

SPAN Codes applicable for OSE Products

* Effective from July, 2020

October, 2019

Japan Securities Clearing Corporation

Clearing Organization	Exchange	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
				5-year JGB Futures	JGBM	10-year JGB Futures (Mini)	JGBLMF
				20-year JGB Futures	JGBSL	Options on 10-year JGB Futures	JGBLFE
		Index	IDX	TOPIX (Tokyo Stock Price Index)	TOPIX	5-year JGB Futures	JGBMF
						20-year JGB Futures	JGBSLF
						TOPIX Futures (Large)	TOPIXF
						TOPIX Futures (Mini)	TOPIXMF
						TOPIX Options	TOPIXE
						TOPIX Flexible Options (SQ Settlement)	TOPIXEFL
						TOPIX Flexible Options (Closing Price Settlement)	TOPIXCEFL
				Nikkei 225 (Nikkei Stock Average)	NK225	Nikkei 225 Futures (Large)	NK225F
						Nikkei 225 Futures (Mini)	NK225MF
						Nikkei 225 Options	NK225E
						Nikkei 225 Options (Maturing 1st Fri.)	NK225W1
						Nikkei 225 Options (Maturing 3rd Fri.)	NK225W3
						Nikkei 225 Options (Maturing 4th Fri.)	NK225W4
						Nikkei 225 Options (Maturing 5th Fri.)	NK225W5
				JPX-Nikkei Index 400	JN400	Nikkei 225 Flexible Options (SQ Settlement)	NK225EFL
						Nikkei 225 Flexible Options (Closing Price Settlement)	NK225CEFL
						JPX-Nikkei Index 400 Futures	JN400F
				Nikkei 225 VI (Nikkei Stock Average Volatility Index)	NKVI	JPX-Nikkei Index 400 Options	JN400E
						JPX-Nikkei Index 400 Flexible Options (SQ Settlement)	JN400EFL
						JPX-Nikkei Index 400 Flexible Options (Closing Price Settlement)	JN400CEFL
				TOPIX Banks Index	TPXBK	Nikkei 225 VI Futures	NKVI F
						TOPIX Banks Index Futures	TPXBKF
						TOPIX Banks Index Flexible Options (SQ Settlement)	TPXBKEFL
				TOPIX Core30 Index	TPX30	TOPIX Banks Index Flexible Options (Closing Price Settlement)	TPXBKCEFL
						TOPIX Core30 Index Futures	TPX30F
				DJIA(Dow Jones Industrial Average)	DJIA	TOPIX Core30 Index Flexible Options (Closing Price Settlement)	TPX30CEFL
						DJIA Futures	DJIAF
				TWSE Capitalization Weighted Stock Index	TAIEX	TOPIX Dividend Index Futures	TPXD F
						TOPIX Core30 Dividend Index Futures	TPX30DF
				FTSE China 50 Index	FC50	TSE REIT Index Futures	REIT F
						TSE REIT Index Flexible Options (SQ Settlement)	REITEFL
				RN Prime Index (Russell/Nomura Prime Index)	FTSEJP	TSE REIT Index Flexible Options (Closing Price Settlement)	REITCEFL
						TSE Mothers Index Futures	MOT F
				Nikkei 225 Dividend Index	NKYD	TOPIX ETF Options	1306P
						TOPIX ETF Flexible Options (Physical Settlement)	1306FLP
				TOPIX Dividend Index	TPXD	TOPIX ETF Flexible Options (Cash Settlement)	1306FLCP
						↓	↓
				TOPIX Core30 Dividend Index	TPX30D	SOFTBANK GROUP CORP. Options	9984P
						SOFTBANK GROUP CORP. Flexible Options (Physical Settlement)	9984FLP
						SOFTBANK GROUP CORP. Flexible Options (Cash Settlement)	9984FLCP
		Precious Metals	PME	Gold	GOLD	↓	↓
						Gold Standard Futures	GOLDF
						Options on Gold Futures	GOLDE
				Gold Rolling-Spot	GOLDS	Gold Mini Futures	GOLDMF
						Gold Rolling-Spot Futures	GOLD SF
				Silver	SILV	Platinum Standard Futures	PLATF
						Platinum Mini Futures	PLATMF
				Platinum	PLAT	Platinum Rolling-Spot Futures	PLAT SF
						Palladium Futures	PALLF
		Rubbers	RUB	RSS3 Rubber	RSS3	↓	↓
						RSS3 Rubber Futures	RSS3F
		Agricultural	AGR	TSR20 Rubber	TSR20	TSR20 Rubber Futures	TSR20F
				Corn	CORN	↓	↓
						Corn Futures	CORNF
				Soybean	SOYB	Soybean Futures	SOYBF
						↓	↓
				Azuki (Red Bean)	AZUKI	Azuki (Red Bean) Futures	AZUKIF

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

* Effective from July, 2020

October, 2019

Japan Securities Clearing Corporation

Clearing Organization Code	Exchange Code	Combined Commodity Group		Combined Commodity		Commodity	
		Name	Code	Name	Code	Name	Code
OSE	OSE	TOCOM 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
				Cash-settled Barge Gasoline	TBGA	Cash-settled Barge Gasoline Futures	TBGAF
				Platts Cash-settled Barge Kerosene	TBKE	Platts Cash-settled Barge Kerosene Futures	TBKEF
				Platts Cash-settled Barge Gas Oil	TBGO	Platts Cash-settled Barge Gas Oil Futures	TBGOF
				Cash-settled Lorry Gasoline	TLGA	Cash-settled Lorry Gasoline Futures	TLGAF
				Platts Cash-settled Lorry Kerosene	TLKE	Platts Cash-settled Lorry Kerosene Futures	TLKEF
				Platts Cash-settled Lorry Gas Oil	TLGO	Platts Cash-settled Lorry Gas Oil Futures	TLGOF
				Chukyo-Gasoline	CGAS	Chukyo-Gasoline Futures	CGASF
				Chukyo-Kerosene	CKER	Chukyo-Kerosene Futures	CKERF
				West Baseload Electricity	TEBL	West Baseload Electricity Futures	TEBLF
				East Baseload Electricity	TWBL	East Baseload Electricity Futures	TWBLF
				West Peakload Electricity	TEPL	West Peakload Electricity Futures	TEPLF
				East Peakload Electricity	TWPL	East Peakload Electricity Futures	TWPLF

SPAN Codes applicable for ODE Products
 * no change

October, 2019
 Japan Securities Clearing Corporation

Clearing Organization	Exchange	Combined Commodity Group		Combined Commodity		Commodity	
Code	Code	Name	Code	Name	Code	Name	Code
JCCH2	OD	Dojima Agricultural	ODE	Akita KOMACHI	CCKER	Akita KOMACHI Futures	KEAK
				Niigata Koshihikari	CCKENI	Niigata Koshihikari Futures	KENI
				Tokyo Rice	CCKER	Tokyo Rice Futures	KERC
				Yellow Corn	CCKEY	Yellow Corn Futures	KEYC
				US Soybeans	CCKES	US Soybeans Futures	KESB
				Azuki Beans	CCKER	Azuki Beans Futures	KEAB
		Dojima Sugar	ODE	Raw Sugar	CCKER	Raw Sugar Futures	KERS

Codes applicable for Add-on Charge Parameter File (as of Oct. 2019)
***Parameters with regard to Commodity products will be informed later.**

October, 2019

Japan Securities Clearing Corporation

Product	Type1	Type2		Type3		
	Combined Commodity Group Code	Liquidity Threshold Code	Concentration Threshold Code	Commodity Group Code	Commodity Code	Contract 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 Options	IDX	IDXLIQ	IDXOCON	NK225	NK225E	OOP
Nikkei 225 Options (Maturing 1st Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W1	OOP
Nikkei 225 Options (Maturing 3rd Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W3	OOP
Nikkei 225 Options (Maturing 4th Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W4	OOP
Nikkei 225 Options (Maturing 5th Fri.)	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 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