

SPAN Parameter (Applicable period: from May. 16 2012 to May. 31 2012)

1. Futures							
Exchange	Commodity Group	Price Scan Range (yen)	Delivery Month Charge		Intra-commodity spread charge per one net delta (yen)	Initial CB Trigger Levels	
			Outright Charge	Spread Charge			
TOCOM	Gold	¥102,000		¥0	¥0	¥10,000	¥150
TOCOM	Silver	¥50,000		¥0	¥0	¥20,000	¥6.0
TOCOM	Platinum	¥60,000		¥0	¥0	¥10,000	¥200
TOCOM	Palladium	¥45,000		¥0	¥0	¥15,000	¥100
TOCOM	Gasoline	¥120,000		¥0	¥0	¥30,000	¥2,400
TOCOM	Kerosene	¥105,000		¥0	¥0	¥25,000	¥2,400
TOCOM	Crude Oil	¥105,000		¥0	¥0	¥15,000	¥2,400
TOCOM	Gas Oil	¥150,000		¥0	¥0	¥85,000	¥2,400
TOCOM	Chukyo Gasoline	¥30,000		¥0	¥0	¥10,000	¥2,400
TOCOM	Chukyo Kerosene	¥30,000		¥0	¥0	¥10,000	¥2,400
TOCOM	Rubber	¥60,000		¥0	¥0	¥20,000	¥5.0
TOCOM	Nikkei-TOCOM Commodity Index (Contract Month)	¥90,000		¥0	¥0	¥5,000	¥15.0
TGE	Corn	¥35,000		¥5,000	¥5,000	¥25,000	¥1,000
TGE	Soybeans	¥15,000		¥5,000	¥5,000	¥15,000	¥2,000
TGE	Azuki (Red Beans)	¥20,000		¥10,000	¥10,000	¥20,000	¥350
TGE	Rice	¥35,000		¥0	¥0	¥25,000	¥300
TGE	Raw Sugar	¥25,000		¥30,000	¥30,000	¥25,000	¥2,000
TGE	Arabica Coffee	¥65,000		¥5,000	¥5,000	¥70,000	¥1,400
TGE	Robusta Coffee	¥70,000	-		-	-	¥1,400

•The SPAN Parameter of Gold (mini) shall be one tenth of the SPAN Parameter of the Gold group on the above.

•The SPAN Parameter of Platinum (mini) shall be one fifth of the SPAN Parameter of the Platinum group on the above.

* NOTE: For Exchange, TOCOM stands for Tokyo Commodity Exchange, TGE stands for Tokyo Grain Exchange, and KEX stands for Kansai Commodities Exchange.

2. Options

Exchange	Commodity Group	Volatility Scan Range (%)	Minimum Charge per one short option (yen)
TOCOM	Gold	0.5	¥3,000

•Minimum Charge per 1 short option = Price Scan Range × 2.5% (rounding up to nearest thousand)

3. Inter-commodity Spread Credit

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Priority Order	Inter-commodity Spread	Inter-commodity spread /delta ratio	Inter-commodity spread /credit rate (%)
-9	TOCOM Crude Oil : TOCOM Nikkei-TOCOM Commodity Index (Contract Day)	100:194	50
-8	TOCOM Gas Oil : TOCOM Crude Oil	100:115	50
-7	TOCOM Gas Oil : TOCOM Kerosene	100:114	50
-6	TOCOM Gas Oil : TOCOM Gasoline	100:120	50
-5	TOCOM Crude Oil : TOCOM Chukyo Gasoline	100:490	50
-4	TOCOM Gasoline : TOCOM Chukyo Gasoline	100:506	50
-3	TOCOM Crude Oil : TOCOM Gasoline	100:111	50
-2	TOCOM Kerosene : TOCOM Gasoline	100:121	50
-1	TOCOM Kerosene : TOCOM Crude Oil	100:102	50
0	TOCOM Kerosene : TOCOM Chukyo Gasoline	100:494	50
1	TOCOM Gasoline : TOCOM Nikkei-TOCOM Commodity Index (Contract Day)	100:152	30
2	TOCOM Gas Oil : TOCOM Nikkei-TOCOM Commodity Index (Contract Day)	100:184	30
3	TOCOM Kerosene : TOCOM Nikkei-TOCOM Commodity Index (Contract Day)	100:206	30
4	TOCOM Nikkei-TOCOM Commodity Index : TOCOM Chukyo Gasoline (Contract Day)	100:311	30
5	TOCOM Gas Oil : TOCOM Chukyo Gasoline	100:535	30
6	KEX Corn : TGE Corn	100:127	30
7	TOCOM Nikkei-TOCOM Commodity Index : TOCOM Nikkei-TOCOM Commodity Index (Contract Month) (Contract Day)	100:183	30
8	TOCOM Crude Oil : TOCOM Chukyo Kerosene	100:465	20
9	TOCOM Gas Oil : TOCOM Chukyo Kerosene	100:523	20
10	TOCOM Palladium : TOCOM Silver	100:107	20
11	TOCOM Silver : TOCOM Gold	100:112	20
22	TOCOM Gas Oil : TOCOM Chukyo Gasoline	100:104	30
23	TOCOM Nikkei-TOCOM Commodity Index : TOCOM Nikkei-TOCOM Commodity Index (Contract Month) (Contract Day)	100:185	20
24	TOCOM Palladium : TOCOM Silver	100:132	20
25	TOCOM Silver : TOCOM Gold	100:112	20