

# **Add-on Charge Parameter File Specifications**

Japan Securities Clearing Corporation

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# (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"> <li>•Cover Sheet Added the description with regard to Flexible Options in Cover Sheet.</li> <li>•Type 2 record Changed the description and Example of "Record Name".</li> <li>•Type 3 record Changed the description of "Adjustment Multiplier".</li> </ul>
6, 2018	2018/5/11	Revisions for the introduction of Flexible Contract Months for options trading	1	<ul style="list-style-type: none"> <li>•Type 3 record Added descriptions after introducing Flexible Contract Months for options trading.</li> </ul>
7, 2020	2019/12/27 Edition	Changes related to the Introduction of Commodity Products	1	<ul style="list-style-type: none"> <li>•Cover Sheet</li> <li>•Type 1 record Added descriptions with regard to OSE/TOCOM Commodity products in No. 5 (Combined Commodity Group Code).</li> <li>•Type 2 record Added descriptions with regard to OSE/TOCOM Commodity products in No. 5 (Threshold Code).</li> </ul>

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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 GLD : Gold Futures group PLT : Platinum Futures group ENG : Crude Oil Futures group	IDX
06	セパレータ	Separator	1	C	Enter ','(0x2C) as a separator for Items.	,
07	ブライズ・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) 「IXDOCON」 :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)  「GLDLIQ」 :Liquidity Threshold for Judgment for Gold Futures Group 「GLDFCON」 :Concentration Threshold for Judgment for Gold Futures Group (Futures) 「GLDOCON」 :Concentration Threshold for Judgment for Gold Futures Group (Option)  「PLTLIQ」 :Liquidity Threshold for Judgment for Platinum Futures Group 「PLTFCON」 :Concentration Threshold for Judgment for Platinum Futures Group (Futures) 「PLTOCON」 :Concentration Threshold for Judgment for Platinum Futures Group (Option)  「ENGLIQ」 :Liquidity Threshold for Judgment for Crude Oil Futures Group 「ENGFCON」 :Concentration Threshold for Judgment for Crude Oil Futures Group (Futures) 「ENGOCON」 :Concentration Threshold for Judgment for Crude Oil Futures 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 (other than Flexible Contract Months for options trading)

Corresponding Futures Contract Period shall be set.

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

-> 201703

#### \* Flexible Contract Months for options trading

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)
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Corresponding Futures Contract Period shall be set in No.10. Corresponding Option Contract Period shall be set in No. 12.

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

-> Futures Contract Period: 201703 and Option Contract Period: 20170310

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