Chapter 799
Japanese Power (Day-Ahead) Kansai Peak-Load Futures

799100. SCOPE OF CHAPTER
The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for
cash settlement based on the Floating Price. The procedures for trading, clearing and cash
settlement of this contract, and any other matters not specifically covered herein shall be governed
by the general rules of the Exchange.

799101. CONTRACT SPECIFICATIONS
The Floating Price for each contract month is based on the 30-minute price for Kansai Day-Ahead
market by Japan Electricity Power Exchange for each Peak-load Hours during the contract month.
The Peak-load Hours consists of 24 30-minute prices for the hours between local time 08:00 and
20:00 in each business day in the contract month. Floating Price shall be the arithmetic average of
all such 30-minute prices in the contract month.

799102. TRADING SPECIFICATIONS
The number of months open for trading at a given time shall be determined by the Exchange.

799102.A. Trading Schedule
The hours of trading for this contract shall be determined by the Exchange.

799102.B. Trading Unit
The contract quantity shall be 1 MWh per hour in the contract period. Each contract shall be
valued as the contract quantity multiplied by the settlement price.

799102.C. Price Increments
Prices shall be quoted in Japanese Yen per KWh. The minimum price fluctuation shall be 0.001
Yen per KWh. There shall be no maximum price fluctuation.

799102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels
The applicable position limits and/or accountability levels, in addition to the reportable levels, are
set forth in the Position Limit, Position Accountability and Reportable Level Table in the
Interpretations & Special Notices Section of Chapter 5.
A Person seeking an exemption from position limits for bona fide commercial purposes shall apply
to the Market Regulation Department on forms provided by the Exchange, and the Market
Regulation Department may grant qualified exemptions in its sole discretion.
Refer to Rule 559 for requirements concerning the aggregation of positions and allowable
exemptions from the specified position limits.

799102.E. Termination of Trading
Trading terminates on the last Japanese business day prior to the last day of the contract month. If
such day is not an Exchange business day, trading shall terminate on the preceding Exchange
business day.

799103. FINAL SETTLEMENT
Final settlement under the contract shall be by cash settlement. Final settlement, following
termination of trading for a contract month, will be based on the Floating Price. The final settlement
price will be the Floating Price calculated for each contract month.