

SPAN Codes applicable for OSE Products

These changes will be effective in the second quarter of 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		
				Options on 10-year JGB Futures		JGBLFE		
				5-year JGB Futures	JGBM	5-year JGB Futures	JGBMF	
				20-year JGB Futures	JGBSL	20-year JGB Futures (Mini)	JGBSLF	
				TOPIX (Tokyo Stock Price Index)	TOPIX	TOPIX Futures (Large)		TOPIXF
						TOPIX Futures (Mini)		TOPIXMF
						TOPIX Flexible Futures (SQ Settlement)		TOPIXFFL
						TOPIX Flexible Futures (Closing Price Settlement)		TOPIXCFFL
						TOPIX Options		TOPIXO
		TOPIX Flexible Options (SQ Settlement)				TOPIXOFL		
		TOPIX Flexible Options (Closing Price Settlement)				TOPIXOCEFL		
		Nikkei 225 Futures (Large)				NK225F		
		Nikkei 225 Futures (Mini)				NK225MF		
		Nikkei 225 Futures (micro)				NK225MCP		
		Nikkei 225 (Nikkei Stock Average)	NK225	Nikkei 225 Flexible Futures (SQ Settlement)		NK225FFL		
				Nikkei 225 Flexible Futures (Closing Price Settlement)		NK225CFFL		
				Nikkei 225 Options		NK225O		
				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)		NK225OFL		
				Nikkei 225 Flexible Options (Closing Price Settlement)		NK225OCEFL		
		Nikkei 225 Total Return Index	NKTR	Nikkei 225 Total Return Index		NKTRF		
				Nikkei 225 Total Return Index Flexible		NKTRFFL		
		JPX-Nikkei Index 400	JN400	JPX-Nikkei Index 400 Futures		JN400F		
				JPX-Nikkei Index 400 Options		JN400O		
				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)		JN400OFL		
				JPX-Nikkei Index 400 Flexible Options (Closing Price Settlement)		JN400OCEFL		
				Nikkei 225 VI (Nikkei Stock Average Volatility Index)	NKVI	Nikkei 225 VI Futures		NKVI F
								NKVI F
				TOPIX Banks Index	TPXBK	TOPIX Banks Index Futures		TPXBKF
						TOPIX Banks Index Flexible Futures (SQ Settlement)		TPXBKFFL
		TOPIX Banks Index Flexible Futures (Closing Price Settlement)				TPXBKCFFL		
		TOPIX Banks Index Flexible Options (SQ Settlement)				TPXBKOF		
		TOPIX Banks Index Flexible Options (Closing Price Settlement)				TPXBKOFCEFL		
		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 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)		REITOF		
		TSE REIT Index	REIT	TSE REIT Index Flexible Options (Closing Price Settlement)		REITOFCEFL		
		TSE Mothers Index	MOT	TSE Mothers Index Futures		MOTF		
		Securities	IDX	TOPIX ETF	1306	TOPIX ETF Options		1306P
						TOPIX ETF Flexible Options (Physical Settlement)		1306FLP
						TOPIX ETF Flexible Options (Cash Settlement)		1306FLCP
				SOFTBANK GROUP CORP.	9984	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 Mini Futures		GOLDMF		
				Gold Rolling Spot Futures		GOLDSE		
				Silver	SILV	Silver Futures		SILVF
				Platinum	PLAT	Platinum Standard Futures		PLATF
		Platinum Mini Futures		PLATMF				
		Platinum Rolling Spot Futures		PLATSE				
		Palladium	PALL	Palladium Futures		PALLF		
		Rubbers	RUB	RSS3 Rubber	IRSS3	RSS3 Rubber Futures		IRSS3F
				TSR20 Rubber	ITSR20	TSR20 Rubber Futures		ITSR20F
		Agricultural	AGR	Corn	ICORN	Corn Futures		ICORNF
				Soybean	ISOYB	Soybean Futures		ISOYBF
				Azuki (Red Bean)	IAZUKI	Azuki (Red Bean) Futures		IAZUKIF
		Petroleum	PTL	CME Group Petroleum Index	ICMEP	CME Group Petroleum Index Futures		ICMEPF

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 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
				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

June, 2022
Japan Securities Clearing Corporation

Clearing Organization Code	Exchange Code	Combined Commodity Group		Combined Commodity		Commodity	
		Name	Code	Name	Code	Name	Code
JCCH2	OD	Dojima Agricultural	ODE	Niigata Koshi EXW	CCKENX	Niigata Koshi EXW Futures	KENX
				Yellow Corn 50	CCKECR	Yellow Corn 50 Futures	KECR
				US Soybeans	CCKESB	US Soybeans Futures	KESB
				Azuki Beans	CCKEAB	Azuki Beans Futures	KEAB
		Dojima Sugar	ODE	Raw Sugar	CCKERS	Raw Sugar Futures	KERS

Codes applicable for Add-on Charge Parameter File

These changes will be effective in the second quarter of 2023 (planned).

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 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 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