

SPAN Risk Paramter File Specification

Japan Securities Clearing Corporation

Version Revised in November, 2017

***Records with regard to Flexible Options will be set after the introduction at Osaka Exchange.**

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SPAN Risk Paramter File Specification

| # (Update history) Version | Date | Item | Item No. | Outline |
|----------------------------|-----------|--------------------------------------------------|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 5, 2015 | 2015/5/25 | Revisions for the introduction of Weekly Options | 1 | <ul style="list-style-type: none"> ▪ Type 3 record Changed the descriptions in No. 05,06,08,09,11,12,14 and 15 to "See Note." Added descriptions about contract period and method of setting contract period for Weekly Options in Note. ▪ Type 4 record Changed the descriptions in No.06 and 09 to "See Note 3 for Type 3 record". ▪ Type 81 and 82 records Changed the descriptions in No.07 and 10 to "See Note 3 for Type 3 record". Changed the descriptions in No.08 and 11 to "See Note 4." Changed the description in Note 4. ▪ Type B record Changed the description in No. 05 and 08 to "See Note 3 for Type 3 record." Changed the description in No.06 and 09 to "See Note 5." Changed the descriptions in Notes 4 and 5. ▪ Type E record Changed the descriptions in No.05,09,13 and 17 to "See Note 3 for Type 3 record." ▪ Type S record Changed the descriptions in No.06,07,09,10,12,13,15,16,18 and 19 to "See Note 3 for Type 3 record." |

SPAN Risk Parameter File Specification

| # (Update history) Version | Date | Item | Item No. | Outline |
|----------------------------|--------------------|-------------------------------------------------------------------------------|----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 2, 2018 | 2017/3/31 Edition | Changes of SPAN Code Structure related to Nikkei225Weekly Options | 1 | <ul style="list-style-type: none"> • Type 3 records Changed the description about contract period and method of setting contract period for Weekly Options in Note with regard to No.5 (Tier 1 Starting Contract Month). |
| | | Revisions for the introduction of Flexible Options | 2 | <ul style="list-style-type: none"> • Type 81 and 82 records Added descriptions after introducing Flexible Options in No. 11 (Option Contract Day or Week Code). • Type B records Added descriptions after introducing Flexible Options in No. 9 (Option Contract Day or Week |
| | | Changes of Commodity Group Code Setting Value related to Single Stock Options | 3 | <ul style="list-style-type: none"> • Type 5 and 6 records Changed the description of Equity Options in No.2 (Combined Commodity Group Code). |
| | | Changes related to Exchange Header Record | 4 | <ul style="list-style-type: none"> • Type 0 record Changed the description of Equity Options in No.4(Settlement or Intraday Flag) , No.5(File Identifier) and No.6 (Business Time) . |
| | 2017/11/22 Edition | Other | 1 | <ul style="list-style-type: none"> • Cover Sheet Added the description with regard to Flexible Options in Cover Sheet. • Type 0, 3 , B, C, P and T record Changed the description in "Examples" area partially. |

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SPAN Risk Parameter File Specification

Type 0 Record [Exchange Header]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-------------------|---------------------------------|----------|-------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 0 : Type 0 record (Fixed) | 0△ |
| 02 | 取引所グループ略称 | Exchange Complex Acronym | 3 | 6 | X(06) | OSE : Osaka Exchange | OSE△△△ |
| 03 | 営業日付 | Business Date | 9 | 8 | 9(08) | Enter YYYY/MM/DD | 20170215 |
| 04 | ファイル種別 | Settlement or Intraday Flag | 17 | 1 | X(01) | I : Intraday Margin I : Emergency Margin S : After the end of trading | S |
| 05 | ファイルID | File Identifier | 18 | 2 | X(02) | E : Early file FC : Other than Early file | FC |
| 06 | 営業日時刻 | Business Time | 20 | 4 | 9(04) | 1100 : Intraday Margin file 1300 : Emergency Margin file 1600 : Early file 1700 : Final file | 1700 |
| 07 | ファイル作成日 | File Creation Date | 24 | 8 | 9(08) | Enter YYYY/MM/DD | 20170215 |
| 08 | ファイル作成時刻 | File Creation Time | 32 | 4 | 9(04) | Enter HH/MM | 1545 |
| 09 | ファイルフォーマット | File Format | 36 | 2 | X(02) | U2 : Expand format (Fixed) | U2 |
| 10 | グロス/ネット証拠金インディケータ | Gross/Net-margining Indicator | 38 | 1 | X(01) | G : Gross N : Net | N |
| 11 | オプション価値制限フラグ | Overall Limit Option Value Flag | 39 | 1 | X(01) | Y : Adopted N : Not adopted | N |
| 12 | 予備 | Filler | 40 | 11 | X(11) | Blank | |
| 13 | クリアリング/顧客コード | Clearing or Customer Code | 51 | 1 | X(01) | A : Clearing C or blank : Customer | |
| 14 | 予備 | Filler | 52 | 1 | X(01) | Blank | |
| 15 | クリアリング/顧客の略称 | Clearing or Customer Acronym | 53 | 5 | X(05) | CUST : Customer CLR or blank : Clearing | |
| 16 | 予備 | Filler | 58 | 1 | X(01) | Blank | |
| 17 | アカウントタイプコード | Account Type Code | 59 | 1 | X(01) | If Clearing or Customer Code (Item No.13) is A (Clearing Member Firm), N or blank: Normal M : Member If Clearing or Customer Code (Item No.13) is C (Customer), H or blank: Hedger M : Member S : Speculator | |

SPAN Risk Parameter File Specification

Type 0 Record [Exchange Header]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-------------|--------------------------------|----------|-------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| 18 | 予備 | Filler | 60 | 1 | X(01) | Blank | |
| 19 | アカウントタイプの略称 | Account Type Acronym | 61 | 5 | X(05) | If Clearing or Customer Code (Item No.13) is A (Clearing Member Firm), NRML or blank : Normal MBR : Member If Clearing or Customer Code (Item No. 13) is C (Customer), HEDGE or blank : Hedger MBR : Member SPEC : Speculator | |
| 20 | 予備 | Filler | 66 | 1 | X(01) | Blank | |
| 21 | 証拠金クラスコード | Performance Bond Class Code | 67 | 1 | X(01) | 1 or blank : Main 2 : Filler | |
| 22 | 予備 | Filler | 68 | 1 | X(01) | Blank | |
| 23 | 証拠金クラスの略称 | Performance Bond Class Acronym | 69 | 5 | X(05) | CORE or blank : Main RESRV : Filler | |
| 24 | 予備 | Filler | 74 | 1 | X(01) | Blank | |
| 25 | 当初・維持証拠金コード | Maintenance or Initial Code | 75 | 1 | X(01) | M or blank : Maintenance margin I : Initial margin | |
| 26 | 予備 | Filler | 76 | 1 | X(01) | Blank | |
| 27 | 当初・維持証拠金の略称 | Maintenance or Initial Acronym | 77 | 5 | X(05) | MAINT or blank : Maintenance margin INITI : Initial margin | |
| 28 | 予備 | Filler | 82 | 51 | X(51) | Blank | |

Note:

1. If the fields below Clearing or Customer Code (Item No. 13) are left blank or NULL, or if the last space of the record has been eliminated, default values should be set as shown above.

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| SPAN Risk Parameter File Specification |
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Type 1 Record [Exchange Header]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|--------|------------------|----------|-------|-----------|---------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 1 : Type 1 record (Fixed) | 1△ |
| 02 | 取引所略称 | Exchange Acronym | 3 | 3 | X(03) | OSE: Osaka Exchange | OSE |
| 03 | 予備 | Filler | 6 | 2 | X(02) | Blank | △△ |
| 04 | 取引所コード | Exchange Code | 8 | 2 | X(02) | OS : Osaka Exchange | OS |
| 05 | 予備 | Filler | 10 | 123 | X(123) | Blank | |

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SPAN Risk Parameter File Specification

Type 2 Record [First Combined Commodity Record]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|------------------------------|----------------------------------------------------------|----------|-------|-----------|-------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 2 : Type 2 record (Fixed) | 2△ |
| 02 | 取引所略称 | Exchange Acronym | 3 | 3 | X(03) | OSE : Osaka Exchange | OSE |
| 03 | 予備 | Filler | 6 | 1 | X(01) | Blank | △ |
| 04 | 商品グループコード | Combined Commodity Code | 7 | 6 | X(06) | See "Commodity Codes used on RPF and APF" | NK225△ |
| 05 | リスク乗数 | Risk Exponent | 13 | 1 | 9(01) | See Note 1. | 2 |
| 06 | 証拠金通貨ISOコード | Performance Bond Currency ISO Code | 14 | 3 | X(03) | JPY : Japanese yen (Fixed) | JPY |
| 07 | 証拠金通貨コード | Performance Bond Currency Code | 17 | 1 | X(01) | Y : Yen (Fixed) | Y |
| 08 | オプション証拠金スタイル | Option Margin Style | 18 | 1 | X(01) | P or blank : Premium method F : Futures method | P |
| 09 | オプション価値制限(ネット・オプション価値の上限)フラグ | Limit Option Value (Cap Available Net Option Value) Flag | 19 | 1 | X(01) | Y : Adopted N or blank : Not adopted See Note 4. | N |
| 10 | コンビネーション証拠金算出手順フラグ | Combination Margining Method Flag | 20 | 1 | X(01) | S : Split-allocation D or blank : Delta-split-allocation | △ |
| 11 | 予備 | Filler | 21 | 2 | X(02) | Blank | △△ |
| 12 | 商品コード1 | Commodity (Product) Code 1 | 23 | 10 | X(10) | | NK225△△△△△ |
| 13 | 商品タイプ1 | Contract Type 1 | 33 | 3 | X(03) | See Note 2. | PHY |
| 14 | 予備 | Filler | 36 | 3 | X(03) | Blank | △△△ |
| 15 | 商品コード2 | Commodity (Product) Code 2 | 39 | 10 | X(10) | | NK225F△△△△ |
| 16 | 商品タイプ2 | Contract Type 2 | 49 | 3 | X(03) | See Note 2. | FUT |
| 17 | 予備 | Filler | 52 | 3 | X(03) | Blank | △△△ |
| 18 | 商品コード3 | Commodity (Product) Code 3 | 55 | 10 | X(10) | | NK225MF△△△ |
| 19 | 商品タイプ3 | Contract Type 3 | 65 | 3 | X(03) | See Note 2. | FUT |
| 20 | 予備 | Filler | 68 | 3 | X(03) | Blank | △△△ |
| 21 | 商品コード4 | Commodity (Product) Code 4 | 71 | 10 | X(10) | | NK225E△△△△ |
| 22 | 商品タイプ4 | Contract Type 4 | 81 | 3 | X(03) | See Note 2. | OOP |
| 23 | 予備 | Filler | 84 | 3 | X(03) | Blank | △△△ |
| 24 | 商品コード5 | Commodity (Product) Code 5 | 87 | 10 | X(10) | | NK225W1△△△ |
| 25 | 商品タイプ5 | Contract Type 5 | 97 | 3 | X(03) | See Note 2. | OOP |
| 26 | 予備 | Filler | 100 | 3 | X(03) | Blank | △△△ |
| 27 | 商品コード6 | Commodity (Product) Code 6 | 103 | 10 | X(10) | | NK225W3△△△ |
| 28 | 商品タイプ6 | Contract Type 6 | 113 | 3 | X(03) | See Note 2. | OOP |
| 29 | 予備 | Filler | 116 | 17 | X(17) | Blank | |

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| SPAN Risk Parameter File Specification |
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Type 2 Record [First Combined Commodity Record]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-----|-----------|----------|-------|-----------|-------------|-----------------------------|
|----|-----|-----------|----------|-------|-----------|-------------|-----------------------------|

Note:

1. Risk Exponent (Item No.05) is applied to Array Value, Short Option Minimum Charge, Price Scan Range, Charge Rate per Delta Consumed by Spreads, Charge Rate per Delta Remaining in Outrights and Intra-Commodity Spread Charge.
2. For Contract Types (Item No. 13,16,19,22,25 and 28), the following codes are entered:
 FUT : Futures
 PHY : Physical
 CMB : Combination
 OOF : Options on futures
 OOP : Options on physical
 OOC : Options on combination
3. One Type 2 Record can contain up to six Commodity Codes or Contract Types. If seven or more Commodity Codes or Contract Types are entered, another Type 2 Record will be added immediately after the first Type 2 Record.
4. If Limit Option Value Flag (Item No.09) is Y, a cap will be put on the Net Option Value.

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SPAN Risk Parameter File Specification

Type 3 Record [Second Combined Commodity Record (Intra-Commodity Spread Charge Parameters)]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|---------------------|--------------------------------------------------------|----------|-------|-----------|--------------------------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 3 : Type 3 record (Fixed) | 3△ |
| 02 | 商品グループコード | Combined Commodity Code | 3 | 6 | X(06) | See "Commodity Code Used for SPAN Risk Parameter File" | NK225△ |
| 03 | 商品内スプレッド割増額の計算手順コード | Intra-commodity (Intermonth) Spread Charge Method Code | 9 | 2 | X(02) | 01 : No intra-commodity spread charge 10 : Table control method See Note | 10 |
| 04 | ティア1番号 | Tier 1 Tier Number | 11 | 2 | 9(02) | | 01 |
| 05 | ティア1の開始限月 | Tier 1 Starting Contract Month | 13 | 6 | 9(06) | See Note 3 | 201703 |
| 06 | ティア1の終了限月 | Tier 1 Ending Contract Month | 19 | 6 | 9(06) | See Note 3 | 202912 |
| 07 | ティア2番号 | Tier 2 Tier Number | 25 | 2 | 9(02) | | △△ |
| 08 | ティア2の開始限月 | Tier 2 Starting Contract Month | 27 | 6 | 9(06) | See Note 3 | △△△△△△ |
| 09 | ティア2の終了限月 | Tier 2 Ending Contract Month | 33 | 6 | 9(06) | See Note 3 | △△△△△△ |
| 10 | ティア3番号 | Tier 3 Tier Number | 39 | 2 | 9(02) | | △△ |
| 11 | ティア3の開始限月 | Tier 3 Starting Contract Month | 41 | 6 | 9(06) | See Note 3 | △△△△△△ |
| 12 | ティア3の終了限月 | Tier 3 Ending Contract Month | 47 | 6 | 9(06) | See Note 3 | △△△△△△ |
| 13 | ティア4番号 | Tier 4 Tier Number | 53 | 2 | 9(02) | | △△ |
| 14 | ティア4の開始限月 | Tier 4 Starting Contract Month | 55 | 6 | 9(06) | See Note 3 | △△△△△△ |
| 15 | ティア4の終了限月 | Tier 4 Ending Contract Month | 61 | 6 | 9(06) | See Note 3 | △△△△△△ |

SPAN Risk Parameter File Specification

Type 3 Record [Second Combined Commodity Record (Intra-Commodity Spread Charge Parameters)]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-------------------------------|------------------------------------------------------|----------|-------|-----------|------------------------------------------------|-----------------------------|
| 16 | 予備 | Filler | 67 | 2 | X(02) | Blank | △△ |
| 17 | 当初/維持証拠金比率(メンバーアカウント) | Initial to Maintenance Ratio – Member Account | 69 | 4 | 9(1)V9(3) | Enter 1 integer digit and 3 fractional digits. | 1000 |
| 18 | 当初/維持証拠金比率(ヘッジャーアカウント) | Initial to Maintenance Ratio – Hedger Account | 73 | 4 | 9(1)V9(3) | Enter 1 integer digit and 3 fractional digits. | 1000 |
| 19 | 当初/維持証拠金比率 (スペキュレーターアカウント) | Initial to Maintenance Ratio – Speculator Account | 77 | 4 | 9(1)V9(3) | Enter 1 integer digit and 3 fractional digits. | 1000 |
| 20 | 予備 | Filler | 81 | 52 | X(52) | Blank | |

Notes:

1. If Intra-commodity (intermonth) Spread Charge Method Code (Item No.03) is 01, no intra-commodity spread charge will be applied to the relevant combined commodity group.
2. If Intra-commodity (intermonth) Spread Charge Method (Item No.03) is 10, a maximum of four Intra-commodity Spread Tiers can be set for each Record.
If five or more Tiers are to be set for one Combined Commodity group, another Type 3 Record will be added immediately after the first Type 3 Record.
3. Contract Month Codes (Item No. 04 - 15) should be set as follows.
YYYY/Contract Month*(2-digit)
[Example]
March 2015 contract → 201503

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SPAN Risk Parameter File Specification

Type 4 Record [Third Combined Commodity Record (Delivery Charge Parameters)]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|------------------|------------------------------------|----------|-------|-----------|---------------------------------------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 4 : Type 4 record (Fixed) | 4△ |
| 02 | 商品グループコード | Combined Commodity Code | 3 | 6 | X(06) | See "Commodity Codes used on RPF and APF" | NK225△ |
| 03 | 最終決済証拠金額の計算手順コード | Delivery (Spot) Charge Method Code | 9 | 2 | X(02) | 01 : No delivery charge 10 : Table-driven method 11: Basis risk method See Note 1. | 01 |

If Item No.03 is 01 or 10

| | | | | | | | |
|----|---------------------------------------|-------------------------------------------------------------------|----|---|-------|-------------------------------|--------|
| 04 | 最終決済証拠金額の対象限月数 | Number of contract months in delivery | 11 | 2 | 9(02) | | △△ |
| 05 | 最終決済証拠金対象限月1の限月番号 | Delivery Month1 - Month Number | 13 | 2 | 9(02) | | △△ |
| 06 | 対象限月1の限月 | Delivery Month1 - Contract Month | 15 | 6 | 9(06) | See Note 3 for Type 3 Record. | △△△△△ |
| 07 | 対象限月1の1ネット・デルタ当たりの 最終決済証拠金額(消費デルタ) | Delivery Month1 - Charge Rate Per Delta Consumed By Spreads | 21 | 7 | 9(07) | | △△△△△△ |
| 08 | 対象限月1の1ネット・デルタ当たりの 最終決済証拠金額(残余デルタ) | Delivery Month1 - Charge Rate Per Delta Remaining In Outrights | 28 | 7 | 9(07) | | △△△△△△ |
| 09 | 最終決済証拠金対象限月2の限月番号 | Delivery Month2 - Month Number | 35 | 2 | 9(02) | | △△ |
| 10 | 対象限月2の限月 | Delivery Month2 - Contract Month | 37 | 6 | 9(06) | See Note 3 for Type 3 Record. | △△△△△ |
| 11 | 対象限月2の1ネット・デルタ当たりの 最終決済証拠金額(消費デルタ) | Delivery Month2 - Charge Rate Per Delta Consumed By Spreads | 43 | 7 | 9(07) | | △△△△△△ |
| 12 | 対象限月2の1ネット・デルタ当たりの 最終決済証拠金額(残余デルタ) | Delivery Month2 - Charge Rate Per Delta Remaining In Outrights | 50 | 7 | 9(07) | | △△△△△△ |
| 13 | 予備 | Filler | 57 | 6 | 9(06) | | △△△△△ |

SPAN Risk Parameter File Specification

Type 4 Record [Third Combined Commodity Record (Delivery Charge Parameters)]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|---------------------|----------------------|----------------------------------------------------------------------|----------|-------|-----------|---------------------------------------------------------------|--------------------------------------|
| If Item No.03 is 11 | | | | | | | |
| 04 | 現渡商品コード | Spot commodity (Product) Code | 11 | 10 | X(10) | Used only if Item No.03 is 11 | △△△△△△△△△ |
| 05 | ベースリスクチャージレート | Basis Risk Charge Rate | 21 | 7 | 9(07) | Used only if Item No.03 is 11 | △△△△△△△ |
| 06 | 予備 | Filler | 28 | 35 | X(35) | Used only if Item No.03 is 11 | △△△△△△△△△△△△△△△△△△△△ △△△△△△△△△△△△ |
| 14 | 売オプション1単位当たりの最低証拠金額 | Short Option Minimum Charge Rate | 63 | 7 | 9(07) | | 0000776 |
| 15 | 維持証拠金調整係数(メンバー用) | Risk Maintenance Performance Bond Adjustment Factor - Members | 70 | 3 | 9(1)V9(2) | Enter 1 integer digit and 2 fractional digits. See Note 2. | 100 |
| 16 | 維持証拠金調整係数(ヘッジャー用) | Risk Maintenance Performance Bond Adjustment Factor - Hedgers | 73 | 3 | 9(1)V9(2) | Enter 1 integer digit and 2 fractional digits. See Note 2. | 100 |
| 17 | 維持証拠金調整係数(スペキュレーター用) | Risk Maintenance Performance Bond Adjustment Factor - Speculators | 76 | 3 | 9(1)V9(2) | Enter 1 integer digit and 2 fractional digits. See Note 2. | 100 |
| 18 | 売オプション最低証拠金額計算方法 | Short Option Minimum Calculation Method | 79 | 1 | X(01) | See Note 3. | 2 |
| 19 | 予備 | Filler | 80 | 53 | X(53) | Blank | |

Notes:

1. If Delivery (Spot) Charge Method Code (Item No. 03) is 10, up to 2 Delivery Months can be entered for one Record.
If one Combined Commodity Group has three or more Delivery Months, another Type 4 Record will be added after the first Type 4 Record.
2. If Risk Maintenance Performance Bond Adjustment Factors (Item No.15,16 and 17) are 0 or blank, the default value should be 100.
3. Short Option Minimum Calculation Method (Item No.18) is the method of determining the number of short option positions for which Short Option Minimum Charge is calculated.
1 indicates the larger of Call or Put position numbers, and 2 indicates the total number of Call and Put positions.

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SPAN Risk Parameter File Specification

Type 5 Record [Combined Commodity Record]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-------------|-------------------------------|----------|-------|-----------|-----------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 5 : Type 5 record (Fixed) | 5△ |
| 02 | 商品グループ群コード | Combined Commodity Group Code | 3 | 3 | X(03) | IDX : Index group and Equities Options group JGB : JGB group | IDX |
| 03 | 予備 | Filler | 6 | 7 | X(07) | Blank | △△△△△△△ |
| 04 | 商品グループコード1 | Combined Commodity Code1 | 13 | 6 | X(06) | See "Commodity Code for RPF and APF" | DJIA△△ |
| 05 | 商品グループコード2 | Combined Commodity Code2 | 19 | 6 | X(06) | | FC50△△ |
| 06 | 商品グループコード3 | Combined Commodity Code3 | 25 | 6 | X(06) | | FTSEJP |
| 07 | 商品グループコード4 | Combined Commodity Code4 | 31 | 6 | X(06) | | JN400△ |
| 08 | 商品グループコード5 | Combined Commodity Code5 | 37 | 6 | X(06) | | MOT△△△ |
| 09 | 商品グループコード6 | Combined Commodity Code6 | 43 | 6 | X(06) | | NIFTY△ |
| 10 | 商品グループコード7 | Combined Commodity Code7 | 49 | 6 | X(06) | | NK225△ |
| 11 | 商品グループコード8 | Combined Commodity Code8 | 55 | 6 | X(06) | | NKVI△△ |
| 12 | 商品グループコード9 | Combined Commodity Code9 | 61 | 6 | X(06) | | NKYD△△ |
| 13 | 商品グループコード10 | Combined Commodity Code10 | 67 | 6 | X(06) | | REIT△△ |
| 14 | 予備 | Filler | 73 | 60 | X(60) | Blank | |

Note:

- One Type 5 Record can contain a maximum of 10 Combined Commodity Codes. If 11 or more Combined Commodity Codes are entered, another Type 5 Record will be added immediately after the first Type 5 Record.

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SPAN Risk Parameter File Specification

Type 6 Record [Inter-Commodity Spread Record]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-----------------------------|----------------------------------------|----------|-------|-----------|-----------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 6 : Type 6 record (Fixed) | 6△ |
| 02 | 商品グループ群コード | Commodity Group Code | 3 | 3 | X(03) | IDX : Index group and Equities options group JGB : JGB group | IDX |
| 03 | スプレッド優先順位 | Spread Priority | 6 | 4 | 9(04) | | 0001 |
| 04 | 商品間スプレッド・クレジットレート | Spread Credit Rate, in Percent | 10 | 7 | 9(3)V9(4) | Enter 3 integer digits and 4 fractional digits. | 0908400 |
| 05 | レグ1の取引所略称 | Exchange Acronym Leg1 | 17 | 3 | X(03) | OSE : Osaka Exchange | OSE |
| 06 | 予備 | Filler | 20 | 1 | X(01) | Blank | △ |
| 07 | レグ1の商品グループコード | Combined Commodity Code Leg1 | 21 | 6 | X(06) | See "Commodity Codes used on RPF and APF" | NK225△ |
| 08 | レグ1の商品間デルタ／スプレッド比率 | Delta Per Spread Ratio Leg1 | 27 | 7 | 9(3)V9(4) | Enter 3 integer digits and 4 fractional digits. | 0010000 |
| 09 | レグ1のマーケットサイド・インディケータ | Spread Side Leg1 | 34 | 1 | X(01) | Enter A or B | A |
| 10 | レグ2の取引所略称 | Exchange Acronym Leg2 | 35 | 3 | X(03) | OSE : Osaka Exchange | OSE |
| 11 | 予備 | Filler | 38 | 1 | X(01) | Blank | △ |
| 12 | レグ2の商品グループコード | Combined Commodity Code Leg2 | 39 | 6 | X(06) | See "Commodity Codes used on RPF and APF" | TOPIX△ |
| 13 | レグ2の商品間デルタ／スプレッド比率 | Delta Per Spread Ratio Leg2 | 45 | 7 | 9(3)V9(4) | Enter 3 integer digits and 4 fractional digits. | 0012500 |
| 14 | レグ2のマーケットサイド・インディケータ | Spread Side Leg2 | 52 | 1 | X(01) | Enter A or B | B |
| 15 | レグ3の取引所略称 | Exchange Acronym Leg3 | 53 | 3 | X(03) | | |
| 16 | 予備 | Filler | 56 | 1 | X(01) | Blank | |
| 17 | レグ3の商品グループコード | Combined Commodity Code Leg3 | 57 | 6 | X(06) | | |
| 18 | レグ3の商品間デルタ／スプレッド比率 | Delta Per Spread Ratio Leg3 | 63 | 7 | 9(3)V9(4) | Enter 3 integer digits and 4 fractional digits. | |
| 19 | レグ3のマーケットサイド・インディケータ | Spread Side Leg3 | 70 | 1 | X(01) | Enter A or B | |
| 20 | レグ4の取引所略称 | Exchange Acronym Leg4 | 71 | 3 | X(03) | | |
| 21 | 予備 | Filler | 74 | 1 | X(01) | Blank | |
| 22 | レグ4の商品グループコード | Combined Commodity Code Leg4 | 75 | 6 | X(06) | | |
| 23 | レグ4の商品間デルタ／スプレッド比率 | Delta Per Spread Ratio Leg4 | 81 | 7 | 9(3)V9(4) | Enter 3 integer digits and 4 fractional digits. | |
| 24 | レグ4のマーケットサイド・インディケータ | Spread Side Leg4 | 88 | 1 | X(01) | Enter A or B | |
| 25 | 商品間スプレッド割引額の手順コード | Inter-commodity Spread Method Code | 89 | 2 | 9(02) | 01 : No Tier used 20 : Tier used | |
| 26 | 商品間スプレッド割引額の手順4の対象取引所略称 | Method4:Target Exchange Acronym | 91 | 3 | X(03) | | |
| 27 | 予備 | Filler | 94 | 1 | X(01) | Blank | |
| 28 | 商品間スプレッド割引額の手順4の対象商品グループコード | Method4:Target Combined Commodity Code | 95 | 6 | X(06) | | |
| 29 | 予備 | Filler | 101 | 1 | X(01) | Blank | |
| 30 | レグ1のティア番号 | Tier Number Leg1 | 102 | 2 | 9(02) | | |
| 31 | レグ2のティア番号 | Tier Number Leg2 | 104 | 2 | 9(02) | | |

SPAN Risk Parameter File Specification

Type 6 Record [Inter-Commodity Spread Record]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-----------|------------------|----------|-------|-----------|-------------|-----------------------------|
| 32 | レグ3のティア番号 | Tier Number Leg3 | 106 | 2 | 9(02) | | |
| 33 | レグ4のティア番号 | Tier Number Leg4 | 108 | 2 | 9(02) | | |
| 34 | 予備 | Filler | 110 | 23 | X(23) | Blank | |

Notes:

- One Type 6 Record can contain up to four legs for each spread. There is no upper limit on the number of legs for one spread.
If five or more legs are set, another Type 6 Record will be added immediately after the last Type 6 Record.
- The value of Inter-commodity Spread Method Code (Item No.25) is currently 01 or 20. If this field is left blank or shows any value other than these two, it is regarded as 01.
 •01 represents the method of using deltas for all contract months of the relevant combined commodity group to determine spreads.
 •20 represents the method of using Tiers to determine spreads.
- If Inter-commodity Spread Method Code (Item No. 25) is 01, 00 is allocated to the Tier Number Leg to be used.
 20 represents the Tier Number used for inter-commodity spread for each leg.

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SPAN Risk Parameter File Specification

Type 81 Record [First Record of Array Values]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|------------------|-------------------------------------------------------|----------|-------|-----------|--------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 81 : Type 81 record (Fixed) | 81 |
| 02 | 取引所略称 | Exchange Acronym | 3 | 3 | X(03) | OSE : Osaka Exchange | OSE |
| 03 | 商品(プロダクト)コード | Commodity (Product) Code | 6 | 10 | X(10) | See "Commodity Code for RPF and APF" | NK225E△△△△ |
| 04 | 原資産コード | Underlying Commodity (Product) Code | 16 | 10 | X(10) | See "Commodity Code for RPF and APF" | NK225△△△△△ |
| 05 | プロダクトタイプコード | Product Type Code | 26 | 3 | X(03) | See Note 7. | OOP |
| 06 | プット/コール区分 | Option Right Code – for an option only | 29 | 1 | X(01) | P : Put C : Call | P |
| 07 | 先物限月 | Futures Contract Month | 30 | 6 | 9(06) | See Note 3 for Type 3 Record. | 201703 |
| 08 | 先物限日/限週コード | Futures Contract Day or Week Code | 36 | 2 | X(02) | See Note 4. | △△ |
| 09 | 予備 | Filler | 38 | 1 | X(01) | Blank | △ |
| 10 | オプション限月 | Option Contract Month | 39 | 6 | 9(06) | See Note 3 for Type 3 Record. | 201703 |
| 11 | オプション限日/限週コード | Option Contract Day or Week Code | 45 | 2 | X(02) | See Note 5. | △△ |
| 12 | 予備 | Filler | 47 | 1 | X(01) | Blank | △ |
| 13 | オプション権利行使価格 | Option Strike Price | 48 | 7 | 9(07) | | 0019250 |
| 14 | シナリオ1のリスクアレイ値 | Array Value1 : Futures No Change / Volatility Up | 55 | 5 | 9(05) | | 01609 |
| 15 | シナリオ1のリスクアレイ値の符号 | Sign for Array Value 1 | 60 | 1 | X(01) | Enter "+" or "-" | – |
| 16 | シナリオ2のリスクアレイ値 | Array Value2 : Futures No Change / Volatility Down | 61 | 5 | 9(05) | | 01666 |
| 17 | シナリオ2のリスクアレイ値の符号 | Sign for Array Value 1 | 66 | 1 | X(01) | Enter "+" or "-" | + |
| 18 | シナリオ3のリスクアレイ値 | Array Value3 : Futures Up 1/3 / Volatility Up | 67 | 5 | 9(05) | | 00572 |
| 19 | シナリオ3のリスクアレイ値の符号 | Sign for Array Value 3 | 72 | 1 | X(01) | Enter "+" or "-" | – |
| 20 | シナリオ4のリスクアレイ値 | Array Value4 : Futures Up 1/3 / Volatility Down | 73 | 5 | 9(05) | | 02126 |
| 21 | シナリオ4のリスクアレイ値の符号 | Sign for Array Value 4 | 78 | 1 | X(01) | Enter "+" or "-" | + |
| 22 | シナリオ5のリスクアレイ値 | Array Value5 : Futures Down 1/3 / Volatility Up | 79 | 5 | 9(05) | | 02886 |
| 23 | シナリオ5のリスクアレイ値の符号 | Sign for Array Value 5 | 84 | 1 | X(01) | Enter "+" or "-" | – |

SPAN Risk Parameter File Specification

Type 81 Record [First Record of Array Values]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|------------------|------------------------------------------------------|----------|-------|-----------|------------------|-----------------------------|
| 24 | シナリオ6のリスクアレイ値 | Array Value6 : Futures Down 1/3 / Volatility Down | 85 | 5 | 9(05) | | 00464 |
| 25 | シナリオ6のリスクアレイ値の符号 | Sign for Array Value 6 | 90 | 1 | X(01) | Enter "+" or "-" | + |
| 26 | シナリオ7のリスクアレイ値 | Array Value7 : Futures Up 2/3 / Volatility Up | 91 | 5 | 9(05) | | 00242 |
| 27 | シナリオ7のリスクアレイ値の符号 | Sign for Array Value 7 | 96 | 1 | X(01) | Enter "+" or "-" | + |
| 28 | シナリオ8のリスクアレイ値 | Array Value8 : Futures Up 2/3 / Volatility Down | 97 | 5 | 9(05) | | 02232 |
| 29 | シナリオ8のリスクアレイ値の符号 | Sign for Array Value 8 | 102 | 1 | X(01) | Enter "+" or "-" | + |
| 30 | シナリオ9のリスクアレイ値 | Array Value9 : Futures Down 2/3 / Volatility Up | 103 | 5 | 9(05) | | 04412 |
| 31 | シナリオ9のリスクアレイ値の符号 | Sign for Array Value 9 | 108 | 1 | X(01) | Enter "+" or "-" | - |

Notes:

1. Positive Array Values show the amount of losses, and negative Array Values show profits.
2. Array Values are specified in the currency used for margining for the relevant combined commodity group.
3. If the Risk Exponent for this combined commodity group is 1 or greater, Array Value $\times 10^Z$ must be performed (Z represents the Risk Exponent of a product of the same kind).
4. Futures Contract Day or Week Code (Item No. 08) is left blank.
5. Option Contract Day or Week Code (Item No. 11) is left blank except for Flexible Options.
6. Underlying Commodity (Product)Code (Item No.04) is not used for margining.
7. Product Type Code (Item No. 05) should be either of the following.
 - FUT : Futures
 - PHY : Physical
 - CMB : Combination
 - OOF: Options on futures
 - OOP : Options on physical
 - OOC : Options on combination
8. Blank represents "+."

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SPAN Risk Parameter File Specification

Type 82 Record [Second Record of Array Values]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-------------------|----------------------------------------------------------|----------|-------|-----------|--------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | 82: Type 82 Record (Fixed) | 82 |
| 02 | 取引所略称 | Exchange Acronym | 3 | 3 | X(03) | OSE: Osaka Exchange | OSE |
| 03 | 商品(プロダクト)コード | Commodity (Product) Code | 6 | 10 | X(10) | See "Commodity Code for RPF and APF" | NK225EFL△△ |
| 04 | 原資産コード | Underlying Commodity (Product) Code | 16 | 10 | X(10) | See "Commodity Code for RPF and APF" | NK225△△△△△ |
| 05 | プロダクトタイプコード | Product Type Code | 26 | 3 | X(03) | See Note 7. | OOP |
| 06 | プット/コール区分 | Option Right Code | 29 | 1 | X(01) | P: Put C: Call | C |
| 07 | 先物限月 | Futures Contract Month | 30 | 6 | 9(06) | See Note 3 for Type 3 Record. | 201703 |
| 08 | 先物限日/限週コード | Futures Contract Day or Week | 36 | 2 | X(02) | See Note 4. | △△ |
| 09 | 予備 | Filler | 38 | 1 | X(01) | Blank | △ |
| 10 | オプション限月 | Option Contract Month | 39 | 6 | 9(06) | See Note 3 for Type 3 Record. | 201703 |
| 11 | オプション限日/限週コード | Option Contract Day or Week | 45 | 2 | X(02) | See Note 5. | 31 |
| 12 | 予備 | Filler | 47 | 1 | X(01) | Blank | △ |
| 13 | オプション権利行使価格 | Option Strike Price | 48 | 7 | 9(07) | | 0019250 |
| 14 | シナリオ10のリスクアレイ値 | Array Value10 : Futures Down 2/3 / Volatility Down | 55 | 5 | 9(05) | | 03882 |
| 15 | シナリオ10のリスクアレイ値の符号 | Sign for Array Value 10 | 60 | 1 | X(01) | Enter "+" or "-" | + |
| 16 | シナリオ11のリスクアレイ値 | Array Value11 : Futures Up 3/3 / Volatility Up | 61 | 5 | 9(05) | | 07204 |
| 17 | シナリオ11のリスクアレイ値の符号 | Sign for Array Value 11 | 66 | 1 | X(01) | Enter "+" or "-" | - |
| 18 | シナリオ12のリスクアレイ値 | Array Value12 : Futures Up 3/3 / Volatility Down | 67 | 5 | 9(05) | | 05722 |
| 19 | シナリオ12のリスクアレイ値の符号 | Sign for Array Value 12 | 72 | 1 | X(01) | Enter "+" or "-" | - |
| 20 | シナリオ13のリスクアレイ値 | Array Value13 : Futures Down 3/3 / Volatility Up | 73 | 5 | 9(05) | | 01932 |
| 21 | シナリオ13のリスクアレイ値の符号 | Sign for Array Value 13 | 78 | 1 | X(01) | Enter "+" or "-" | + |
| 22 | シナリオ14のリスクアレイ値 | Array Value14 : Futures Down 3/3 / Volatility Down | 79 | 5 | 9(05) | | 04107 |
| 23 | シナリオ14のリスクアレイ値の符号 | Sign for Array Value 14 | 84 | 1 | X(01) | Enter "+" or "-" | + |
| 24 | シナリオ15のリスクアレイ値 | Array Value15 : Futures Up Extreme – Cover Fraction | 85 | 5 | 9(05) | | 06573 |
| 25 | シナリオ15のリスクアレイ値の符号 | Sign for Array Value 15 | 90 | 1 | X(01) | Enter "+" or "-" | - |
| 26 | シナリオ16のリスクアレイ値 | Array Value16 : Futures Down Extreme – Cover Fraction | 91 | 5 | 9(05) | | 01246 |

SPAN Risk Parameter File Specification

Type 82 Record [Second Record of Array Values]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|--------------------|----------------------------------------|----------|-------|-----------|------------------------------------------------|-----------------------------|
| 27 | シナリオ16のリスクアレイ値の符号 | | 96 | 1 | X(01) | Enter "+" or "-" | + |
| 28 | コンポジット・デルタ | Composite Delta | 97 | 5 | 9(05) | Enter 1 integer digit and 4 fractional digits | 05862 |
| 29 | コンポジット・デルタの符号 | Sign for Composite Delta | 102 | 1 | X(01) | Enter "+" or "-" | + |
| 30 | インプライド・ボラティリティ | Implied Volatility as decimal fraction | 103 | 8 | 9(08) | Enter 2 integer digits and 6 fractional digits | 00164727 |
| 31 | 清算値段(証拠金算定基準値段) | Settlement Price | 111 | 7 | 9(07) | | 0000415 |
| 32 | 清算値段(証拠金算定基準値段)の符号 | Sign for Settlement Price | 118 | 1 | X(01) | Enter "+" or "-" See Note 7. | |

Notes:

1. Positive Array Values show the amount of losses, and negative Array Values show profits.
2. Array Values are specified in the currency used for margining for the relevant combined commodity group.
3. If the Risk Exponent for this combined commodity group is 1 or greater, Array Value $\times 10^Z$ must be performed (Z represents the Risk Exponent of a product of the same kind).
4. Futures Contract Day or Week Code (Item No. 08) is left blank.
5. Option Contract Day or Week Code (Item No. 11) is left blank except for Flexible Options.
6. Underlying Commodity (Product)Code (Item No.04) is not used for margining.
7. Product Type Code (Item No. 05) should be either of the following.
 - FUT : Futures
 - PHY : Physical
 - CMB : Combination
 - OOF: Options on futures
 - OOP : Options on physical
 - OOC : Options on combination
8. Blank represents "+."

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SPAN Risk Parameter File Specification

Type B Record [Array Value Calculation Parameters and Delta Scaling Factor]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-----------------|-----------------------------------|----------|-------|-----------|-------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | B: Type B Record (Fixed) | B△ |
| 02 | 取引所略称 | Exchange Acronym | 3 | 3 | X(03) | OSE: Osaka Exchange | OSE |
| 03 | 商品コード | Commodity Code | 6 | 10 | X(10) | See "Commodity Code for RPF and APF" | NK225EFL△△ |
| 04 | プロダクトタイプコード | Product Type Code | 16 | 3 | X(03) | See Note 8. | OOP |
| 05 | 先物限月 | Futures Contract Month | 19 | 6 | 9(06) | See Note 3 for Type 3 Record. | 201703 |
| 06 | 先物限日/限週コード | Futures Contract Day or Week Code | 25 | 2 | X(02) | See Note 5. | △△ |
| 07 | 予備 | Filler | 27 | 1 | X(01) | Blank | △ |
| 08 | オプション限月 | Option Contract Month | 28 | 6 | 9(06) | See Note 3 for Type 3 Record. | 201703 |
| 09 | オプション限日/限週コード | Option Contract Day or Week Code | 34 | 2 | X(02) | See Note 5. | 31 |
| 10 | 予備 | Filler | 36 | 1 | X(01) | Blank | △ |
| 11 | ベースボラティリティ | Base Volatility | 37 | 8 | 9(2)V9(6) | Enter 2 integer digits and 6 fractional digits. | △0000000 |
| 12 | ボラティリティ・スキャンレンジ | Volatility Scan Range | 45 | 8 | 9(2)V9(6) | Enter 2 integer digits and 6 fractional digits. | △00901△△ |
| 13 | プライス・スキャンレンジ | Futures Price Scan Range | 53 | 5 | 9(05) | | △8100 |
| 14 | 極端な変動率 | Extreme Move Multiplier | 58 | 5 | 9(2)V9(3) | Enter 2 integer digits and 3 fractional digits. | △3000 |
| 15 | 極端に変動した時のカバー率 | Extreme Move Covered Fraction | 63 | 5 | 9(1)V9(4) | Enter 1 integer digit and 4 fractional digits. | 03000 |
| 16 | 金利 | Interest Rate | 68 | 5 | 9(1)V9(4) | Enter 1 digit and 4 fractional digits. | 00000 |
| 17 | 残存期間 | Time to Expiration (in years) | 73 | 7 | 9(1)V9(6) | Enter 1 digit and 6 fractional digits. | 0063014 |
| 18 | ルックアヘッドタイム | Lookahead Time (in year) | 80 | 6 | V9(06) | Enter 6 fractional digits. | 002738 |
| 19 | デルタ・スケーリング係数 | Delta Scaling Factor | 86 | 6 | 9(2)V9(4) | Enter 2 integer digits and 4 fractional digits. | △10000 |
| 20 | 満期(決済)日 | Expiration (Settlement) Date | 92 | 8 | 9(08) | Enter YYYY/MM/DD. | 20170331 |
| 21 | 原資産商品コード | Underlying Commodity Code | 100 | 10 | X(10) | See "Commodity Codes used on RPF and APF" | NK225△△△△△ |
| 22 | プライシングモデル | Pricing Model | 110 | 2 | X(02) | | M△ |
| 23 | クーポン・配当利回り | Coupon or Dividend Yield | 112 | 8 | 9(2)V9(6) | Enter 2 integer digits and 6 fractional digits. | 00000000 |
| 24 | 予備 | Filler | 120 | 13 | X(13) | Blank | |

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| SPAN Risk Parameter File Specification |
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Type B Record [Array Value Calculation Parameters and Delta Scaling Factor]

Notes:

1. Type B Records provide Delta Scaling Factors for Futures or Options (Put/Call and all Options with the same conditions other than the strike price) and parameters used for the calculation of Array Values.
2. Parameters contained in Type B Record, except for Delta Scaling Factor, are unnecessary for the calculation of SPAN margin. If Type B Record is not specified, the Delta Scaling Factor for the Futures or Options trade is 1.00.
3. Type B Record comes after Type 4 Record for any one combined commodity group.
4. If Product Type Code (Item No. 04) is FUT, Option Contract Month (Item No.08) and Option Contract Day or Week Code (Item No. 09) are left blank.
5. Futures Contract Day or Week Code (Item No. 06) is left blank.
6. Option Contract Day or Week Code (Item No. 09) is left blank except for Flexible Options.
7. Futures Price Scan Range (Item No. 13) should be specified in the currency used for margining for the relevant combined commodity group, and "Array Value $\times 10Z$ " must be performed (Z represents the Risk Exponent of a product of the same kind). Risk Exponents are contained in Type 2 Record.
8. Expiration (Settlement) Date (Item No. 20) is the day when the final settlement price is determined. The Expiration (Settlement) Date for Options is the Exercise Day of the relevant contract month.
9. Product Type Code (Item No. 04) should be either of the following:
 - FUT: Futures
 - PHY: Physical
 - CMB: Combination
 - OOF: Options on futures
 - OOP: Options on physical
 - OOC: Options on combination

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SPAN Risk Parameter File Specification

Type C Record [Intra-Commodity Spread Charge for Tiers]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-------------------------|-------------------------------------------|----------|-------|-----------|--------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | C: Type C Record (Fixed) | C△ |
| 02 | 商品グループコード | Combined Commodity Code | 3 | 6 | X(06) | See "Commodity Code for RPF and APF" | NK225△ |
| 03 | 商品内スプレッド割増額の計算手順コード | Intra-commodity Spread Method Charge Code | 9 | 2 | X(02) | 10: Table control method (Fixed) | 10 |
| 04 | スプレッド優先順位 | Spreads priority (Spread Number) | 11 | 2 | 9(02) | | 01 |
| 05 | レグ数 | Number of Legs | 13 | 2 | 9(02) | | 02 |
| 06 | 1ネット・デルタ当たりの商品内スプレッド割増額 | Charge Rate | 15 | 7 | 9(07) | | 0000600 |
| 07 | レグ1のレグ番号 | Leg1 - Leg number | 22 | 2 | 9(02) | | 01 |
| 08 | レグ1のティア番号 | Leg1 - Tier number | 24 | 2 | 9(02) | | 01 |
| 09 | レグ1の商品内デルタ/スプレッド比率 | Leg1 - Delta Per Spread Ratio | 26 | 2 | 9(02) | | 01 |
| 10 | レグ1のマーケットサイド・インディケーター | Leg1 - Market Side | 28 | 1 | X(01) | Enter A or B. | A |
| 11 | レグ2のレグ番号 | Leg2 - Leg number | 29 | 2 | 9(02) | | 02 |
| 12 | レグ2のティア番号 | Leg2 - Tier number | 31 | 2 | 9(02) | | 01 |
| 13 | レグ2の商品内デルタ/スプレッド比率 | Leg2 - Delta Per Spread Ratio | 33 | 2 | 9(02) | | 01 |
| 14 | レグ2のマーケットサイド・インディケーター | Leg2 - Market Side | 35 | 1 | X(01) | Enter A or B. | B |
| 15 | レグ3のレグ番号 | Leg3 - Leg number | 36 | 2 | 9(02) | | |
| 16 | レグ3のティア番号 | Leg3 - Tier number | 38 | 2 | 9(02) | | |
| 17 | レグ3の商品内デルタ/スプレッド比率 | Leg3 - Delta Per Spread Ratio | 40 | 2 | 9(02) | | |
| 18 | レグ3のマーケットサイド・インディケーター | Leg3 - Market Side | 42 | 1 | X(01) | Enter A or B. | |
| 19 | レグ4のレグ番号 | Leg4 - Leg number | 43 | 2 | 9(02) | | |
| 20 | レグ4のティア番号 | Leg4 - Tier number | 45 | 2 | 9(02) | | |
| 21 | レグ4の商品内デルタ/スプレッド比率 | Leg4 - Delta Per Spread Ratio | 47 | 2 | 9(02) | | |
| 22 | レグ4のマーケットサイド・インディケーター | Leg4 - Market Side | 49 | 1 | X(01) | Enter A or B. | |
| 23 | レグ5のレグ番号 | Leg5 - Leg number | 50 | 2 | 9(02) | | |
| 24 | レグ5のティア番号 | Leg5 - Tier number | 52 | 2 | 9(02) | | |
| 25 | レグ5の商品内デルタ/スプレッド比率 | Leg5 - Delta Per Spread Ratio | 54 | 2 | 9(02) | | |
| 26 | レグ5のマーケットサイド・インディケーター | Leg5 - Market Side | 56 | 1 | X(01) | Enter A or B. | |
| 27 | レグ6のレグ番号 | Leg6 - Leg number | 57 | 2 | 9(02) | | |
| 28 | レグ6のティア番号 | Leg6 - Tier number | 59 | 2 | 9(02) | | |
| 29 | レグ6の商品内デルタ/スプレッド比率 | Leg6 - Delta Per Spread Ratio | 61 | 2 | 9(02) | | |
| 30 | レグ6のマーケットサイド・インディケーター | Leg6 - Market Side | 63 | 1 | X(01) | Enter A or B. | |

SPAN Risk Parameter File Specification

Type C Record [Intra-Commodity Spread Charge for Tiers]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-----------------------|-------------------------------|----------|-------|-----------|---------------|-----------------------------|
| 31 | レグ7のレグ番号 | Leg7 - Leg number | 64 | 2 | 9(02) | | |
| 32 | レグ7のティア番号 | Leg7 - Tier number | 66 | 2 | 9(02) | | |
| 33 | レグ7の商品内デルタ/スプレッド比率 | Leg7 - Delta Per Spread Ratio | 68 | 2 | 9(02) | | |
| 34 | レグ7のマーケットサイド・インディケーター | Leg7 - Market Side | 70 | 1 | X(01) | Enter A or B. | |
| 35 | レグ8のレグ番号 | Leg8 - Leg number | 71 | 2 | 9(02) | | |
| 36 | レグ8のティア番号 | Leg8 - Tier number | 73 | 2 | 9(02) | | |
| 37 | レグ8の商品内デルタ/スプレッド比率 | Leg8 - Delta Per Spread Ratio | 75 | 2 | 9(02) | | |
| 38 | レグ8のマーケットサイド・インディケーター | Leg8 - Market Side | 77 | 1 | X(01) | Enter A or B. | |
| 39 | 予備 | Filler | 78 | 55 | X(55) | Blank | |

Notes:

1. Type C Record is a sub-record of Type 3 Record for the relevant combined commodity group (Intra-commodity Spread Charge Parameters) and usually set immediately after the record.
Each Type C Record provides data on Inter-Commodity Spreads between specified Tiers in the relevant combined commodity group.
2. One Type C Record supports a maximum of eight legs. If nine or more legs are defined,
another Type C Record with the same spread priority order will be added immediately after the first Type C Record.

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SPAN Risk Parameter File Specification

Type E Record [Intra-Commodity Spread Charge]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|-----------------------------|--------------------------------------------|----------|-------|-----------|-------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | E: Type E Record (Fixed) | |
| 02 | 商品グループコード | Combined Commodity Code | 3 | 6 | X(06) | See "Commodity Code for RPF and APF" | |
| 03 | スプレッド優先順位 | Spread Priority | 9 | 5 | 9(05) | | |
| 04 | 1ネット・デルタ当たりの 商品内スプレッド割増額 | Charge Rate | 14 | 7 | 9(07) | | |
| 05 | レグ1の限月 | Leg 1 Contract Month | 21 | 4 | 9(04) | See Note 3 for Type 3 Record. | |
| 06 | レグ1の残存期間 | Leg 1 Remaining Part of Contract Period | 25 | 3 | X(03) | | |
| 07 | レグ1の商品内デルタ/スプレッド比率 | Leg 1 Delta Per Spread Ratio | 28 | 6 | 9(2)V9(4) | Enter 2 integer digits and 4 fractional digits. | |
| 08 | レグ1のマーケットサイド・インディケータ | Leg 1 Market Side | 34 | 1 | X(01) | Enter A or B. | |
| 09 | レグ2の限月 | Leg 2 Contract Month | 35 | 4 | 9(04) | See Note 3 for Type 3 Record. | |
| 10 | レグ2の残存期間 | Leg 2 Remaining Part of Contract Period | 39 | 3 | X(03) | | |
| 11 | レグ2の商品内デルタ/スプレッド比率 | Leg 2 Delta Per Spread Ratio | 42 | 6 | 9(2)V9(4) | Enter 2 integer digits and 4 fractional digits. | |
| 12 | レグ2のマーケットサイド・インディケータ | Leg 2 Market Side | 48 | 1 | X(01) | Enter A or B. | |
| 13 | レグ3の限月 | Leg 3 Contract Month | 49 | 4 | 9(04) | See Note 3 for Type 3 Record. | |
| 14 | レグ3の残存期間 | Leg 3 Remaining Part of Contract Period | 53 | 3 | X(03) | | |
| 15 | レグ3の商品内デルタ/スプレッド比率 | Leg 3 Delta Per Spread Ratio | 56 | 6 | 9(2)V9(4) | Enter 2 integer digits and 4 fractional digits. | |
| 16 | レグ3のマーケットサイド・インディケータ | Leg 3 Market Side | 62 | 1 | X(01) | Enter A or B. | |
| 17 | レグ4の限月 | Leg 4 Contract Month | 63 | 4 | 9(04) | See Note 3 for Type 3 Record. | |
| 18 | レグ4の残存期間 | Leg 4 Remaining Part of Contract Period | 67 | 3 | X(03) | | |
| 19 | レグ4の商品内デルタ/スプレッド比率 | Leg 4 Delta Per Spread Ratio | 70 | 6 | 9(2)V9(4) | Enter 2 integer digits and 4 fractional digits. | |
| 20 | レグ4のマーケットサイド・インディケータ | Leg 4 Market Side | 76 | 1 | X(01) | Enter A or B. | |
| 21 | 予備 | Filler | 77 | 4 | X(04) | Blank | |

Notes:

1. One Type E Record can contain up to four legs. If five or more legs are set, another Type E Record with the same spread priority order will be added immediately after the first Type E Record.

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SPAN Risk Parameter File Specification

Type P Record [Price Conversion Parameter]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|------------------|--------------------------------------------------------|----------|-------|-----------|-------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | P: Type P Record (Fixed) | P△ |
| 02 | 取引所略称 | Exchange Acronym | 3 | 3 | X(03) | OSE: Osaka Exchange | OSE |
| 03 | プロダクト(商品)コード | Product (Commodity) Code | 6 | 10 | X(10) | See "Commodity Code for RPF and APF" | NK225W3△△△ |
| 04 | プロダクトタイプコード | Product Type Code | 16 | 3 | X(03) | See Note 1. | OOP |
| 05 | プロダクト名 | Product Name | 19 | 15 | X(15) | | NK225W3△△△△△△△△ |
| 06 | 清算値段の小数点位置 | Settlement Price Decimal Locator | 34 | 3 | 9(03) | | 000 |
| 07 | 権利行使価格の小数点位置 | Strike Price Decimal Locator | 37 | 3 | 9(03) | | 000 |
| 08 | 清算値段の整列コード | Settlement Price Alignment Code | 40 | 1 | X(01) | | △ |
| 09 | 権利行使価格の整列コード | Strike Price Alignment Code | 41 | 1 | X(01) | | △ |
| 10 | 取引金額換算乗数 | Contract Value Factor (multiplier) | 42 | 14 | 9(7)V9(7) | Enter 7 integer digits and 7 fractional digits. | 00010000000000 |
| 11 | 標準キャビネットオプション価値 | Standard Cabinet Option Value | 56 | 8 | 9(6)V9(2) | Enter 6 integer digits and 2 fractional digits. | 00000000 |
| 12 | 銘柄毎のポジション | Quoted Position Quantity per Contract | 64 | 2 | 9(02) | | 01 |
| 13 | 清算(気配値)通貨ISOコード | Settlement (Price Quotation) Currency ISO Code | 66 | 3 | X(03) | | JPY |
| 14 | 清算(気配値)通貨1バイトコード | Settlement (Price Quotation) Currency One-byte Code | 69 | 1 | X(01) | | Y |
| 15 | 気配方式 | Price Quotation Method | 70 | 3 | X(03) | | STD |
| 16 | 予備 | Filler | 73 | 60 | X(60) | Blank | |

Note:

- Product Type Code (Item No. 04) should be either of the following:

FUT: Futures
 PHY: Physical
 CMB: Combination
 OOF: Options on futures
 OOP: Options on physical
 OOC: Options on combination

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SPAN Risk Parameter File Specification

Type S Record [Setting of Tiers]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|----------------------------------|---------------------------------------------------|----------|-------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | S: Type S Record (Fixed) | |
| 02 | 商品グループコード | Combined Commodity Code | 3 | 6 | X(06) | See "Commodity Code for RPF and APF" | |
| 03 | スキャンリスク額、商品間スプレッド 割増額の計算手順コード | Scanning/Inter-commodity Spreading Method Code | 9 | 2 | X(02) | 01: No Tier is used. 10: Tier(s) is used for scanning, but not for Inter-commodity Spreading. 20: No Tier is used for scanning, but Tier(s) is used for Inter- commodity Spreading. | |
| 04 | ティア数 | Number of Tiers | 11 | 2 | 9(02) | | |
| 05 | ティア1のティア番号 | Tier1 - Tier number | 13 | 2 | 9(02) | | |
| 06 | ティア1の開始限月 | Tier1 - Starting Contract Month | 15 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 07 | ティア1の終了限月 | Tier1 - Ending Contract Month | 21 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 08 | ティア2のティア番号 | Tier2 - Tier number | 27 | 2 | 9(02) | | |
| 09 | ティア2の開始限月 | Tier2 - Starting Contract Month | 29 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 10 | ティア2の終了限月 | Tier2 - Ending Contract Month | 35 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 11 | ティア3のティア番号 | Tier3 - Tier number | 41 | 2 | 9(02) | | |
| 12 | ティア3の開始限月 | Tier3 - Starting Contract Month | 43 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 13 | ティア3の終了限月 | Tier3 - Ending Contract Month | 49 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 14 | ティア4のティア番号 | Tier4 - Tier number | 55 | 2 | 9(02) | | |
| 15 | ティア4の開始限月 | Tier4 - Starting Contract Month | 57 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 16 | ティア4の終了限月 | Tier4 - Ending Contract Month | 63 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 17 | ティア5のティア番号 | Tier5 - Tier number | 69 | 2 | 9(02) | | |
| 18 | ティア5の開始限月 | Tier5 - Starting Contract Month | 71 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 19 | ティア5の終了限月 | Tier5 - Ending Contract Month | 77 | 6 | 9(06) | See Note 3 for Type 3 Record. | |
| 20 | 先物加重プライス・リスク計算方法 | Weighted Futures Price Risk Calculation Method | 83 | 1 | X(01) | | |
| 21 | 予備 | Filler | 84 | 39 | X(39) | Blank | |

Notes:

1. If there is no Type S Record, scanning is performed on a combined commodity group basis.
2. If Scanning/Inter-commodity Spreading Method Code is 01, the items concerning Tiers (Item No. 04-19) are invalid.
3. One Type S Record can contain up to five Tiers. If six or more Tiers are set, another Type S Record will be added immediately after the first Type S Record.

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SPAN Risk Paramter File Specification

Type T Record [Currency Conversion Rate]

| No | 項目名 | Item name | Position | Digit | Attribute | Description | Example (△ indicates blank) |
|----|--------------|----------------------------------------|----------|-------|-----------|-------------------------------------------------|-----------------------------|
| 01 | レコードID | Record ID | 1 | 2 | X(02) | T: Type T Record (Fixed) | T△ |
| 02 | 換算元通貨ISOコード* | Convert From Currency ISO Code | 3 | 3 | X(03) | | USD |
| 03 | 換算元通貨1バイトコード | Convert From Currency One-Byte Code | 6 | 1 | X(01) | | \$ |
| 04 | 換算先通貨ISOコード* | Convert To Currency ISO Code | 7 | 3 | X(03) | | JPY |
| 05 | 換算先通貨1バイトコード | Convert To Currency One-Byte Code | 10 | 1 | X(01) | | Y |
| 06 | 換算レート | Conversion Multiplier | 11 | 10 | 9(4)V9(6) | Enter 4 integer digits and 6 fractional digits. | △△△00△△△△△ |
| 07 | 予備 | Filler | | | | Blank | |

Note:

1. Type T Record, if any, is set immediately after Type 0 Record within a SPAN Risk Parameter File.

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