VaR Margin Amount by Issue File Specifications

Japan Securities Clearing Corporation

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# Version	Date	Item	Page	Description of Revision
Draft	2022/6/24	-	-	First release

VaR Margin Amount by Issue File Specifications

1. File Outline

・VaR Margin for 1 short position and 1 long position is included for each instrument listing at the end of the day (EOD).
∗VaR Margin is the amount calculated by parameter files (VPF and BPF) at EOD.

2. Posting Location and Time

・The file is posted on JSCC web site (the following URL).
∗URL will be publsihed separately.
・The file is posted every business day around 16:15. * Posting time may change day by day depending on the situation of BPF file creation.

3. File Format

・The file name is as follows.
All-Instruments-VaR_yyyymmdd_1600.csv
The "yyyymmdd" part of the file name takes the date of file output.
・Data is in CSV format.
・The delimiter is a comma.

・The following applies to the character code.
Encoding: UTF-8 without BOM
Newline code: CRLF

4. Record Structure

№	項目名	Name of Item	属性 Format	内容 Description	設定例 Example
01	銘柄コード	Instrument Code	string	Identification code for Futures and Options Transactions (9-dig	187130018
02	商品グループコード	Product Group Code	string	See "Commodity Codes for BPF and APF".	NK225
03	商品コード	Product Code	string	See "Commodity Codes for BPF and APF".	NK225E
04	商品タイプ	Product Type	string	"Future": Futures "Option": Options	Option
05	プット/コール	Put/Call	string	"-" ：Futures "Put" ：Put "Call"：Call	Call
06	限月	Contract Month	string	Input Futures Contract Month code YYYYMM for Futures, YYYYMMDD for Flex Futures. Input Option Contract Month code YYYYMM (YYYYMMDD for Flex Option, YYYYMMW for Nikkei 225 Weekly Option)	202201
07	権利行使価格	Strike Price	string	Input Option strike price. "-" for Futures.	22000
08	売り1枚証拠金	Margin for 1 Short	Double	Margin for 1 Short	1000
09	買い1枚証拠金	Margin for 1 Long	Double	Margin for 1 Long	0