SPAN Risk Paramter File Specification

Japan Securities Clearing Corporation

Effective from Sep, 2021

* Descriptions with regard to "Description", "Example" and "Note" are assumed for OSE/TOCOM products. Regarding Osaka Dojima Commodity Exchange Products, please refer to the actual records in RPF.

# (Update history) Version	Date	Item	Item No.	Outline
5, 2015	2015/5/25	Revisions for the introduction of Weekly Options	1	･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."

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# (Update history) Version	Date	Item	Item No.	Outline
2, 2018	2017/3/31 Edition	Changes of SPAN Code Structure related to Nikkei225Weekly Options	1	･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	･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 Code).
		Changes of Commodity Group Code Setting Value related to Single Stock Options	3	･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	･Type 0 record Changed the description of Equity Options in No.4(Settlement or Intraday Flag）, No.5(File Identifer）and No.6（Business Time）.
	2017/11/22 Edition	Other	1	･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.
7, 2020	2019/10/2 Edition	Changes of SPAN Code Structure related to the Introduction of Commodity Products	1	･Cover Sheet ･Type 0, 1, 2, 6, 81, 82, B and P records Added the description with regard to the Exchange code for TOCOM products. ･Type 5 and 6 records Added descriptions with regard to OSE/TOCOM Commodity produts in No. 2 (Combined Commodity Group Code).
9, 2021		Changes of SPAN Code Structure related to the Introduction of OSE Petroleum group	1	･Type 5 and 6 records Added descriptions with regard to OSE Petroleum group in No. 2 (Combined Commodity Group Code).

# (Update history) Version	Date	Item	Item No.	Outline
	2020/12/24 Edition	Changes of the introduction of Flexible Futures	1	･Type 81 and 82 records Added descriptions after introducing Flexible Options in No. 8 (Futures Contract Day or Week Code). ･Type B records Added descriptions after introducing Flexible Options in No. 6 (Futures Contract Day or Week Code).
		Other	1	･Cover Sheet

Type 0 Record [Exchange Header]

№	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	取引所ｸﾞﾙｰﾌﾟ略称	Exchange Complex Acronym	3	6	X(06)	OSE : Osaka Exchange, Tokyo Commodity 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	ｸﾞﾛｽ/ﾈｯﾄ証拠金ｲﾝﾃﾞｨｹｰﾀ	Gross/Net-margining Indicator	38	1	X(01)	G : Gross N : Net	N
11	ｵﾌﾟｼｮﾝ価値制限ﾌﾗｸﾞ	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	

Type 0 Record [Exchange Header]

№	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.

Type 1 Record [Exchange Header]

№	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, Tokyo Commodity 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, Tokyo Commodity Exchange	OS
05	予備	Filler	10	123	X(123)	Blank	

Type 2 Record [First Combined Commodity Record]

№	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, Tokyo Commodity 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	

Type 2 Record [First Combined Commodity Record]

№	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.

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

№	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	▵▵▵▵▵▵

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

№	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（ﾒﾝﾊﾞｰｱｶｳﾝﾄ）	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（ﾍｯｼﾞｬｰｱｶｳﾝﾄ）	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（ｽﾍﾟ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

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

№	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)		△△△△△△

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

№	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	ベーシ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（ｽﾍﾟｷｭﾚｰﾀｰ用）	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.

Type 5 Record [Combined Commodity Record]

№	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 PME : OSE Precious Metals group RUB : OSE Rubber group AGR : OSE Agricultural group PTL : OSE Petroleum group ENG : TOCOM Energy 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:

1. 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.

Type 6 Record [Inter-Commodity Spread Record]

№	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 PME : OSE Precious Metals group RUB : OSE Rubber group AGR : OSE Agricultural group PTL : OSE Petroleum group ENG : TOCOM Energy 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, Tokyo Commodity 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	

Type 6 Record [Inter-Commodity Spread Record]

№	項目名	Item name	Position	Digit	Attribute	Description	Example (▵ indicates 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)		
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:

1. 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.

2. 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.

3. 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.

Type 81 Record [First Record of Array Values]

№	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, Tokyo Commodity 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 "-"	−

Type 81 Record [First Record of Array Values]

№	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 × 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 except for Flexible Futures.
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 "+."

Type 82 Record [Second Record of Array Values]

№	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, Tokyo Commodity 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 – for an option only	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

Type 82 Record [Second Record of Array Values]

№	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 × 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 except for Flexible Futures.
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 "+."

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

№	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, Tokyo Commodity 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	

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 except for Flexible Futures.

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 × 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

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

№	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg1 - Delta Per Spread Ratio	26	2	9(02)		01
10	レグ1のﾏｰｹｯﾄｻｲﾄﾞ・ｲﾝﾃﾞｨｹｰﾀ	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg2 - Delta Per Spread Ratio	33	2	9(02)		01
14	レグ2のﾏｰｹｯﾄｻｲﾄﾞ・ｲﾝﾃﾞｨｹｰﾀ	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg3 - Delta Per Spread Ratio	40	2	9(02)		
18	レグ3のﾏｰｹｯﾄｻｲﾄﾞ・ｲﾝﾃﾞｨｹｰﾀ	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg4 - Delta Per Spread Ratio	47	2	9(02)		
22	レグ4のﾏｰｹｯﾄｻｲﾄﾞ・ｲﾝﾃﾞｨｹｰﾀ	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg5 - Delta Per Spread Ratio	54	2	9(02)		
26	レグ5のﾏｰｹｯﾄｻｲﾄﾞ・ｲﾝﾃﾞｨｹｰﾀ	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg6 - Delta Per Spread Ratio	61	2	9(02)		
30	レグ6のﾏｰｹｯﾄｻｲﾄﾞ・ｲﾝﾃﾞｨｹｰﾀ	Leg6 - Market Side	63	1	X(01)	Enter A or B.	

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

№	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg7 - Delta Per Spread Ratio	68	2	9(02)		
34	レグ7のﾏｰｹｯﾄｻｲﾄﾞ･ｲﾝﾃﾞｨｹｰﾀ	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の商品内ﾃﾞﾙﾀ/ｽﾌﾟﾚｯﾄﾞ比率	Leg8 - Delta Per Spread Ratio	75	2	9(02)		
38	レグ8のﾏｰｹｯﾄｻｲﾄﾞ･ｲﾝﾃﾞｨｹｰﾀ	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.

Type E Record [Intra-Commodity Spread Charge]

№	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.

Type P Record [Price Conversion Parameter]

№	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, Tokyo Commodity 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ﾊﾞｲﾄｺｰﾄﾞ	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:

1. 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

Type S Record [Setting of Tiers]

№	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.

Type T Record [Currency Conversion Rate]

№	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.