

## Commodity Code list used in SPAN Risk Parameter File

2017/3/21

Japan Commodity Clearing House

Exchange	Clearing organization Acronym	Exchange Code	Combined commodity group Code	Combined commodity Code	Product Name	Commodity Code
Tokyo Commodity Exchange	JCCH	TC	CCG	CCGOLD	GOLD STD	GOLD
					GOLD OPTIONS	GDFP
					GOLD MINI	M-GD
				CCGD	GOLD ROLLING SPOT	GDCD
				CCSILV	SILVER	SILV
				CCPLAT	PLATINUM STD	PLAT
					PLATINUM MINI	M-PT
				CCPTCD	PLATINUM ROLLING SPOT	PTCD
				CCPALL	PALLADIUM	PALL
				CCGASO	GASOLINE	GASO
				CCKERO	KEROSENE	KERO
				CCCRUD	DUBAI CRUDE OIL	CRUD
				CCGSOL	GAS OIL	GSOL
				CCCGAS	CHUKYO GASOLINE	CGAS
				CCCKER	CHUKYO KEROSENE	CKER
				CCRSS3	RUBBER	RSS3
				CCTGCN	CORN	TGCN
				CCTGSB	SOYBEAN	TGSB
				CCTGAB	AZUKI BEANS	TGAB
				CCTBGA	BARGE GASOLINE SWAP	TBGA
				CCTBKE	BARGE KEROSENE SWAP	TBKE
				CCTBGO	BARGE GAS OIL SWAP	TBGO
CCTLGA	LORRY GASOLINE SWAP	TLGA				
CCTLKE	LORRY KEROSENE SWAP	TLKE				
CCTLGO	LORRY GAS OIL SWAP	TLGO				
Osaka Dojima Commodity Exchange	JCCH2	OD	ODE	CCKEFS	FROZEN SHRIMP	KEFS
				CCKECN	CORN75 INDEX	KECN
				CCKEYC	YELLOW CORN	KEYC
				CCKESB	US SOYBEANS	KESB
				CCKEAB	AZUKI BEANS	KEAB
				CCKERI	OSAKA RICE	KERI
				CCKERC	TOKYO RICE	KERC
				CCKENI	NIIGATA KOSHI	KENI
				CCKERS	RAW SUGAR	KERS

Note: Because of some system specifications, as of March 21, 2017, above 6 commodities shown in shaded cells are also included in Span risk parameter files.