

Commodity Code for SPAN Risk Parameter File and APF  
After Revision Edition (Target date to Go-Live: February 13th, 2018)

November, 2017

Japan Securities Clearing Corporation

| 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<br>JGBLMF<br><del>JGBLFE</del>                                                                                                                               |
|                          |      | 5-year JGB Futures                                       | JGBM   | 5-year JGB Futures                                       | JGBMF                                                                                                                                                              |
|                          |      | 20-year JGB Futures                                      | JGBSL  | 20-year JGB Futures                                      | JGBSLF                                                                                                                                                             |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
| Index                    | IDX  | TOPIX<br>(Tokyo Stock Price Index)                       | TOPIX  | TOPIX<br>(Tokyo Stock Price Index)                       | TOPIXF<br>TOPIXMF<br><del>TOPIXE</del><br><del>TOPIXEFL</del><br><del>TOPIXCEFL</del>                                                                              |
|                          |      |                                                          |        |                                                          | NK225F<br>NK225MF<br>NK225E<br><del>NK225W1</del><br><del>NK225W3</del><br><del>NK225W4</del><br><del>NK225W5</del><br><del>NK225EFL</del><br><del>NK225CEFL</del> |
|                          |      | Nikkei 225<br>(Nikkei Stock Average)                     | NK225  | Nikkei 225<br>(Nikkei Stock Average)                     | JN400F<br>JN400E<br><del>JN400EFL</del><br><del>JN400CEFL</del>                                                                                                    |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
|                          |      | JPX-Nikkei Index 400                                     | JN400  | JPX-Nikkei Index 400                                     |                                                                                                                                                                    |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
|                          |      | Nikkei 225 VI<br>(Nikkei Stock Average Volatility Index) | NKVI   | Nikkei 225 VI<br>(Nikkei Stock Average Volatility Index) | NKVIF                                                                                                                                                              |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
|                          |      | TOPIX Banks Index                                        | TPXBK  | TOPIX Banks Index                                        | TPXBKF<br>TPXBKEFL<br>TPXBKCEFL                                                                                                                                    |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
|                          |      | TOPIX Core30 Index                                       | TPX30  | TOPIX Core30 Index                                       | TPX30F                                                                                                                                                             |
|                          |      | DJIA(Dow Jones Industrial Average)                       | DJIA   | DJIA(Dow Jones Industrial Average)                       | DJIAF                                                                                                                                                              |
|                          |      | Nifty 50                                                 | NIFTY  | Nifty 50                                                 | NIFTYF                                                                                                                                                             |
|                          |      | TWSE Capitalization Weighted Stock                       | TAIEX  | TWSE Capitalization Weighted Stock                       | TAIEXF                                                                                                                                                             |
|                          |      | FTSE China 50 Index                                      | FC50   | FTSE China 50 Index                                      | FC50F                                                                                                                                                              |
|                          |      | RN Prime Index<br>(Russell/Nomura Prime Index)           | FTSEJP | RN Prime Index<br>(Russell/Nomura Prime Index)           | FTSEJPF                                                                                                                                                            |
|                          |      | Nikkei 225 Dividend Index                                | NKYD   | Nikkei 225 Dividend Index                                | NKYDF                                                                                                                                                              |
|                          |      | TOPIX Dividend Index                                     | TPXD   | TOPIX Dividend Index                                     | TPXDF                                                                                                                                                              |
|                          |      | TOPIX Core30 Dividend Index                              | TPX30D | TOPIX Core30 Dividend Index                              | TPX30DF                                                                                                                                                            |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
|                          |      | TSE REIT Index                                           | REIT   | TSE REIT Index                                           | REITF<br><del>REITEFL</del><br><del>REITCEFL</del>                                                                                                                 |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |
|                          |      | TSE Mothers Index                                        | MOT    | TSE Mothers Index                                        | MOTF                                                                                                                                                               |
| Securities               | IDX  | TOPIX ETF                                                | 1306   | TOPIX ETF                                                | 1306P<br><del>1306FLP</del><br><del>1306FLCP</del>                                                                                                                 |
|                          |      | ↓                                                        | ↓      | ↓                                                        | ↓                                                                                                                                                                  |
|                          |      | SOFTBANK GROUP CORP.                                     | 9984   | SOFTBANK GROUP CORP.                                     | 9984P<br><del>9984FLP</del><br><del>9984FLCP</del>                                                                                                                 |
|                          |      |                                                          |        |                                                          |                                                                                                                                                                    |

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 Records with regard to Flexible Options will be set after the introduction at Osaka Exchange.

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