

Contents of the Option Theoretical Price File

Contents	Unit
Product Code	Nikkei 225 Options : NK225E Nikkei 225 mini Options : NK225MWE TOPIX Options : TOPIX JPX-Nikkei Index 400 Options : JN400E Options on 10-year JGB Futures : JGBLFE Options on Gold Futures : GOLDE Securities Options : Underlying Security Code (4 digits) + E * In case of special setting of the Strike price [Adjustment of Strike Price] >>>>> Underlying Security Code (4 digits) + A [Special Setting] >>>>> Underlying Security Code (4 digits) + E
Product Type	Options on 10-year JGB Futures, Options on Gold Futures : OOF, Other Options : OOP
Contract Month	Nikkei 225 mini Options : yyyyymmdd(8 digits) (*1) The other Options : yyyyymm(6 digits)
Strike Price	<< Data format >>(*2) 12-digit integer and 6-digit decimal, with a decimal point
Reserve	Space
Put Option	
Issue Code	9 digits
Closing Price	<< Data format >>(*2) 7-digit integer and 4-digit decimal, with a decimal point
Reserve	0000000.0(fixed)
Theoretical Price(*3)	<< Data format >>(*2) 7-digit integer and 2-digit decimal, with a decimal point
Volatility(*4)	<< Data format >>(*2) 1-digit integer and 6-digit decimal, with a decimal point
Call Option	
Issue Code	9 digits
Closing Price	<< Data format >>(*2) 7-digit integer and 4-digit decimal, with a decimal point
Reserve	0000000.0(fixed)
Theoretical Price(*3)	<< Data format >>(*2) 7-digit integer and 2-digit decimal, with a decimal point
Volatility(*4)	<< Data format >>(*2) 1-digit integer and 6-digit decimal, with a decimal point
Underlying Asset	
Closing Price of Underlying Asset(*5)	<< Data format >>(*2) 7-digit integer and 2-digit decimal, with a decimal point
Base Volatility	<< Data format >>(*2) 1-digit integer and 6-digit decimal, with a decimal point

*1 yyyyymmdd stands for the Wednesday or Friday belonging to the week including SQ day

*2 “0” will be inserted for digits that have no value

*3 The theoretical price at the end of a day session

*4 The volatility at the time of calculating the settlement price

*5 Including last quotation for Securities Options