Update: March 9, 2022_After the Ad Hoc Modification

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

(Effective from March 10, 2022 to March 11, 2022)

※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) |
|---|---|---|---|---|
| 2022/3/7 | 630,000 | 0.80 | 180,000 | 15,100 |
| 2022/3/8 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/9 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/10 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/11 | ↓ | ↓ | ↓ | ↓ |

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) |
|---|---|---|---|---|
| 2022/3/7 | 1,470,000 | 9.04 | 110,000 | 52,000 |
| 2022/3/8 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/9 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/10 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/11 | ↓ | ↓ | ↓ | ↓ |

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) |
|---|---|---|---|---|
| 2022/3/7 | 915,000 | 5.63 | 165,000 | 36,900 |
| 2022/3/8 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/9 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/10 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/11 | ↓ | ↓ | ↓ | ↓ |

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) |
|---|---|---|---|---|
| 2022/3/7 | 81,500 | 5.51 | 17,000 | 34,000 |
| 2022/3/8 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/9 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/10 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/11 | ↓ | ↓ | ↓ | ↓ |

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) |
|---|---|---|---|---|
| 2022/3/7 | 110,500 | 6.90 | 10,500 | 3,800 |
| 2022/3/8 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/9 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/10 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/11 | ↓ | ↓ | ↓ | ↓ |

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) |
|---|---|---|---|---|
| 2022/3/7 | 101,500 | | 31,500 | |
| 2022/3/8 | ↓ | | ↓ | |
| 2022/3/9 | ↓ | | ↓ | |
| 2022/3/10 | ↓ | | ↓ | |
| 2022/3/11 | ↓ | | ↓ | |

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) |
|---|---|---|---|---|
| 2022/3/7 | 29,400 | | 15,000 | |
| 2022/3/8 | ↓ | | ↓ | |
| 2022/3/9 | ↓ | | ↓ | |
| 2022/3/10 | ↓ | | ↓ | |
| 2022/3/11 | ↓ | | ↓ | |

8.GOLD Group【Code：00A0】

| Effective Date | Price Scan Range (Yen) | Volatility Scan Range (%) | Intra-commodity Spread Charge per Net Delta (Yen) | Short Option Minimum Charge per Unit (Yen) |
|---|---|---|---|---|
| 2022/3/7 | 156,000 | 3.17 | 6,000 | 720 |
| 2022/3/8 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/9 | ↓ | ↓ | ↓ | ↓ |
| 2022/3/10 | 270,000 | 3.25 | ↓ | 770 |
| 2022/3/11 | ↓ | ↓ | ↓ | ↓ |

9.GOLD ROLLING-SPOT Group【Code：00A2】

| Effective Date | Price Scan Range (Yen) | Volatility Scan Range (%) | Intra-commodity Spread Charge per Net Delta (Yen) | Short Option Minimum Charge per Unit (Yen) |
|---|---|---|---|---|
| 2022/3/7 | 19,200 | | | |
| 2022/3/8 | ↓ | | | |
| 2022/3/9 | ↓ | | | |
| 2022/3/10 | 28,200 | | | |
| 2022/3/11 | ↓ | | | |

10.PLATTS DUBAI CRUDE OIL Group【Code：00A7】

| Effective Date | Price Scan Range (Yen) | Volatility Scan Range (%) | Intra-commodity Spread Charge per Net Delta (Yen) | Short Option Minimum Charge per Unit (Yen) |
|---|---|---|---|---|
| 2022/3/7 | 401,000 | | 34,500 | |
| 2022/3/8 | 473,000 | | ↓ | |
| 2022/3/9 | ↓ | | ↓ | |
| 2022/3/10 | ↓ | | ↓ | |
| 2022/3/11 | ↓ | | ↓ | |

11.GASOLINE Group【Code：00A8】

| Effective Date | Price Scan Range (Yen) | Volatility Scan Range (%) | Intra-commodity Spread Charge per Net Delta (Yen) | Short Option Minimum Charge per Unit (Yen) |
|---|---|---|---|---|
| 2022/3/7 | 385,000 | | 86,000 | |
| 2022/3/8 | 519,500 | | ↓ | |
| 2022/3/9 | ↓ | | ↓ | |
| 2022/3/10 | ↓ | | ↓ | |
| 2022/3/11 | ↓ | | ↓ | |

12.KEROSENE Group【Code：00A9】

| Effective Date | Price Scan Range (Yen) | Volatility Scan Range (%) | Intra-commodity Spread Charge per Net Delta (Yen) | Short Option Minimum Charge per Unit (Yen) |
|---|---|---|---|---|
| 2022/3/7 | 211,500 | | 140,500 | |
| 2022/3/8 | 445,500 | | ↓ | |
| 2022/3/9 | ↓ | | ↓ | |
| 2022/3/10 | ↓ | | ↓ | |
| 2022/3/11 | ↓ | | ↓ | |