.1 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.