

As of November 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 ⑥, 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%
ODEX	YELLOW CORN50 Group	3%
ODEX	US SOYBEANS Group	5%
ODEX	AZUKI BEANS Group	4%
ODEX	TOKYO RICE Group	2%
ODEX	NIIGATA KOSHIHIKARI Group	3%
ODEX	AKITA KOMACHI17 Group	2%
ODEX	MIYAGI HITOME18 Group	2%
ODEX	NIIGATA KOSHI EXW Group	3%
ODEX	RAW SUGAR Group	6%