

# SPAN Portfolio 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 be confirmed by Users.

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SPAN Portfolio File Specification

| # (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"> <li>•Type 3 record</li> <li>Changed the descriptions for No. 10 (Futures contract months) and No. 12 (Options contract month) to "See Note."</li> <li>Added descriptions about contract months and the setting of contract months for Weekly Options in Note.</li> </ul> |
| 2, 2018                    | 2017/3/31 Edition  | Changes of SPAN Code Structure related to Nikkei 225 Weekly Options              | 1        | <ul style="list-style-type: none"> <li>•Type 3 record</li> <li>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.</li> </ul>                                                                |
|                            |                    | Revisions for the introduction of Flexible Options                               | 2        | <ul style="list-style-type: none"> <li>•Type 3 record</li> <li>Added descriptions after introducing Flexible Options in No. 7 Commodity(Product) Code), No. 10 (Futures Contract Period) and No. 12 (Option Contract Period).</li> </ul>                                                                    |
|                            | 2017/11/22 Edition | Revisions for the introduction of Flexible Options                               | 1        | <ul style="list-style-type: none"> <li>•Cover Sheet</li> <li>Added the description with regard to Flexible Options in Cover Sheet.</li> </ul>                                                                                                                                                               |
| 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"> <li>•Cover Sheet</li> <li>•Type 3 record</li> <li>Added the description with regard to the Exchange code for TOCOM products.</li> </ul>                                                                                                                                  |
| 9, 2021                    | 2020/12/24 Edition | Changes of the introduction of Flexible Futures                                  | 1        | <ul style="list-style-type: none"> <li>• Type 3 record</li> <li>Added descriptions after introducing FlexibleFutures in No. 10 (Futures Contract Period).</li> </ul>                                                                                                                                        |

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| # (Update<br>history)<br>Version | Date | Item | Item<br>No. | Outline |
|----------------------------------|------|------|-------------|---------|
|----------------------------------|------|------|-------------|---------|

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)<br>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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## 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<br>M : Member<br>H : Hedger<br>S : Speculator (Customer account)<br>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<br>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.<br>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.<br>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.<br>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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## 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<br>PHY : Physical<br>CMB : Combination<br>OOF : Option on future<br>OOP: Option on physical)<br>OOC : Option on combination | FUT                         |
| 09 | プット／コール     | Put/Call Code           | 49       | 1     | X(01)     | P : Put<br>C : Call<br>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<br>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<br>Enter - for negative value                                                                                   | △                           |
| 16 | ネット・ポジション   | Net Positions           | 76       | 7     | 9(07)     | Used to calculate margin based on net positions<br>Total long positions - total short positions                                          |                             |

## Type 3 Record [Position]

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

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.



## Type 3 Record [Position]

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

(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.)

## \* Flexible Futures

Corresponding Futures Contract Period shall be set "YYYY+MM+DD", and Option Contract Period Contract Period shall be set blank.

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

-> Futures Contract Period: 20170310, Option Contract Period: blank

## \* Flexible Options

Corresponding Futures Contract Period shall be set "YYYY+MM", and Option Contract Period Contract Period shall be set "YYYY+MM+DD"

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

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

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