



Summary of SPAN Treatment Revision of Trading Rule for 20-year Japanese Government Bond Futures and Newly Launch of LNG Futures, etc.

Japan Securities Clearing Corporation
February 8, 2022

Summary of SPAN Treatment

- Summary of SPAN Risk Parameter File (RPF) treatment along with the Revision of Trading Rule for 20-year Japanese Government Bond Futures at Osaka Exchange, Inc. and Newly Launch of LNG Futures and Contract Month Extension from 15 to 24 for Electricity Futures at Tokyo Commodity Exchange, Inc. (Target date to Go-Live: April 4, 2022)" as follows.
- For details of the corresponding code, please refer to Reference Material 1 "Commodity Codes for RPF and APF", Reference Material 2 "Sample RPF" and Reference Material 3 " Sample SPAN Parameters " and take the necessary measures toward the start of trading.
- Time and location for file posting will be unchanged.
- The file will not be changed pertaining to the revision to tick size of Gold Mini Futures Contracts and Platinum Mini Futures Contracts at Osaka Exchange, Inc. scheduled on April 25, 2022.

#	Treatment	Summary
1	Treatment along with the Change of Contract Size for 20-year JGB Futures at OSE	<ul style="list-style-type: none"> • Although contract size for existing 20-year JGB Futures will change, the treatment including SPAN code will remain the same after the migration.
2	Treatment along with the Newly Launch of LNG Futures at TOCOM	<ul style="list-style-type: none"> • Various records related to instruments of this futures will be included in SPAN risk parameter files.
3	Treatment along with the Contract Month Extension for Electricity Futures at TOCOM	<ul style="list-style-type: none"> • 81/82/B records of the months to be extended will be included. • On account of contract month extension, the delivery month charge may also be set for contract months other than the most recent 3 months (4 records).

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