

SPAN Portfolio File Specification

Japan Securities Clearing Corporation

Effective from July, 2020
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* Descriptions with regard to "Description", "Example" and "Note" are assumed for OSE/TOCOM products. Regarding Osaka Dojima Commodity Exchange Products, please be confirmed by Users.

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# (Update history) Version	Date	Item	Item No.	Outline
5, 2015	2015/5/25	Revisions necessary for the introduction of Weekly Options	1	<ul style="list-style-type: none"> • Type 3 record Changed the descriptions for No. 10 (Futures contract months) and No. 12 (Options contract month) to "See Note." Added descriptions about contract months and the setting of contract months for Weekly Options in Note.
2, 2018	2017/3/31 Edition	Changes of SPAN Code Structure related to Nikkei 225 Weekly Options	1	<ul style="list-style-type: none"> • Type 3 record Changed the descriptions for No. 7 (Commodity(Product) Code) , No. 10 (Futures contract months) and No. 12 (Options contract month) for Nikkei 225 Weekly Options.
		Revisions for the introduction of Flexible Options	2	<ul style="list-style-type: none"> • Type 3 record Added descriptions after introducing Flexible Options in No. 7 Commodity(Product) Code), No. 10 (Futures Contract Period) and No. 12 (Option Contract Period).
	2017/11/22 Edition	Revisions for the introduction of Flexible Options	1	<ul style="list-style-type: none"> • Cover Sheet Added the description with regard to Flexible Options in Cover Sheet.
7, 2020	2019/10/2 Edition	Changes of SPAN Code Structure related to the Introduction of Commodity Products	1	<ul style="list-style-type: none"> • Cover Sheet • Type 3 record Added the description with regard to the Exchange code for TOCOM products.

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SPAN Portfolio File Specification

Type 1 Record [On a business-day basis]

No	項目名	Item name	Position	Digit	Attribute	Description	Example (△ indicates blank)
01	レコードID	Record ID	1	1	X(01)	1 : Type 1 Record (Fixed)	1
02	予備	Filler	2	2	X(02)	Blank	△△
03	営業日付	Business Date	4	8	9(08)	Enter YYYY/MM/DD	20000401
04	ファイルID	File Identifier	12	1	X(01)	S : Normal business day (Fixed) E: Emergency margin	S
05	営業時刻	Business Time	13	4	9(04)	Enter HH/MM	1700
06	ファイル日付	File Creation Date	17	8	9(08)	Enter YYYY/MM/DD	20000401
07	ファイル時刻	File Creation Time	25	4	9(04)	Enter HH/MM	1822
08	ファイルフォーマット	File Format	29	1	X(01)	E : (Fixed)	E

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SPAN Portfolio File Specification

Type 2 Record [Portfolio]

No	項目名	Item name	Position	Digit	Attribute	Description	Example (△ indicates blank)
01	レコードID	Record ID	1	1	X(01)	2 : Type 2 Record (Fixed)	2
02	清算機関コード	Clearing Member Firm Code	2	3	X(03)	Any 3 characters (*Used in combination with Account Number in No03 to identify the entity for margin calculation)	
03	アカウントNo	Account Number	5	20	X(20)	Any 20 characters (*Used in combination with Clearing Member Firm Code in No02 to identify the entity for margin calculation)	
04	アカウントタイプ	Account Type	25	1	X(01)	F : Clearing Participant M : Member H : Hedger S : Speculator (Customer account) O : Omnibus account (Participant's house account)	S
05	委託タイプ	Segregation Type	26	5	X(05)	Used for SPAN4	△△△△△
06	親アカウントNo		31	20	X(20)	For the Account Type of S (Item No. 04), enter O (Participant's house account). If the Account Type is O, leave	
07	新規ポートフォリオフラグ	new Portfolio flag	51	1	X(01)	Y : New portfolio N : Existing portfolio (Fixed)	N
08	レジャーバランス	Ledger Balance	52	12	9(10)V9(2)	Enter 10 integer digits and 2 fractional digits. If the Account Type (Item No.04) is F, enter 0. For a negative value, enter - in the first byte.	△△△△△△△△△△△△
09	計算上の損益額	Open Trade Equity	64	12	9(10)V9(2)	Enter 10 integer digits and 2 fractional digits. If the Account Type (Item No.04) is F, enter 0. For a negative value, enter - in the first byte.	△△△△△△△△△△△△
10	代用有価証券評価額	Securities on Deposit	76	12	9(10)V9(2)	Enter 10 integer digits and 2 fractional digits. If the Account Type (Item No. 04) is F, enter 0.	△△△△△△△△△△△△
11	ユーザー割増適用フラグ	Apply User Scaleups Flag	88	1	X(01)	Y : If User Scaleups is set for a "designated" account, User Scaleups is applied to the account. N : User Scaleups is not applied.	△

Items marked in are not used and do not require any data entry.

Note:

1. Acceptance margin are not calculated using SPAN.
2. For each entity for which margin is calculated, enter the relevant Clearing Member Firm Code (No02) and Account Number (No03).

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SPAN Portfolio File Specification

Type 3 Record [Position]

No	項目名	Item name	Position	Digit	Attribute	Description	Example (△ indicates blank)
01	レコードID	Record ID	1	1	X(01)	3 : Type 3 Record (Fixed)	3
02	清算機関コード	Clearing Member Firm	2	3	X(03)	Any 3 characters (Used in combination with Account Number in *No03 to identify the entity for margin calculation)	
03	アカウントNo	Account Number	5	20	X(20)	Any 20 characters (Used in combination with Clearing Member Firm Code in *No02 to identify the entity for margin calculation)	
04	取引所略称	Exchange Acronym	25	3	X(03)	OSE : Osaka Exchange, Tokyo Commodity Exchange (Fixed)	OSE
05	予備	Filler	28	2	X(02)	Blank	△△
06	商品グループコード	Combined Commodity Code	30	6	X(06)	See the Commodity Code for RPF and APF	NK225△
07	商品コード	Commodity(Product) Code	36	10	X(10)	See the Commodity Code for RPF and APF	NK225F△△△△
08	商品タイプ	Contract Type	46	3	X(03)	FUT : Future PHY : Physical CMB : Combination OOF : Option on future OOP: Option on physical) OOC : Option on combination	FUT
09	プット／コール	Put/Call Code	49	1	X(01)	P : Put C : Call Blank: for Futures	△
10	先物限月	Futures Contract Period	50	8	9(08)	See Note	200006△△
11	予備	Filler	58	1	X(01)	Blank	△
12	オプション限月	Option Contract Period	59	8	9(8)	See Note Blank for Futures	△△△△△△△△
13	予備	Filler	67	1	X(01)	Blank	△
14	権利行使価格	Strike Price	68	7	9(07)	Blank for Futures	△△△△△△△
15	ネット・ポジション符号	Sign for Net Positions	75	1	X(01)	Blank for positive value Enter - for negative value	△

SPAN Portfolio File Specification

Type 3 Record [Position]

No	項目名	Item name	Position	Digit	Attribute	Description	Example (△ indicates blank)
16	ネット・ポジション	Net Positions	76	7	9(07)	Used to calculate margin based on net positions Total long positions - total short positions	
17	ロング・ポジション総数	Total Long Positions	83	8	9(08)	Long positions. Used to calculate margin based on gross positions.	△△△△△△△△
18	ショート・ポジション総数	Total Short Positions	91	8	9(08)	Short positions. Used to calculate margin based on gross positions.	△△△△△△△△
19	商品内スプレッド買建玉	Intra-commodity Spreadable Long Positions	99	8	9(08)	Long positions available for intra-commodity spreads	△△△△△△△△
20	商品内スプレッド売建玉	Intra-commodity Spreadable Short Positions	107	8	9(08)	Short positions available for intra-commodity spreads	△△△△△△△△
21	商品間スプレッド買建玉	Inter-commodity Spreadable Long Positions	115	8	9(08)	Long positions available for intra- and inter-commodity spreads	△△△△△△△△
22	商品間スプレッド売建玉	Inter-commodity Spreadable Short Positions	123	8	9(08)	Short positions available for intra- and inter-commodity spreads	△△△△△△△△

Items marked in are not used and do not require any data entry.

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.

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Type 3 Record [Position]

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