

# Revision of Special Treatments for Off-Floor Transaction of Electricity Futures

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3.30.2021

As per the preceding notice on January 26<sup>th</sup>, 2021, TOCOM expanded the acceptable range for the price specified in Article 2, Paragraph 1 of the Off-floor Transactions Detailed Rules, and this is to notify our decision to further extend the measure. 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 the price range

### (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) The range of Special Registration Price

Range of the Special Registration Price (P)
JPY $0.01 \leq P < [X - (Y \times 32\%)]$ or
$[X + (Y \times 32\%)] < P \leq \text{JPY}200$

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

## 2. Effective Date and Time

From the Day Session on 31st of March 2021

**Tokyo Commodity Exchange, Inc.**

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