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

（Effective from June 16, 2022 to June 17, 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)
2022/6/13	600,000	1.04	180,000	15,000
2022/6/14	↓	↓	↓	↓
2022/6/15	690,000	2.04	200,000	↓
2022/6/16	930,000	5.27	↓	↓
2022/6/17	↓	↓	↓	↓