

Contents of the Option Theoretical Price File

Contents	Unit
Product Code (Underlying Asset)	Nikkei 225 : “NK225E”, Security : “Underlying Securities Code (4 digits) + E” * In case of special setting of the Strike price [Adjustment of Strike Price] >>>>> “Underlying Securities Code (4 digits) + A” [Special Setting] >>>>> “Underlying Securities Code (4 digits) + E”
Product Type	Options : OOP(fixed)
Contract Month	yyyymm(6 digits)
Strike Price	yen
Reserve	Space
Put Option	
Issue Code	9 digits
Closing Price	Nikkei 225 : yen, Security : 0.1 yen
Reserve	0000000.0(fixed)
Theoretical Price(*1)	Nikkei 225 : yen, Security : 0.1 yen
Volatility(*2)	6 decimal points
Call Option	
Issue Code	9 digits
Closing Price	Nikkei 225 : yen, Security : 0.1 yen
Reserve	0000000.0(fixed)
Theoretical Price(*1)	Nikkei 225 : yen, Security : 0.1 yen
Volatility(*2)	6 decimal points
Closing Price of Underlying Asset(*3)	Nikkei 225 : 0.01 yen, Security : yen
Base Volatility	4 decimal points

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

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

*3 Including last quotation for Security Options