

## SPAN Codes applicable for OSE Products

These changes will be effective in May 2023 (planned).

Japan Securities Clearing Corporation

| Clearing Organization Code | Exchange Code | Combined Commodity Group             |       | Combined Commodity        |       | Commodity  |           |
|----------------------------|---------------|--------------------------------------|-------|---------------------------|-------|--|-----------|
|                            |               | Name                                 | Code  | Name                      | Code  | Name   | Code      |
| OSE                        | OSE           | Government Bond                      | JGB   | 10-year JGB Futures       | JGBL  | 10-year JGB Futures (Large)                                      | JGBLF     |
|                            |               |                                      |       |                           |       | 10-year JGB Futures (Mini)                                       | JGBLMF    |
|                            |               |                                      |       | 5-year JGB Futures        | JGBM  | Options on 10-year JGB Futures                                   | JGBLFE    |
|                            |               |                                      |       | 20-year JGB Futures       | JGBSL | 5-year JGB Futures   | JGBMF     |
|                            |               |                                      |       | 3-Month TONA              | TOA3M | 20-year JGB Futures (Mini)                                       | JGBSLF    |
|                            |               | TOPIX<br>(Tokyo Stock Price Index)   | TOPIX |                           |       | 3-Month TONA Futures   | TOA3MF    |
|                            |               |                                      |       |                           |       | TOPIX Futures (Large)  | TOPIXF    |
|                            |               |                                      |       |                           |       | TOPIX Futures (Mini)   | TOPIXMF   |
|                            |               |                                      |       |                           |       | TOPIX Flexible Futures (SQ Settlement)                           | TOPIXFFL  |
|                            |               |                                      |       |                           |       | TOPIX Flexible Futures (Closing Price Settlement)                | TOPIXCFFL |
|                            |               |                                      |       |                           |       | TOPIX Options  | TOPIXE    |
|                            |               |                                      |       |                           |       | TOPIX Flexible Options (SQ Settlement)                           | TOPIXEFL  |
|                            |               |                                      |       |                           |       | TOPIX Flexible Options (Closing Price Settlement)                | TOPIXCEFL |
|                            |               |                                      |       |                           |       | Nikkei 225 Futures (Large)                                       | NK225F    |
|                            |               |                                      |       |                           |       | Nikkei 225 Futures (Mini)  | NK225MF   |
|                            |               |                                      |       |                           |       | Nikkei 225 Futures (Micro)                                       | NK225MCF  |
|                            |               |                                      |       |                           |       | Nikkei 225 Flexible Futures (SQ Settlement)                      | NK225FFL  |
|                            |               |                                      |       |                           |       | Nikkei 225 Flexible Futures (Closing Price Settlement)           | NK225CFFL |
|                            |               |                                      |       |                           |       | Nikkei 225 Large Options   | NK225E    |
|                            |               | Nikkei 225<br>(Nikkei Stock Average) | NK225 |                           |       | Nikkei 225 Mini Options (Maturing 1st Fri.)                      | NK225W1   |
|                            |               |                                      |       |                           |       | Nikkei 225 Mini Options (Maturing 2nd Fri.)                      | NK225W2   |
|                            |               |                                      |       |                           |       | Nikkei 225 Mini Options (Maturing 3rd Fri.)                      | NK225W3   |
|                            |               |                                      |       |                           |       | Nikkei 225 Mini Options (Maturing 4th Fri.)                      | NK225W4   |
|                            |               |                                      |       |                           |       | Nikkei 225 Mini Options (Maturing 5th Fri.)                      | NK225W5   |
|                            |               |                                      |       |                           |       | Nikkei 225 Flexible Options (SQ Settlement)                      | NK225EFL  |
|                            |               |                                      |       |                           |       | Nikkei 225 Flexible Options (Closing Price Settlement)           | NK225CEFL |
|                            |               |                                      |       |                           |       | Nikkei 225 Total Return Index                                    | NKTR      |
|                            |               |                                      |       |                           |       | Nikkei 225 Total Return Index Flexible Futures                   | NKTRFFL   |
|                            |               |                                      |       |                           |       | JPX-Nikkei Index 400 Futures                                     | JN400F    |
|                            |               | Index                                | IDX   |                           |       | JPX-Nikkei Index 400 Options                                     | JN400E    |
|                            |               |                                      |       |                           |       | JPX-Nikkei Index 400 Flexible Futures (SQ Settlement)            | JN400FFL  |
|                            |               |                                      |       |                           |       | JPX-Nikkei Index 400 Flexible Futures (Closing Price Settlement) | JN400CFFL |
|                            |               |                                      |       |                           |       | JPX-Nikkei Index 400 Flexible Options (SQ Settlement)            | JN400EFL  |
|                            |               |                                      |       |                           |       | JPX-Nikkei Index 400 Flexible Options (Closing Price Settlement) | JN400CEFL |
|                            |               |                                      |       |                           |       | Nikkei 225 VIX (Nikkei Stock Average Volatility Index)           | NKVI      |
|                            |               |                                      |       |                           |       | Nikkei 225 VI Futures  | NKVIF     |
|                            |               |                                      |       |                           |       | TOPIX Banks Index Futures  | TPXBKF    |
|                            |               |                                      |       |                           |       | TOPIX Banks Index Flexible Futures (SQ Settlement)               | TPXBFKFFL |
|                            |               |                                      |       |                           |       | TOPIX Banks Index Flexible Futures (Closing Price Settlement)    | TPXBKCFFL |
|                            |               |                                      |       |                           |       | TOPIX Banks Index Flexible Options (SQ Settlement)               | TPXBKCEFL |
|                            |               |                                      |       |                           |       | TOPIX Banks Index Flexible Options (Closing Price Settlement)    | TPXBKCEFL |
|                            |               |                                      |       |                           |       | TOPIX Core30 Index   | TPX30     |
|                            |               |                                      |       |                           |       | TOPIX Core30 Index Futures                                       | TPX30F    |
|                            |               |                                      |       |                           |       | DJIA (Dow Jones Industrial Average)                              | DJIA      |
|                            |               |                                      |       |                           |       | DJIA Futures   | DJIAF     |
|                            |               |                                      |       |                           |       | TWSE Capitalization Weighted Stock Index                         | TAIEX     |
|                            |               |                                      |       |                           |       | TWSE Capitalization Weighted Stock Index Futures                 | TAIEXF    |
|                            |               |                                      |       |                           |       | FTSE China 50 Index  | FC50      |
|                            |               |                                      |       |                           |       | FTSE China 50 Index Futures                                      | FC50F     |
|                            |               |                                      |       |                           |       | RN Prime Index (Russell/Nomura Prime Index)                      | FTSEJP    |
|                            |               |                                      |       |                           |       | RN Prime Index Futures   | FTSEJPF   |
|                            |               |                                      |       |                           |       | Nikkei 225 Dividend Index  | NKYD      |
|                            |               |                                      |       |                           |       | Nikkei 225 Dividend Index Futures                                | NKYDF     |
|                            |               | TSE REIT Index                       | REIT  |                           |       | TSE REIT Index Futures   | REITF     |
|                            |               |                                      |       |                           |       | TSE REIT Index Flexible Futures (SQ Settlement)                  | REITFFL   |
|                            |               |                                      |       |                           |       | TSE REIT Index Flexible Futures (Closing Price Settlement)       | REITCFFL  |
|                            |               |                                      |       |                           |       | TSE REIT Index Flexible Options (SQ Settlement)                  | REITEFL   |
|                            |               |                                      |       |                           |       | TSE REIT Index Flexible Options (Closing Price Settlement)       | REITEFL   |
|                            |               |                                      |       |                           |       | TSE Mothers Index  | MOT       |
|                            |               |                                      |       |                           |       | TSE Mothers Index Futures  | MOTF      |
|                            |               |                                      |       |                           |       | S&P/JPX 500 ESG Score Tilted Index (0.5)                         | SJESG     |
|                            |               |                                      |       |                           |       | S&P/JPX 500 ESG Score Tilted Index (0.5) Futures                 | SJESGF    |
|                            |               |                                      |       |                           |       | FTSE JPX Net Zero Japan 500 Index                                | FJNZR     |
|                            |               |                                      |       |                           |       | FTSE JPX Net Zero Japan 500 Index Futures                        | FJNZRF    |
|                            |               |                                      |       |                           |       | Nikkei 225 Climate Change 1.5°C Target Index                     | NKC15     |
|                            |               |                                      |       |                           |       | Nikkei 225 Climate Change 1.5°C Target Index Futures             | NKC15F    |
|                            |               | Securities                           | IDX   | TOPIX ETF                 | 1306  | TOPIX ETF Options  | 1306P     |
|                            |               |                                      |       |                           |       | TOPIX ETF Flexible Options (Physical Settlement)                 | 1306FLP   |
|                            |               |                                      |       |                           |       | TOPIX ETF Flexible Options (Cash Settlement)                     | 1306FLCP  |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               | Precious Metals                      | PME   |                           |       | SOFTBANK GROUP CORP. Options                                     | 9984P     |
|                            |               |                                      |       |                           |       | SOFTBANK GROUP CORP. Flexible Options (Physical Settlement)      | 9984FLP   |
|                            |               |                                      |       |                           |       | SOFTBANK GROUP CORP. Flexible Options (Cash Settlement)          | 9984FLCP  |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               | Rubbbers                             | RUB   |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               | Agricultural                         | AGR   |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               |                                      |       |                           |       |  |           |
|                            |               | Petroleum                            | PTL   | CME Group Petroleum Index | CMEP  | CME Group Petroleum Index Futures                                | CMEPF     |

Note 1 The Commodity Code for Securities Option shall be "the four-digit code of the underlying stock plus capital P" (as shown in the above figure).

Note 2 Even if the exercise prices are to be adjusted because of share split of the underlying stock, etc., options with then-existing exercise prices may be still listed on the market by adjusting the number of shares traded as results of exercising the options. In this case, the commodity codes for then-existing options shall be changed to "the four-digit code of underlying stock plus A" and the commodity codes for options with the adjusted exercise prices and options added afterwards with new exercise prices shall be the same as Note 1 above.

Note 3 The Commodity Code for Physical Settled Securities Option shall be "the four-digit code of the underlying stock plus capital FLP" (as shown in the above figure).

Note 4 The Commodity Code for Cash Settled Securities Option shall be "the four-digit code of the underlying stock plus capital FLCP" (as shown in the above figure).

## SPAN Codes applicable for TOCOM Products

April, 2022

Japan Securities Clearing Corporation

| Clearing<br>Organization<br>Code | Exchange<br>Code | Combined Commodity<br>Group |      | Combined Commodity                        |        | Commodity   |         |
|----------------------------------|------------------|-----------------------------|------|---|--------|---|---------|
|                                  |                  | Name                        | Code | Name                                      | Code   | Name  | Code    |
| OSE                              | OSE              | TOCOM<br>Energy             | ENG  | Platts Dubai Crude Oil                    | CRUD   | Platts Dubai Crude Oil Futures                    | CRUDF   |
|                                  |                  |                             |      | Gasoline                                  | GASO   | Gasoline Futures                                  | GASOF   |
|                                  |                  |                             |      | Kerosene                                  | KERO   | Kerosene Futures                                  | KEROF   |
|                                  |                  |                             |      | Gas Oil                                   | GSOL   | Gas Oil Futures                                   | GSOLF   |
|                                  |                  |                             |      | LNG                                       | JLNG   | LNG Futures                                       | JLNGF   |
|                                  |                  |                             |      | Chukyo-Gasoline                           | CGAS   | Chukyo-Gasoline Futures                           | CGASF   |
|                                  |                  |                             |      | Chukyo-Kerosene                           | CKER   | Chukyo-Kerosene Futures                           | CKERF   |
|                                  |                  |                             |      | East Baseload Electricity (Jan. Contract) | TEBL01 | East Baseload Electricity Futures (Jan. Contract) | TEBL01F |
|                                  |                  |                             |      | East Baseload Electricity (Feb. Contract) | TEBL02 | East Baseload Electricity Futures (Feb. Contract) | TEBL02F |
|                                  |                  |                             |      | ↓   | ↓      | ↓   | ↓       |
|                                  |                  |                             |      | East Baseload Electricity (Nov. Contract) | TEBL11 | East Baseload Electricity Futures (Nov. Contract) | TEBL11F |
|                                  |                  |                             |      | East Baseload Electricity (Dec. Contract) | TEBL12 | East Baseload Electricity Futures (Dec. Contract) | TEBL12F |
|                                  |                  |                             |      | West Baseload Electricity (Jan. Contract) | TWBL01 | West Baseload Electricity (Jan. Contract)         | TWBL01F |
|                                  |                  |                             |      | West Baseload Electricity (Feb. Contract) | TWBL02 | West Baseload Electricity (Feb. Contract)         | TWBL02F |
|                                  |                  |                             |      | ↓   | ↓      | ↓   | ↓       |
|                                  |                  |                             |      | West Baseload Electricity (Nov. Contract) | TWBL11 | West Baseload Electricity (Nov. Contract)         | TWBL11F |
|                                  |                  |                             |      | West Baseload Electricity (Dec. Contract) | TWBL12 | West Baseload Electricity (Dec. Contract)         | TWBL12F |
|                                  |                  |                             |      | East Peakload Electricity (Jan. Contract) | TEPL01 | East Peakload Electricity Futures (Jan. Contract) | TEPL01F |
|                                  |                  |                             |      | East Peakload Electricity (Feb. Contract) | TEPL02 | East Peakload Electricity Futures (Feb. Contract) | TEPL02F |
|                                  |                  |                             |      | ↓   | ↓      | ↓   | ↓       |
|                                  |                  |                             |      | East Peakload Electricity (Nov. Contract) | TEPL11 | East Peakload Electricity Futures (Nov. Contract) | TEPL11F |
|                                  |                  |                             |      | East Peakload Electricity (Dec. Contract) | TEPL12 | East Peakload Electricity Futures (Dec. Contract) | TEPL12F |
|                                  |                  |                             |      | West Peakload Electricity (Jan. Contract) | TWPL01 | West Peakload Electricity Futures (Jan. Contract) | TWPL01F |
|                                  |                  |                             |      | West Peakload Electricity (Feb. Contract) | TWPL02 | West Peakload Electricity Futures (Feb. Contract) | TWPL02F |
|                                  |                  |                             |      | ↓   | ↓      | ↓   | ↓       |
|                                  |                  |                             |      | West Peakload Electricity (Nov. Contract) | TWPL11 | West Peakload Electricity Futures (Nov. Contract) | TWPL11F |
|                                  |                  |                             |      | West Peakload Electricity (Dec. Contract) | TWPL12 | West Peakload Electricity Futures (Dec. Contract) | TWPL12F |

SPAN Codes applicable for ODEX Products

October, 2022  
Japan Securities Clearing Corporation

| Clearing Organization | Exchange | Combined Commodity Group |      | Combined Commodity |        | Commodity                 |      |
|-----------------------|----------|--------------------------|------|--------------------|--------|---------------------------|------|
| Code                  | Code     | Name                     | Code | Name               | Code   | Name                      | Code |
| JCCH2                 | OD       | Dojima<br>Agricultural   | ODE  | Niigata Koshi EXW  | CCKENX | Niigata Koshi EXW Futures | KENX |
|                       |          |                          |      | Yellow Corn 50     | CKECCR | Yellow Corn 50 Futures    | KECR |
|                       |          |                          |      | US Soybeans        | CKESB  | US Soybeans Futures       | KESB |
|                       |          |                          |      | Azuki Beans        | CKEAB  | Azuki Beans Futures       | KEAB |

## Codes applicable for Add-on Charge Parameter File

These changes will be effective in May 2023 (planned).

Japan Securities Clearing Corporation

| Product  | Type1                            | Type2                       |                                 | Type3                   |                   |                  |
|--|----------------------------------|-----------------------------|---------------------------------|-------------------------|-------------------|------------------|
|  | Combined Commodity<br>Group Code | Liquidity<br>Threshold Code | Concentration<br>Threshold Code | Commodity<br>Group Code | Commodity<br>Code | Contract<br>Type |
| 10-year JGB Futures (Large)                            | JGB                              | JGBLIQ                      | JGBFCON                         | JGBL                    | JGBLF             | FUT              |
| 10-year JGB Futures (Mini)                             | JGB                              | JGBLIQ                      | JGBFCON                         | JGBL                    | JGBLMF            | FUT              |
| Options on 10-year JGB Futures                         | JGB                              | JGBLIQ                      | JGBOCON                         | JGBLF                   | JGBLFE            | OOF              |
| Nikkei 225 Futures (Large)                             | IDX                              | IDXLIQ                      | IDXFCON                         | NK225                   | NK225F            | FUT              |
| Nikkei 225 Futures (Mini)                              | IDX                              | IDXLIQ                      | IDXFCON                         | NK225                   | NK225MF           | FUT              |
| Nikkei 225 Futures (micro)                             | IDX                              | IDXLIQ                      | IDXFCON                         | NK225                   | NK225MCF          | FUT              |
| Nikkei 225 Flexible Futures (SQ Settlement)            | IDX                              | IDXLIQ                      | IDXFCON                         | NK225                   | NK225FFL          | FUT              |
| Nikkei 225 Flexible Futures (Closing Price Settlement) | IDX                              | IDXLIQ                      | IDXFCON                         | NK225                   | NK225CFFL         | FUT              |
| Nikkei 225 Large Options                               | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225E            | OOP              |
| Nikkei 225 mini Options (Maturing 1st)                 | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225W1           | OOP              |
| Nikkei 225 mini Options (Maturing 2nd)                 | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225W2           | OOP              |
| Nikkei 225 mini Options (Maturing 3rd)                 | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225W3           | OOP              |
| Nikkei 225 mini Options (Maturing 4th)                 | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225W4           | OOP              |
| Nikkei 225 mini Options (Maturing 5th)                 | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225W5           | OOP              |
| Nikkei 225 Flexible Options (SQ Settlement)            | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225EFL          | OOP              |
| Nikkei 225 Flexible Options (Closing Price Settlement) | IDX                              | IDXLIQ                      | IDXOCON                         | NK225                   | NK225CEFL         | OOP              |
| TOPIX Futures (Large)                                  | IDX                              | IDXLIQ                      | IDXFCON                         | TOPIX                   | TOPIXF            | FUT              |
| TOPIX Futures (Mini)                                   | IDX                              | IDXLIQ                      | IDXFCON                         | TOPIX                   | TOPIXMF           | FUT              |
| TOPIX Flexible Futures (SQ Settlement)                 | IDX                              | IDXLIQ                      | IDXFCON                         | TOPIX                   | TOPIXFFL          | FUT              |
| TOPIX Flexible Futures (Closing Price Settlement)      | IDX                              | IDXLIQ                      | IDXFCON                         | TOPIX                   | TOPIXCFFL         | FUT              |
| TOPIX Options  | IDX                              | IDXLIQ                      | IDXOCON                         | TOPIX                   | TOPIXE            | OOP              |
| TOPIX Flexible Options (SQ Settlement)                 | IDX                              | IDXLIQ                      | IDXOCON                         | TOPIX                   | TOPIXEFL          | OOP              |
| TOPIX Flexible Options (Closing Price Settlement)      | IDX                              | IDXLIQ                      | IDXOCON                         | TOPIX                   | TOPIXCEFL         | OOP              |
| Gold Standard Futures                                  | GLD                              | GLDLIQ                      | GLDFCON                         | GOLD                    | GOLDF             | FUT              |
| Options on Gold Futures                                | GLD                              | GLDLIQ                      | GLDOCON                         | GOLD                    | GOLDE             | OOF              |
| Gold Mini Futures                                      | GLD                              | GLDLIQ                      | GLDFCON                         | GOLD                    | GOLDMF            | FUT              |
| Gold Rolling-Spot Futures                              | GLD                              | GLDLIQ                      | GLDFCON                         | GOLDS                   | GOLDSF            | FUT              |
| Platinum Standard Futures                              | PLT                              | PLTLIQ                      | PLTFCON                         | PLAT                    | PLATF             | FUT              |
| Platinum Mini Futures                                  | PLT                              | PLTLIQ                      | PLTFCON                         | PLAT                    | PLATMF            | FUT              |
| Platinum Rolling-Spot Futures                          | PLT                              | PLTLIQ                      | PLTFCON                         | PLATS                   | PLATSF            | FUT              |
| Platinum Group Dummy Options *                         | PLT                              | PLTLIQ                      | PLTOCON                         |                         |                   |                  |
| Platts Dubai Crude Oil                                 | ENG                              | ENGLIQ                      | ENGFCON                         | CRUD                    | CRUDF             | FUT              |
| Gasoline   | ENG                              | ENGLIQ                      | ENGFCON                         | GASO                    | GASOF             | FUT              |
| Kerosene   | ENG                              | ENGLIQ                      | ENGFCON                         | KERO                    | KEROF             | FUT              |
| Crude Oil Group Dummy Options *                        | ENG                              | ENGLIQ                      | ENGOCON                         |                         |                   |                  |

\* Dummy Options records are not set in Type3 but in Type2 record