As of March 2021

Japan Securities Clearing Corporation

Operational Procedures for Setting SPAN Parameters related to Commodity Derivatives_Annex

As for Setting Method of Price Scan Range for Combined commodity determined in "Operational Procedures for Setting SPAN Parameters related to Commodity Derivatives" II 1 ③, multiplier Y% in the remarks shall be set as follows.

Exchange	Combined commodity	multiplier Y%
OSE	CORN Group	4%
OSE	SOYBEAN Group	7%
OSE	AZUKI BEANS Group	4%
TOCOM	EAST BASELOAD ELECTRICITY Group	10%
TOCOM	WEST BASELOAD ELECTRICITY Group	10%
TOCOM	EAST PEAKLOAD ELECTRICITY Group	10%
TOCOM	WEST PEAKLOAD ELECTRICITY Group	10%
ODE	YELLOW CORN50 Group	3%
ODE	US SOYBEANS Group	5%
ODE	AZUKI BEANS Group	4%
ODE	TOKYO RICE Group	2%
ODE	NIIGATA KOSHIHIKARI Group	3%
ODE	AKITA KOMACHI17 Group	2%
ODE	MIYAGI HITOME18 Group	2%
ODE	NIIGATA KOSHI EXW Group	3%
ODE	RAW SUGAR Group	6%