

Commodity Code for SPAN Risk Parameter File

Combined Commodity Group		Combined Commodity		Commodity	
Name	Code	Name	Code	Name	Code
Government Bond	JGB	10-year JGB Futures	JGBL	10-year JGB Futures	JGBLF
				Mini 10-year JGB Futures	JGBLMF
		5-year JGB Futures	JGBM	10-year JGB Futures Options	JGBLFP
				5-year JGB Futures	JGBMF
Index	IDX	TOPIX (Tokyo Stock Price Index)	TOPIX	TOPIX Futures	TOPIXF
				Mini TOPIX Futures	TOPIXMF
				TOPIX Options	TOPIXP
		TOPIX Electric Appliance Index	TPXEL	TOPIX Electric Appliance Index Futures	TPXELF
		TOPIX Transportation Equipment Index	TPXTR	TOPIX Transportation Equipment Index Futures	TPXTRF
		TOPIX Banks Index	TPXBK	TOPIX Banks Index Futures	TPXBKF
		TOPIX Core30 Index	TPX30	TOPIX Core30 Futures	TPX30F
		Nikkei 225 Dividend Index	NKYD	Nikkei 225 Dividend Index Futures	NKYDF
		TOPIX Dividend Index	TPXD	TOPIX Dividend Index Futures	TPXDF
		TOPIX Core30 Dividend Index	TPX30D	TOPIX Core30 Dividend Index Futures	TPX30DF
TSE REIT Index	REIT	TSE REIT Index Futures	REITF		
Securities	EQU	TAISEI Corporation	1801	TAISEI Corporation Options	1801P
		↓	↓	↓	↓
		SOFTBANK Corp.	9984	SOFTBANK Corp. Options	9984P

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.)