

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)	JGBLFF	
				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	
		3-Month TONA	TOA3M	3-Month TONA Futures	TOA3MF			
		Index	IDX	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		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 Options		NK225E
						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	JN400	JPX-Nikkei Index 400 Futures		JN400F
						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 VI (Nikkei Stock Average Volatility Index)	NKVI	Nikkei 225 VI Futures	NKVIF	
				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)		TPXBKEFL
						TOPIX Banks Index Flexible Options (Closing Price Settlement)		TPXBKEFL
				TOPIX Core30 Index	TPX30	TOPIX Core30 Index Futures	TPX30F	
				DJIA(Dow Jones Industrial Average)	DJIA	DJIA Futures	DJIAF	
				TWSE Capitalization Weighted Stock	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)		REITCEFL
TSE Mothers Index	MOT			TSE Mothers Index Futures	MOTF			
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				
Gold	GOLD	Gold Standard Futures		GOLDF				
		Options on Gold Futures		GOLDE				
		Gold Mini Futures		GOLDMF				
		Gold Rolling-Spot Futures		GOLDSF				
		Silver Futures		SILVF				
Platinum	PLAT	Platinum Standard Futures		PLATF				
		Platinum Mini Futures		PLATMF				
		Platinum Rolling-Spot Futures		PLATSF				
Palladium	PALL	Palladium Futures		PALLF				
RSS3 Rubber	RSS3	RSS3 Rubber Futures		RSS3F				
TSR20 Rubber	TSR20	TSR20 Rubber Futures		TSR20F				
Corn	CORN	Corn Futures		CORNF				
		Soybean Futures		SOYBF				
		Azuki (Red Bean) Futures		AZUKIF				
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 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

October, 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

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		Contract Type
	Combined Commodity Group Code	Liquidity Threshold Code	Concentration Threshold Code	Commodity Group Code	Commodity Code	
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	NK225PFL	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 Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W1	OOP
Nikkei 225 mini Options (Maturing 2nd Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W2	OOP
Nikkei 225 mini Options (Maturing 3rd Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W3	OOP
Nikkei 225 mini Options (Maturing 4th Fri.)	IDX	IDXLIQ	IDXOCON	NK225	NK225W4	OOP
Nikkei 225 mini 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	NK225CEF	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	TOPIXCEF	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