

【Reference】The SPAN Parameter of the Target Group for the Ad Hoc Modification

(Effective from April 8, 2021 to April 9, 2021)

※The yellow shaded part are the modified part from the originally planned to applied parameters.

※Please see the "SPAN(R) Parameter" file for the effective parameter for the each term since this file is the extracted reference information from the "SPAN(R) Parameter" file.

1.JGB Group【Code:0001】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	720,000	1.17	220,000	15,200
2021/4/6	↓	↓	↓	↓
2021/4/7	↓	↓	↓	↓
2021/4/8	↓	↓	↓	↓
2021/4/9	↓	↓	↓	↓

2.Nikkei 225 Group【Code:0018】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	1,590,000	14.64	130,000	60,000
2021/4/6	↓	↓	↓	↓
2021/4/7	↓	↓	↓	↓
2021/4/8	↓	↓	↓	↓
2021/4/9	↓	↓	↓	↓

3.TOPIX Group【Code:0005】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	915,000	7.06	235,000	39,500
2021/4/6	↓	↓	↓	↓
2021/4/7	↓	↓	↓	↓
2021/4/8	↓	↓	↓	↓
2021/4/9	↓	↓	↓	↓

4.JPX Nikkei Index 400 Group【Code:0022】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	82,000	6.62	18,000	36,000
2021/4/6	↓	↓	↓	↓
2021/4/7	↓	↓	↓	↓
2021/4/8	↓	↓	↓	↓
2021/4/9	↓	↓	↓	↓

5.TSE REIT Index Group【Code:0069】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	105,000	26.46	10,500	4,100
2021/4/6	106,000	↓	↓	↓
2021/4/7	↓	↓	↓	↓
2021/4/8	106,500	↓	↓	↓
2021/4/9	↓	↓	↓	↓

6.Nikkei 225 VI Group【Code:0015】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	62,000		67,500	
2021/4/6	↓		↓	
2021/4/7	↓		↓	
2021/4/8	↓		↓	
2021/4/9	↓		↓	

7.Nikkei 225 Dividend Index Group【Code:0017】

Effective Date	Price Scan Range (Yen)	Volatility Scan Range (%)	Intra-commodity Spread Charge per Net Delta (Yen)	Short Option Minimum Charge per Unit (Yen)
2021/4/5	14,800		14,800	
2021/4/6	↓		↓	
2021/4/7	↓		↓	
2021/4/8	↓		↓	
2021/4/9	↓		↓	