

Add-on Charge Parameter File Specifications

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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Add-on Charge Paramter File Specifications

# (Update history) Version	Date	Item	Item No.	Outline
2, 2018	2017/3/31 Edition	-	-	First version
	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 2 record Changed the description and Example of "Record Name". • Type 3 record Changed the description of "Adjustment Multiplier".

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Add-on Charge Parameter File Specifications

Type 0 record [Date Header]

No	項目名	Name of Item	桁数 Length	属性 Format	内容 Description	設定例(△は空白) Example(△ indicates blank)
01	レコードID	Record ID	2	C	0 : Type 0 Record (Fixed)	0△
02	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
03	レコード名	Record Name	4	C	DATE	DATE
04	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
05	営業日付	Business Date	8	C	Enter YYYY/MM/DD	20170215
06	改行コード	Separator	2	C	Enter line feed code(0x0D0A) as a separator for Records.	

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Add-on Charge Parameter File Specifications

Type 1 Record [Price Scan Range Record]

No	項目名	Name of Item	桁数 Length	属性 Format	内容 Description	設定例(△は空白) Example(△ indicates blank)
01	レコードID	Record ID	2	C	1 : Type 1 Record (Fixed)	1△
02	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
03	レコード名	Record Name	3	C	PSR : Price Scan Range	PSR
04	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
05	商品グループ群コード	Combined Commodity Group	3	C	IDX : Index group JGB : JGB group	IDX
06	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
07	プライス・スキャンレンジ	Futures Price Scan Range	8	C	Price Scan Range for the conversion base issue in each Combined Commodity Group	00810000
08	改行コード	Separator	2	C	Enter line feed code(0x0D0A) as a separator for Records.	

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Add-on Charge Parameter File Specifications

Type 2 Record [Threshold Record]

No	項目名	Name of Item	桁数 Length	属性 Format	内容 Description	設定例(△は空白) Example(△ indicates blank)
01	レコードID	Record ID	2	C	2 : Type 2 Record (Fixed)	2△
02	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
03	レコード名	Record Name	8	C	THRESHOL : Threshold	THRESHOL
04	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
05	基準額コード	Threshold Code	8	C	「IDXLIQ」 :Liquidity Threshold for Judgment for Index Group 「IDXFCON」 :Concentration Threshold for Judgment for Index Group (Futures) 「IDXOCON」 :Concentration Threshold for Judgment for Index Group (Option) 「JGBLIQ」 :Liquidity Threshold for Judgment for JGB Group 「JGBFCON」 :Concentration Threshold for Judgment for JGB Group (Futures) 「JGBOCON」 :Concentration Threshold for Judgment for JGB Group (Option)	IDXLIQ△△
06	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
07	基準額	Threshold	8	C		00130026
08	改行コード	Separator	2	C	Enter line feed code(0x0D0A) as a separator for Records.	

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Add-on Charge Parameter File Specifications

Type 3 Record [Volume/Position Adjustment Multiplier Record]

No	項目名	Name of Item	桁数 Length	属性 Format	内容 Description	設定例(△は空白) Example(△ indicates blank)
01	レコードID	Record ID	2	C	3 : Type 3 Record (Fixed)	3△
02	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
03	レコード名	Record Name	16	C	「ADJUSTMULTIPLIER」 : Volume/Position Adjustment Multiplier	ADJUSTMULTIPLIER
04	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
05	商品グループコード	Combined Commodity Code	6	C	See "Commodity Codes for RPF and APF"	NK225△
06	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
07	商品コード	Commodity(Product) Code	10	C	See Note. See "Commodity Codes for RPF and APF"	NK225F△△△△
08	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
09	商品タイプ	Contract Type	3	C	FUT : Future OOF : Option on future OOP: Option on physical	FUT
10	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
11	プット／コール	Put/Call Code	1	C	P : Put C : Call Blank: for Futures	△
12	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
13	先物限月	Futures Contract Period	8	C	See Note	201703△△
14	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
15	オプション限月	Option Contract Period	8	C	See Note Blank: for Futures	201703△△
16	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
17	権利行使価格	Strike Price	10	C	Enter 7 integer digits and 1 decimal point digit and 2 fractional digits. (integer digits is left-zero padding)	0000150.50
18	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
19	銘柄コード	Instrument Code	9	C	Enter Instrument Code(7 digits).	162030018
20	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
21	ベータ値	Beta Value	6	C	Enter 2 integer digits and 1 decimal point digit and 3 fractional digits. (integer digits is left-zero padding)	00.913
22	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
23	デルタ値	Delta Value	7	C	Enter 1 sign digit and 1 integer digit and 1 decimal point digit and 4 fractional digits.	-0.9123

Add-on Charge Parameter File Specifications

Type 3 Record [Volume/Position Adjustment Multiplier Record]

No	項目名	Name of Item	桁数 Length	属性 Format	内容 Description	設定例(△は空白) Example(△ indicates blank)
24	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
25	建玉調整係数	Adjustment Multiplier	13	C	Enter 1 sign digit and 2 integer digits and 1 decimal point digit and 9 fractional digits. (integer digits is left-zero padding)	-00.999999999
26	改行コード	Separator	2	C	Enter line feed code(0x0D0A) as a separator for Records.	

Note:

* For JGB Options

Futures Contract Period shall be set as follos.

YYYY + MM of underlying future contract month

e.g. Feb. 2017 Option its underlying future contract month is Mar. 2017

-> 201703

Option Contract Period Contract Period shall be set as follos.

YYYY + MM of its Option contract month

e.g. Feb. 2017 Option

-> 201702

* For Nikkei 225 Weekly Options

Commodity Code related to Nikkei 225 Weekly Options shall be set “NK225W1,” “NK225W3,” “NK225W4,” “NK225W5,” respectively, according to the week to which SQ date of such Option belongs.

e.g. For issue maturing on March 17, 2017, SQ date of this issue is 3rd Friday, so Commodity Code will be “NK225W3”

Contract Period shall be set as follos.

e.g. For issue maturing on March 17, 2017.

-> 201703

Please note that Commodity Code and Contract Month Code will be set without considering holidays.☒

(eg. For Jan. 2016, because Jan. 1 is the first Friday of Jan., if holiday is not set, Weekly option for the first week of Jan. will be set,

but in the case where actual SQ date is set at Dec. 30 (Wed.), 2015 by considering holidays, Commodity Code is set at “NK225W1” and Contract Month Code is set at “201601”

(Commodity Code and Contract Month Code will not be “NK225W5” and “201512” respectively.)

* Other than above

Corresponding Futures Contract Period shall be set.

e.g. For issue maturing on March 10, 2017.

-> 201703

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