

# Special Treatments for Off-Floor Transaction of Electricity Futures

1.14.2021

For the time being, trade registration of off-floor transaction of the following products will be accepted even if the registration price exceeds the range of the registration price specified in Article 2, Paragraph 1 of the Off-floor Transactions Detailed Rules. Please note that the execution results of special treatments will not be reflected in the market data section on our website, but will be separately published in the “Market News”.

## 1. Products and Contract months

### (1) Products

The following four electricity futures products

East Area Baseload Futures  
 East Area Peakload Futures  
 West Area Baseload Futures  
 West Area Peakload Futures

### (2) Contract months and the range of Special Registration Price

Contract months	Range of the Special Registration Price (P)
January 2021 Contract	[X+(Y×32%)] < P < JPY211
February 2021Contract	
March 2021Contract	[X+(Y×32%)] < P < [X+(Y×90%)]

X : the Final Execution Price of Individual Auction of applicable Clearing Period, provided, however, if there is no execution price during the said Clearing Period, the Settlement Price of the immediately preceding Clearing Period (or the price determined by the Exchange considering market condition and the prices of immediately preceding contract months during the said Clearing Period in case of a new contract month)

Y : the Settlement Price of the immediately preceding Clearing Period (or the price determined by the Exchange considering market condition and the prices of immediately preceding contract months during the said Clearing Period in case of a new contract month)

P : the Special Registration Price

※ In case of off-Floor transaction for futures strip, please consult with us.

## 2. Effective Date and Time

From the Night Session on the 14<sup>th</sup> of January 2021

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