

**SPAN Parameter (Applicable period: from September 20, 2016 to September 30, 2016)**

1. Futures						
Exchange	Commodity Group	Price Scan Range (yen)	Delivery Month Charge		Intra-commodity spread charge per one net delta (yen)	Initial DCB Trigger
			Outright Charge	Spread Charge		
TOCOM	Gold	¥90,000	¥0	¥0	¥15,000	¥40
TOCOM	Gold Daily (From May 7, 2015)	¥9,000	-	-	-	
TOCOM	Silver	¥40,000	¥0	¥0	¥25,000	¥1.0
TOCOM	Platinum	¥66,000	¥0	¥0	¥10,000	¥40
TOCOM	Palladium	¥65,000	¥0	¥0	¥40,000	¥30
TOCOM	Gasoline	¥120,000	¥0	¥0	¥20,000	¥400
TOCOM	Kerosene	¥140,000	¥0	¥0	¥30,000	¥400
TOCOM	Crude Oil	¥155,000	¥0	¥0	¥20,000	¥400
TOCOM	Gas Oil	¥120,000	¥0	¥0	¥65,000	¥400
TOCOM	Chukyo Gasoline	¥30,000	¥0	¥0	¥15,000	¥400
TOCOM	Chukyo Kerosene	¥35,000	¥0	¥0	¥25,000	¥400
TOCOM	Rubber	¥45,000	¥0	¥0	¥30,000	¥1.5
TOCOM	Corn	¥35,000	¥0	¥0	¥25,000	¥250
TOCOM	Soybeans	¥20,000	¥5,000	¥5,000	¥15,000	¥500
TOCOM	Azuki (Red Beans)	¥55,000	¥0	¥0	¥45,000	¥100

\*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	0.6	¥3,000

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

3. Inter-commodity Spread Credit

SPAN Parameter (Applicable period: from September 20, 2016 to September 30, 2016)

Priority Order	Inter-commodity Spread	Inter-commodity Delta per Spread Ratio	Inter-commodity spread /credit rate (%)
1	TOCOM Gold Daily : TOCOM Gold	100:10	94
2	TOCOM Crude Oil : TOCOM Chukyo Gasoline	100:476	50
3	TOCOM Gasoline : TOCOM Chukyo Gasoline	100:449	50
4	TOCOM Crude Oil : TOCOM Gasoline	100:107	50
5	TOCOM Kerosene : TOCOM Crude Oil	100:116	50
6	TOCOM Kerosene : TOCOM Chukyo Gasoline	100:551	50
7	TOCOM Kerosene : TOCOM Gasoline	100:129	50
8	TOCOM Kerosene : TOCOM Chukyo Kerosene	100:554	30
9	TOCOM Crude Oil : TOCOM Chukyo Kerosene	100:467	30
10	TOCOM Chukyo Kerosene : TOCOM Chukyo Gasoline	100:104	30
11	TOCOM Gasoline : TOCOM Chukyo Kerosene	100:433	30
12	ODE Tokyo Rice : ODE Osaka Rice	100:591	30
13	TOCOM Palladium : TOCOM Silver	100:477	20
14	TOCOM Platinum : TOCOM Gold	100:104	20
15	TOCOM Gold : TOCOM Silver	100:480	20
16	TOCOM Platinum : TOCOM Silver	100:605	20