

### Number and Amount of Obligation Assumption

Updated: February 5, 2018

**<Total>**

|           | Total                               |                                     |  | Total (Index)                       |                                     |  | Total (Single Name)                 |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2014 | 316                                 | 465,050                             | 1,169,475                                  | 316                                 | 465,050                             | 1,169,475                                  |                                     |                                     |  |
| Year 2015 | 489                                 | 529,720                             | 1,416,164                                  | 306                                 | 443,370                             | 1,335,374                                  | 183                                 | 85,350                              | 80,700                                     |
| Year 2016 | 408                                 | 492,760                             | 1,000,010                                  | 290                                 | 435,800                             | 876,320                                    | 118                                 | 56,961                              | 123,690                                    |
| Year 2017 | 1,314                               | 927,936                             | 1,041,187                                  | 329                                 | 484,075                             | 590,900                                    | 985                                 | 443,861                             | 450,287                                    |
| Year 2018 | 110                                 | 62,620                              | 1,066,037                                  | 14                                  | 15,000                              | 580,900                                    | 96                                  | 47,620                              | 485,137                                    |
| Jan. 2017 | 52                                  | 40,800                              | 1,040,810                                  | 20                                  | 27,000                              | 903,320                                    | 32                                  | 13,800                              | 137,490                                    |
| Feb. 2017 | 60                                  | 35,270                              | 1,038,380                                  | 13                                  | 13,500                              | 886,620                                    | 42                                  | 21,775                              | 151,560                                    |
| Mar. 2017 | 159                                 | 101,475                             | 1,099,175                                  | 19                                  | 29,500                              | 878,620                                    | 140                                 | 71,970                              | 219,850                                    |
| Apr. 2017 | 111                                 | 91,460                              | 1,161,635                                  | 19                                  | 31,500                              | 940,320                                    | 79                                  | 29,860                              | 249,915                                    |
| May 2017  | 62                                  | 46,750                              | 797,115                                    | 23                                  | 33,100                              | 545,570                                    | 39                                  | 13,850                              | 251,545                                    |
| Jun. 2017 | 137                                 | 93,350                              | 835,915                                    | 32                                  | 40,500                              | 531,870                                    | 105                                 | 52,850                              | 304,045                                    |
| Jul. 2017 | 55                                  | 35,260                              | 842,775                                    | 14                                  | 15,000                              | 537,370                                    | 41                                  | 15,560                              | 305,405                                    |
| Aug. 2017 | 47                                  | 41,155                              | 877,575                                    | 15                                  | 16,500                              | 576,650                                    | 63                                  | 27,650                              | 335,575                                    |
| Sep. 2017 | 208                                 | 203,900                             | 1,070,645                                  | 81                                  | 128,000                             | 673,870                                    | 127                                 | 75,500                              | 397,775                                    |
| Oct. 2017 | 146                                 | 97,860                              | 1,012,352                                  | 38                                  | 57,750                              | 618,370                                    | 108                                 | 41,110                              | 393,982                                    |
| Nov. 2017 | 156                                 | 87,525                              | 1,099,877                                  | 26                                  | 45,725                              | 664,095                                    | 130                                 | 40,800                              | 435,782                                    |
| Dec. 2017 | 87                                  | 49,830                              | 1,041,167                                  | 7                                   | 10,000                              | 590,900                                    | 80                                  | 39,830                              | 450,287                                    |
| Jan. 2018 | 110                                 | 62,620                              | 1,066,037                                  | 14                                  | 15,000                              | 580,900                                    | 96                                  | 47,620                              | 485,137                                    |

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|           | ITraxx Japan Series29               |                                     |  | ITraxx Japan Series27               |                                     |  | ITraxx Japan Series26               |                                     |  | ITraxx Japan Series25               |                                     |  | ITraxx Japan Series24               |                                     |  | ITraxx Japan Series23               |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2014 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2015 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2016 | -                                   | -                                   | -  | -                                   | -                                   | -  | 43                                  | 63,250                              | 48,000                                     | 146                                 | 199,000                             | 91,000                                     | 87                                  | 130,500                             | 102,000                                    | 8                                   | 17,500                              | 104,500                                    |
| Year 2017 | 74                                  | 115,075                             | 95,200                                     | 173                                 | 256,150                             | 119,050                                    | 59                                  | 81,850                              | 36,600                                     | 8                                   | 12,500                              | 58,000                                     | 7                                   | 7,000                               | 51,000                                     | 5                                   | 9,000                               | 75,500                                     |
| Year 2018 | 13                                  | 14,000                              | 107,200                                    | 1                                   | 1,000                               | 98,050                                     | -                                   | -                                   | 36,800                                     | -                                   | -                                   | 52,000                                     | -                                   | -                                   | 51,000                                     | -                                   | -                                   | 74,500                                     |
| Jan. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 19                                  | 26,000                              | 74,000                                     | 1                                   | 1,000                               | 92,000                                     | -                                   | -                                   | 102,000                                    | -                                   | -                                   | 104,500                                    |
| Feb. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 11                                  | 11,500                              | -  | -                                   | -                                   | 90,000                                     | 2                                   | 2,000                               | 103,000                                    | -                                   | -                                   | 104,500                                    |
| Mar. 2017 | -                                   | -                                   | -  | 5                                   | 9,000                               | 9,000                                      | 11                                  | 14,500                              | 63,000                                     | 3                                   | 6,000                               | 95,000                                     | -                                   | -                                   | 103,000                                    | -                                   | -                                   | 104,500                                    |
| Apr. 2017 | -                                   | -                                   | -  | 27                                  | 40,650                              | 40,650                                     | 12                                  | 20,850                              | 83,350                                     | -                                   | -                                   | 95,000                                     | -                                   | -                                   | 103,000                                    | -                                   | -                                   | 104,500                                    |
| May 2017  | -                                   | -                                   | -  | 18                                  | 25,100                              | 52,650                                     | 1                                   | 2,000                               | 31,600                                     | 1                                   | 3,000                               | 60,000                                     | 3                                   | 3,000                               | 56,000                                     | -                                   | -                                   | 67,500                                     |
| Jun. 2017 | -                                   | -                                   | -  | 28                                  | 37,000                              | 89,650                                     | 3                                   | 3,000                               | 34,600                                     | -                                   | -                                   | 60,000                                     | -                                   | -                                   | 56,000                                     | -                                   | -                                   | 67,500                                     |
| Jul. 2017 | -                                   | -                                   | -  | 10                                  | 14,000                              | 93,650                                     | 1                                   | 1,000                               | 33,600                                     | 1                                   | 1,000                               | 61,000                                     | 1                                   | 1,000                               | 57,000                                     | 1                                   | 1,000                               | 68,500                                     |
| Aug. 2017 | -                                   | -                                   | -  | 15                                  | 18,000                              | 93,650                                     | 3                                   | 3,000                               | 33,600                                     | 2                                   | 1,500                               | 62,000                                     | -                                   | -                                   | 57,000                                     | -                                   | -                                   | 68,500                                     |
| Sep. 2017 | 27                                  | 46,000                              | 46,000                                     | 51                                  | 77,000                              | 176,650                                    | 1                                   | 1,000                               | 36,600                                     | -                                   | -                                   | 62,500                                     | -                                   | -                                   | 57,000                                     | -                                   | -                                   | 68,500                                     |
| Oct. 2017 | 23                                  | 31,750                              | 70,000                                     | 15                                  | 26,000                              | 122,650                                    | -                                   | -                                   | 36,600                                     | -                                   | -                                   | 59,000                                     | -                                   | -                                   | 50,000                                     | -                                   | -                                   | 67,500                                     |
| Nov. 2017 | 17                                  | 27,325                              | 97,325                                     | 4                                   | 9,400                               | 132,050                                    | -                                   | -                                   | 36,600                                     | -                                   | -                                   | 59,000                                     | 1                                   | 1,000                               | 51,000                                     | 4                                   | 8,000                               | 75,500                                     |
| Dec. 2017 | 7                                   | 10,000                              | 95,200                                     | -                                   | -                                   | 119,050                                    | -                                   | -                                   | 36,600                                     | -                                   | -                                   | 58,000                                     | -                                   | -                                   | 51,000                                     | -                                   | -                                   | 75,500                                     |
| Jan. 2018 | 19                                  | 14,000                              | 107,200                                    | 1                                   | 1,000                               | 98,050                                     | -                                   | -                                   | 36,600                                     | -                                   | -                                   | 58,000                                     | -                                   | -                                   | 51,000                                     | -                                   | -                                   | 74,500                                     |

|           | ITraxx Japan Series22               |                                     |  | ITraxx Japan Series21               |                                     |  | ITraxx Japan Series20               |                                     |  | ITraxx Japan Series19               |                                     |  | -                                   |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
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|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2014 | 79                                  | 103,000                             | 99,000                                     | 146                                 | 211,500                             | 202,500                                    | 74                                  | 108,000                             | 188,000                                    | 5                                   | 8,500                               | 209,500                                    | -                                   | -                                   | -  |
| Year 2015 | 46                                  | 79,000                              | 145,000                                    | 3                                   | 4,000                               | 191,000                                    | -                                   | -                                   | 176,000                                    | 1                                   | 1,000                               | 168,500                                    | -                                   | -                                   | -  |
| Year 2016 | 1                                   | 7,000                               | 72,000                                     | 1                                   | 6,750                               | 103,750                                    | -                                   | -                                   | 77,000                                     | 1                                   | 10,800                              | 109,800                                    | -                                   | -                                   | -  |
| Year 2017 | -                                   | -                                   | 27,000                                     | 1                                   | 500                                 | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Year 2018 | -                                   | -                                   | 27,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Jan. 2017 | -                                   | -                                   | 72,000                                     | -                                   | -                                   | 103,750                                    | -                                   | -                                   | 77,000                                     | -                                   | -                                   | 109,800                                    | -                                   | -                                   | -  |
| Feb. 2017 | -                                   | -                                   | 72,000                                     | -                                   | -                                   | 103,750                                    | -                                   | -                                   | 77,000                                     | -                                   | -                                   | 109,800                                    | -                                   | -                                   | -  |
| Mar. 2017 | -                                   | -                                   | 72,000                                     | -                                   | -                                   | 103,750                                    | -                                   | -                                   | 77,000                                     | -                                   | -                                   | 99,800                                     | -                                   | -                                   | -  |
| Apr. 2017 | -                                   | -                                   | 72,000                                     | -                                   | -                                   | 103,750                                    | -                                   | -                                   | 77,000                                     | -                                   | -                                   | 99,800                                     | -                                   | -                                   | -  |
| May 2017  | -                                   | -                                   | 40,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Jun. 2017 | -                                   | -                                   | 40,000                                     | 1                                   | 500                                 | 54,250                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Jul. 2017 | -                                   | -                                   | 40,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Aug. 2017 | -                                   | -                                   | 40,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Sep. 2017 | -                                   | -                                   | 40,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Oct. 2017 | -                                   | -                                   | 27,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Nov. 2017 | -                                   | -                                   | 27,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Dec. 2017 | -                                   | -                                   | 27,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |
| Jan. 2018 | -                                   | -                                   | 27,000                                     | -                                   | -                                   | 53,750                                     | -                                   | -                                   | 22,000                                     | -                                   | -                                   | 52,800                                     | -                                   | -                                   | -  |

(Reference) Series beyond the maturity date

[illegible][illegible]

<Single Name>

|           | AEON Co Ltd                         |                                     |  | ANA HOLDINGS Inc                    |                                     |  | Fujitsu Ltd                         |                                     |  | Hankyu Hanshin Hldgs Inc            |                                     |  | HITACHI Ltd                         |                                     |  | HONDA MOTOR Co Ltd                  |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
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|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                     |                                     |  |                                     |                                     |  | 17                                  | 11,020                              | 11,020                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2016 |                                     |                                     |  |                                     |                                     |  | 2                                   | 2,000                               | 13,020                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2017 | 19                                  | 16,500                              | 12,500                                     | 13                                  | 7,500                               | 5,000                                      | 3                                   | 2,000                               | 14,170                                     | -                                   | -                                   | -  | 8                                   | 4,500                               | 4,500                                      | 11                                  | 8,650                               | 5,850                                      |
| Year 2018 | 2                                   | 1,000                               | 13,000                                     | 1                                   | 500                                 | 5,500                                      | -                                   | -                                   | 14,170                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 5,000                                      | -                                   | -                                   | 5,850                                      |
| Jan. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Feb. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 1                                   | 1,000                               | 14,020                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 500  | -                                   | -                                   | -  |
| Mar. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | 14,020                                     | -                                   | -                                   | -  | -                                   | 500                                 | 1,000                                      | 1                                   | 500                                 | 500  |
| Apr. 2017 | 1                                   | 500                                 | 500  | 3                                   | 1,500                               | 1,500                                      | -                                   | -                                   | 14,020                                     | -                                   | -                                   | -  | -                                   | -                                   | 1,000                                      | -                                   | -                                   | 500  |
| May. 2017 | -                                   | -                                   | 500  | -                                   | -                                   | 1,500                                      | -                                   | -                                   | 14,020                                     | -                                   | -                                   | -  | 2                                   | 1,000                               | 2,000                                      | -                                   | -                                   | 500  |
| Jun. 2017 | 11                                  | 11,000                              | 11,500                                     | 1                                   | 500                                 | 2,000                                      | -                                   | -                                   | 14,020                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 2,500                                      | 3                                   | 3,000                               | 3,500                                      |
| Jul. 2017 | 1                                   | 500                                 | 9,500                                      | -                                   | -                                   | 2,000                                      | 1                                   | 500                                 | 14,520                                     | -                                   | -                                   | -  | -                                   | -                                   | 2,500                                      | 3                                   | 2,300                               | 5,800                                      |
| Aug. 2017 | 1                                   | 500                                 | 10,000                                     | 1                                   | 500                                 | 2,500                                      | -                                   | -                                   | 14,520                                     | -                                   | -                                   | -  | 2                                   | 1,000                               | 3,500                                      | -                                   | -                                   | 5,800                                      |
| Sep. 2017 | -                                   | -                                   | 10,000                                     | 7                                   | 4,500                               | 7,000                                      | -                                   | -                                   | 13,670                                     | -                                   | -                                   | -  | -                                   | -                                   | 3,500                                      | 2                                   | 1,900                               | 7,700                                      |
| Oct. 2017 | 1                                   | 500                                 | 10,000                                     | -                                   | -                                   | 4,500                                      | -                                   | -                                   | 13,670                                     | -                                   | -                                   | -  | 1                                   | 1,000                               | 4,500                                      | 2                                   | 950                                 | 5,850                                      |
| Nov. 2017 | 2                                   | 1,000                               | 11,000                                     | 1                                   | 500                                 | 5,000                                      | -                                   | -                                   | 13,670                                     | -                                   | -                                   | -  | -                                   | -                                   | 4,500                                      | -                                   | -                                   | 5,850                                      |
| Dec. 2017 | 2                                   | 2,500                               | 12,500                                     | -                                   | -                                   | 5,000                                      | 1                                   | 500                                 | 14,170                                     | -                                   | -                                   | -  | -                                   | -                                   | 4,500                                      | -                                   | -                                   | 5,850                                      |
| Jan. 2018 | 2                                   | 1,000                               | 13,000                                     | 1                                   | 500                                 | 5,500                                      | -                                   | -                                   | 14,170                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 5,000                                      | -                                   | -                                   | 5,850                                      |

|           | ITOCHU Corp                         |                                     |  | Japan Tob Inc                       |                                     |  | JFE Hldgs Inc                       |                                     |  | Kajima Corp                         |                                     |  | KAWASAKI HEAVY INDUSTRIES Ltd       |                                     |  | KAWASAKI KISEN KAISHA Ltd           |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
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|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                     |                                     |  |                                     |                                     |  | 17                                  | 11,510                              | 10,150                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2016 |                                     |                                     |  |                                     |                                     |  | 22                                  | 16,390                              | 24,040                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2017 | 18                                  | 13,650                              | 13,650                                     | -                                   | -                                   | -  | 51                                  | 29,900                              | 42,420                                     | -                                   | -                                   | -  | 12                                  | 8,000                               | 6,500                                      | 37                                  | 12,850                              | 11,600                                     |
| Year 2018 | -                                   | -                                   | 13,650                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 42,920                                     | -                                   | -                                   | -  | 4                                   | 2,000                               | 8,500                                      | 4                                   | 1,250                               | 12,850                                     |
| Jan. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 1                                   | 500                                 | 24,540                                     | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Feb. 2017 | 1                                   | 500                                 | 500  | -                                   | -                                   | -  | -                                   | -                                   | 24,040                                     | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Mar. 2017 | 6                                   | 8,000                               | 8,500                                      | -                                   | -                                   | -  | 1                                   | 500                                 | 24,040                                     | -                                   | -                                   | -  | 2                                   | 1,500                               | 1,500                                      | 15                                  | 5,100                               | 5,100                                      |
| Apr. 2017 | 1                                   | 500                                 | 9,000                                      | -                                   | -                                   | -  | 7                                   | 5,700                               | 29,740                                     | -                                   | -                                   | -  | -                                   | -                                   | 1,500                                      | -                                   | -                                   | 5,100                                      |
| May. 2017 | 3                                   | 1,500                               | 10,500                                     | -                                   | -                                   | -  | 2                                   | 1,000                               | 30,240                                     | -                                   | -                                   | -  | -                                   | -                                   | 1,500                                      | 1                                   | 500                                 | 5,600                                      |
| Jun. 2017 | 4                                   | 1,650                               | 12,150                                     | -                                   | -                                   | -  | 4                                   | 2,000                               | 32,240                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 2,000                                      | 5                                   | 1,250                               | 8,850                                      |
| Jul. 2017 | -                                   | -                                   | 12,150                                     | -                                   | -                                   | -  | 4                                   | 1,200                               | 33,440                                     | -                                   | -                                   | -  | -                                   | 500                                 | 2,500                                      | 6                                   | 2,400                               | 8,750                                      |
| Aug. 2017 | 1                                   | 500                                 | 12,650                                     | -                                   | -                                   | -  | 7                                   | 5,000                               | 37,440                                     | -                                   | -                                   | -  | 3                                   | 1,500                               | 4,000                                      | 1                                   | 500                                 | 9,250                                      |
| Sep. 2017 | 2                                   | 1,000                               | 13,650                                     | -                                   | -                                   | -  | 14                                  | 8,500                               | 45,940                                     | -                                   | -                                   | -  | 3                                   | 2,000                               | 6,000                                      | 4                                   | 1,250                               | 10,500                                     |
| Oct. 2017 | -                                   | -                                   | 13,650                                     | -                                   | -                                   | -  | 5                                   | 2,500                               | 40,920                                     | -                                   | -                                   | -  | -                                   | -                                   | 4,500                                      | 1                                   | 100                                 | 10,600                                     |
| Nov. 2017 | -                                   | -                                   | 13,650                                     | -                                   | -                                   | -  | 4                                   | 2,000                               | 42,920                                     | -                                   | -                                   | -  | -                                   | -                                   | 4,500                                      | 1                                   | 500                                 | 11,100                                     |
| Dec. 2017 | -                                   | -                                   | 13,650                                     | -                                   | -                                   | -  | 2                                   | 1,000                               | 42,420                                     | -                                   | -                                   | -  | 2                                   | 2,000                               | 6,500                                      | 3                                   | 1,250                               | 11,600                                     |
| Jan. 2018 | -                                   | -                                   | 13,650                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 42,920                                     | -                                   | -                                   | -  | 4                                   | 2,000                               | 8,500                                      | 4                                   | 1,250                               | 12,850                                     |

|           | KINTETSU GROUP HOLDINGS Co Ltd      |                                     |  | Kobe St Ltd                         |                                     |  | Komatsu Ltd                         |                                     |  | MARUBENI Corp                       |                                     |  | MITSUBISHI Corp                     |                                     |  | MITSUBISHI HEAVY INDUSTRIES Ltd     |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                     |                                     |  | 10                                  | 4,000                               | 4,000                                      |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2016 |                                     |                                     |  | 35                                  | 12,100                              | 13,360                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2017 | 10                                  | 5,000                               | 4,000                                      | 151                                 | 42,130                              | 34,207                                     | 4                                   | 2,500                               | 2,500                                      | 26                                  | 17,450                              | 14,950                                     | 4                                   | 2,000                               | 2,000                                      | 13                                  | 6,500                               | 5,500                                      |
| Year 2018 | -                                   | -                                   | 4,000                                      | 12                                  | 3,750                               | 36,207                                     | -                                   | -                                   | 2,500                                      | -                                   | -                                   | 14,950                                     | -                                   | -                                   | 2,000                                      | 1                                   | 500                                 | 6,000                                      |
| Jan. 2017 | -                                   | -                                   | -  | 12                                  | 6,250                               | 19,610                                     | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Feb. 2017 | -                                   | -                                   | -  | 5                                   | 1,500                               | 16,610                                     | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | 4                                   | 2,000                               | 2,000                                      |
| Mar. 2017 | 2                                   | 1,000                               | 1,000                                      | 6                                   | 5,800                               | 22,410                                     | -                                   | -                                   | -  | 6                                   | 4,600                               | 4,600                                      | 2                                   | 1,000                               | 1,000                                      | 8                                   | 4,000                               | 6,000                                      |
| Apr. 2017 | 1                                   | 500                                 | 1,500                                      | 8                                   | 2,450                               | 24,860                                     | -                                   | -                                   | -  | 3                                   | 1,500                               | 6,100                                      | -                                   | -                                   | 1,000                                      | -                                   | -                                   | 6,000                                      |
| May. 2017 | -                                   | -                                   | 1,500                                      | 1                                   | 500                                 | 22,360                                     | -                                   | -                                   | -  | -                                   | -                                   | 5,600                                      | -                                   | -                                   | 1,000                                      | 1                                   | 500                                 | 6,000                                      |
| Jun. 2017 | -                                   | -                                   | 1,500                                      | 7                                   | 2,800                               | 25,160                                     | -                                   | -                                   | -  | 1                                   | 100                                 | 5,700                                      | -                                   | -                                   | 1,000                                      | -                                   | -                                   | 6,000                                      |
| Jul. 2017 | 1                                   | 500                                 | 2,000                                      | 1                                   | 200                                 | 25,160                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 6,200                                      | -                                   | -                                   | 1,000                                      | -                                   | -                                   | 5,500                                      |
| Aug. 2017 | -                                   | -                                   | 2,000                                      | -                                   | -                                   | 24,910                                     | -                                   | -                                   | -  | 2                                   | 2,000                               | 8,200                                      | 1                                   | 500                                 | 1,500                                      | -                                   | -                                   | 5,500                                      |
| Sep. 2017 | 4                                   | 2,000                               | 4,000                                      | 3                                   | 2,250                               | 27,160                                     | 1                                   | 500                                 | 500  | 6                                   | 5,500                               | 13,700                                     | -                                   | -                                   | 1,500                                      | -                                   | -                                   | 5,500                                      |
| Oct. 2017 | 2                                   | 1,000                               | 4,000                                      | 50                                  | 10,980                              | 35,507                                     | -                                   | -                                   | 500  | -                                   | -                                   | 12,700                                     | -                                   | -                                   | 1,500                                      | -                                   | -                                   | 5,500                                      |
| Nov. 2017 | -                                   | -                                   | 4,000                                      | 51                                  | 7,400                               | 42,907                                     | 1                                   | 500                                 | 1,000                                      | 4                                   | 1,750                               | 14,450                                     | 1                                   | 500                                 | 2,000                                      | -                                   | -                                   | 5,500                                      |
| Dec. 2017 | -                                   | -                                   | 4,000                                      | 7                                   | 2,000                               | 34,207                                     | 2                                   | 1,500                               | 2,500                                      | 3                                   | 1,500                               | 14,950                                     | -                                   | -                                   | 2,000                                      | -                                   | -                                   | 5,500                                      |
| Jan. 2018 | -                                   | -                                   | 4,000                                      | 12                                  | 3,750                               | 36,207                                     | -                                   | -                                   | 2,500                                      | -                                   | -                                   | 14,950                                     | -                                   | -                                   | 2,000                                      | 1                                   | 500                                 | 6,000                                      |

|           | MITSUBI & Co Ltd                    |                                     |  | Mitsui Chems Inc                    |                                     |  | Mitsui OSK Lines Ltd                |                                     |  | NEC Corp                            |                                     |  | Nippon Paper Inds CoLtd             |                                     |  | NIPPON STEEL SUMITOMO METAL CORP    |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                     |                                     |  | 20                                  | 8,830                               | 5,830                                      | 24                                  | 7,310                               | 6,310                                      |                                     |                                     |  | 21                                  | 8,190                               | 8,190                                      | 6                                   | 3,040                               | 3,040                                      |
| Year 2016 |                                     |                                     |  | 8                                   | 3,220                               | 7,650                                      | 25                                  | 7,430                               | 11,780                                     |                                     |                                     |  | 13                                  | 7,790                               | 14,850                                     | 3                                   | 3,500                               | 6,540                                      |
| Year 2017 | 4                                   | 2,790                               | 2,790                                      | 16                                  | 7,230                               | 11,840                                     | 95                                  | 40,150                              | 36,380                                     | 8                                   | 5,500                               | 4,250                                      | 33                                  | 21,170                              | 28,640                                     | 25                                  | 14,540                              | 20,080                                     |
| Year 2018 | -                                   | -                                   | 2,790                                      | 2                                   | 1,450                               | 11,990                                     | 8                                   | 4,500                               | 39,310                                     | -                                   | -                                   | 4,250                                      | 7                                   | 4,000                               | 30,140                                     | 1                                   | 500                                 | 20,080                                     |
| Jan. 2017 | -                                   | -                                   | -  | -                                   | -                                   | 7,650                                      | 2                                   | 500                                 | 12,280                                     | -                                   | -                                   | -  | 3                                   | 2,500                               | 17,350                                     | 1                                   | 500                                 | 7,040                                      |
| Feb. 2017 | -                                   | -                                   | -  | -                                   | -                                   | 7,650                                      | 5                                   | 1,750                               | 12,780                                     | -                                   | -                                   | 1,500                                      | 1                                   | 500                                 | 17,350                                     | -                                   | -                                   | 7,040                                      |
| Mar. 2017 | -                                   | -                                   | -  | -                                   | -                                   | 7,350                                      | 21                                  | 11,950                              | 24,280                                     | 1                                   | 1,250                               | 2,750                                      | 6                                   | 3,050                               | 19,900                                     | 2                                   | 1,000                               | 8,040                                      |
| Apr. 2017 | 1                                   | 240                                 | 240  | 2                                   | 1,000                               | 8,350                                      | 4                                   | 1,000                               | 25,280                                     | -                                   | -                                   | 2,750                                      | 3                                   | 2,350                               | 22,250                                     | 4                                   | 2,000                               | 10,040                                     |
| May. 2017 | -                                   | -                                   | 240  | -                                   | -                                   | 8,350                                      | 6                                   | 1,500                               | 23,680                                     | -                                   | -                                   | 2,750                                      | -                                   | 1,500                               | 23,250                                     | 2                                   | 1,000                               | 11,040                                     |
| Jun. 2017 | -                                   | -                                   | 240  | -                                   | -                                   | 8,850                                      | 15                                  | 4,100                               | 27,780                                     | -                                   | -                                   | 2,750                                      | 9                                   | 6,020                               | 29,270                                     | 7                                   | 5,730                               | 16,770                                     |
| Jul. 2017 | -                                   | -                                   | 240  | -                                   | -                                   | 8,850                                      | 6                                   | 2,000                               | 29,030                                     | -                                   | -                                   | 2,750                                      | -                                   | -                                   | 26,020                                     | 3                                   | 810                                 | 17,080                                     |
| Aug. 2017 | 1                                   | 1,000                               | 1,240                                      | -                                   | -                                   | 8,850                                      | 7                                   | 2,250                               | 28,380                                     | -                                   | -                                   | 2,750                                      | 1                                   | 500                                 | 26,520                                     | 3                                   | 1,500                               | 18,080                                     |
| Sep. 2017 | 2                                   | 1,550                               | 2,790                                      | 1                                   | 100                                 | 8,950                                      | 14                                  | 8,500                               | 36,280                                     | 2                                   | 1,250                               | 4,000                                      | 1                                   | 500                                 | 27,020                                     | -                                   | -                                   | 18,080                                     |
| Oct. 2017 | -                                   | -                                   | 2,790                                      | 4                                   | 630                                 | 9,340                                      | 5                                   | 1,850                               | 35,380                                     | 2                                   | 1,500                               | 4,250                                      | -                                   | -                                   | 23,890                                     | 3                                   | 2,000                               | 20,080                                     |
| Nov. 2017 | -                                   | -                                   | 2,790                                      | 3                                   | 2,500                               | 11,840                                     | 4                                   | 1,750                               | 37,130                                     | -                                   | -                                   | 4,250                                      | 1                                   | 1,000                               | 24,890                                     | -                                   | -                                   | 20,080                                     |
| Dec. 2017 | -                                   | -                                   | 2,790                                      | 5                                   | 2,500                               | 11,840                                     | 6                                   | 3,000                               | 36,380                                     | -                                   | -                                   | 4,250                                      | 7                                   | 3,750                               | 28,640                                     | -                                   | -                                   | 20,080                                     |
| Jan. 2018 | -                                   | -                                   | 2,790                                      | 2                                   | 1,450                               | 11,990                                     | 8                                   | 4,500                               | 39,310                                     | -                                   | -                                   | 4,250                                      | 7                                   | 4,000                               | 30,140                                     | 1                                   | 500                                 | 20,080                                     |

|           | NIPPON YUSEN KABUSHIKI KASHA        |                                     |  | Nissan Mtr Co Ltd                   |                                     |  | OBAYASHI Corp                       |                                     |  | Oj Hldgs Corp                       |                                     |  | ORIX Corp                           |                                     |  | Panasonic Corp                      |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                     |                                     |  | 9                                   | 2,530                               | 2,530                                      |                                     |                                     |  | 6                                   | 8,880                               | 1,880                                      |                                     |                                     |  | 8                                   | 4,890                               | 4,690                                      |
| Year 2016 |                                     |                                     |  | -                                   | -                                   | -  |                                     |                                     |  | 3                                   | 2,000                               | 3,380                                      |                                     |                                     |  | -                                   | -                                   | 4,690                                      |
| Year 2017 | 21                                  | 12,850                              | 8,850                                      | 13                                  | 9,700                               | 10,430                                     | -                                   | -                                   | -  | 3                                   | 1,500                               | 4,180                                      | 11                                  | 4,406                               | 4,000                                      | 8                                   | 5,800                               | 9,490                                      |
| Year 2018 | 2                                   | 1,000                               | 9,850                                      | 4                                   | 2,000                               | 11,430                                     | -                                   | -                                   | -  | 2                                   | 1,500                               | 5,680                                      | 3                                   | 1,500                               | 5,500                                      | 2                                   | 1,500                               | 10,490                                     |
| Jan. 2017 |                                     |                                     |  | -                                   | -                                   | 2,130                                      |                                     |                                     |  | 1                                   | 500                                 | 3,880                                      |                                     |                                     |  | -                                   | -                                   | 4,690                                      |
| Feb. 2017 | -                                   | -                                   | -  | 2                                   | 2,700                               | 4,830                                      | -                                   | -                                   | -  | -                                   | -                                   | 3,680                                      | 1                                   | 500                                 | 500  | 1                                   | 500                                 | 5,190                                      |
| Mar. 2017 | 6                                   | 4,500                               | 4,500                                      | 1                                   | 1,000                               | 5,330                                      | -                                   | -                                   | -  | -                                   | -                                   | 3,680                                      | 1                                   | 500                                 | 1,000                                      | -                                   | -                                   | 5,190                                      |
| Apr. 2017 | 6                                   | 3,500                               | 8,000                                      | -                                   | -                                   | 5,830                                      | -                                   | -                                   | -  | -                                   | -                                   | 3,680                                      | -                                   | -                                   | 1,000                                      | -                                   | -                                   | 5,190                                      |
| May. 2017 | -                                   | -                                   | 7,000                                      | -                                   | -                                   | 5,830                                      | -                                   | -                                   | -  | -                                   | -                                   | 3,680                                      | 2                                   | 500                                 | 1,500                                      | -                                   | -                                   | 5,190                                      |
| Jun. 2017 | 4                                   | 1,750                               | 8,750                                      | 4                                   | 3,000                               | 8,480                                      | -                                   | -                                   | -  | 1                                   | 500                                 | 4,180                                      | 2                                   | 1,000                               | 2,500                                      | 2                                   | 1,000                               | 5,190                                      |
| Jul. 2017 | -                                   | -                                   | 7,250                                      | 1                                   | 500                                 | 7,980                                      | -                                   | -                                   | -  | -                                   | -                                   | 4,180                                      | -                                   | -                                   | 2,500                                      | -                                   | -                                   | 5,690                                      |
| Aug. 2017 | 1                                   | 100                                 | 7,350                                      | -                                   | -                                   | 7,980                                      | -                                   | -                                   | -  | -                                   | -                                   | 4,180                                      | 3                                   | 906                                 | 3,000                                      | 3                                   | 3,300                               | 8,990                                      |
| Sep. 2017 | 2                                   | 2,000                               | 8,350                                      | -                                   | -                                   | 7,930                                      | -                                   | -                                   | -  | 1                                   | 500                                 | 4,680                                      | -                                   | -                                   | 3,000                                      | 1                                   | 500                                 | 8,990                                      |
| Oct. 2017 | 2                                   | 1,000                               | 8,850                                      | 2                                   | 1,000                               | 8,930                                      | -                                   | -                                   | -  | -                                   | -                                   | 4,180                                      | -                                   | -                                   | 3,000                                      | -                                   | -                                   | 8,990                                      |
| Nov. 2017 | -                                   | -                                   | 8,850                                      | 3                                   | 1,500                               | 10,430                                     | -                                   | -                                   | -  | -                                   | -                                   | 4,180                                      | 1                                   | 500                                 | 3,500                                      | 1                                   | 500                                 | 9,490                                      |
| Dec. 2017 | -                                   | -                                   | 8,850                                      | -                                   | -                                   | 10,430                                     | -                                   | -                                   | -  | -                                   | -                                   | 4,180                                      | 1                                   | 500                                 | 4,000                                      | -                                   | -                                   | 9,490                                      |
| Jan. 2018 | 2                                   | 1,000                               | 9,850                                      | 4                                   | 2,000                               | 11,430                                     | -                                   | -                                   | -  | 2                                   | 1,500                               | 5,680                                      | 3                                   | 1,500                               | 5,500                                      | 2                                   | 1,500                               | 10,490                                     |

|           | Ricoh Co Ltd                        |                                     |  | SHIMIZU Corp                        |                                     |  | SOFTBANK GROUP Corp                 |                                     |  | Sony Corp                           |                                     |  | SUMITOMO CHEMICAL Co Ltd            |                                     |  | SUMITOMO Corp                       |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  | 13                                  | 8,890                               | 8,890                                      |                                     |                                     |  |                                     |                                     |  |
| Year 2016 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  | 1                                   | 500                                 | 7,790                                      |                                     |                                     |  |                                     |                                     |  |
| Year 2017 | 18                                  | 10,180                              | 8,680                                      | 3                                   | 500                                 | 500  | 121                                 | 48,400                              | 43,450                                     | 20                                  | 15,750                              | 17,540                                     | 4                                   | 2,500                               | 2,500                                      | 5                                   | 2,500                               | 1,500                                      |
| Year 2018 | -                                   | -                                   | 8,680                                      | -                                   | -                                   | 500  | 30                                  | 14,050                              | 55,850                                     | 1                                   | 500                                 | 17,540                                     | -                                   | -                                   | 2,500                                      | 1                                   | 500                                 | 2,000                                      |
| Jan. 2017 |                                     |                                     |  | -                                   | -                                   | -  |                                     |                                     |  | -                                   | -                                   | 7,790                                      |                                     |                                     |  | -                                   | -                                   | -  |
| Feb. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 3                                   | 2,250                               | 2,250                                      | 3                                   | 3,500                               | 11,290                                     | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Mar. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 6                                   | 3,350                               | 5,600                                      | 1                                   | 500                                 | 11,790                                     | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Apr. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 2                                   | 500                                 | 6,100                                      | 1                                   | 500                                 | 12,290                                     | -                                   | -                                   | -  | -                                   | -                                   | -  |
| May. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 3                                   | 750                                 | 6,350                                      | -                                   | -                                   | 12,290                                     | -                                   | -                                   | -  | 1                                   | 500                                 | 500  |
| Jun. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 8                                   | 2,250                               | 8,600                                      | 2                                   | 1,000                               | 13,290                                     | -                                   | -                                   | -  | 2                                   | 1,000                               | 1,500                                      |
| Jul. 2017 | -                                   | -                                   | -  | -                                   | -                                   | -  | 6                                   | 1,500                               | 9,650                                      | -                                   | -                                   | 13,290                                     | -                                   | -                                   | -  | -                                   | -                                   | 1,000                                      |
| Aug. 2017 | -                                   | -                                   | -  | 3                                   | 500                                 | 500  | 6                                   | 1,600                               | 10,650                                     | -                                   | -                                   | 13,290                                     | 1                                   | 500                                 | 500  | -                                   | -                                   | 1,000                                      |
| Sep. 2017 | 8                                   | 5,000                               | 5,000                                      | -                                   | -                                   | 500  | 13                                  | 5,100                               | 15,750                                     | 11                                  | 9,250                               | 22,540                                     | -                                   | -                                   | 500  | 2                                   | 1,000                               | 2,000                                      |
| Oct. 2017 | 3                                   | 1,500                               | 5,000                                      | -                                   | -                                   | 500  | 10                                  | 6,000                               | 20,450                                     | -                                   | -                                   | 16,540                                     | 1                                   | 500                                 | 1,000                                      | -                                   | -                                   | 1,500                                      |
| Nov. 2017 | 2                                   | 1,000                               | 6,000                                      | -                                   | -                                   | 500  | 40                                  | 14,700                              | 35,150                                     | 2                                   | 1,000                               | 17,540                                     | 2                                   | 1,500                               | 2,500                                      | -                                   | -                                   | 1,500                                      |
| Dec. 2017 | 5                                   | 2,680                               | 8,680                                      | -                                   | -                                   | 500  | 24                                  | 10,400                              | 43,450                                     | -                                   | -                                   | 17,540                                     | -                                   | -                                   | 2,500                                      | -                                   | -                                   | 1,500                                      |
| Jan. 2018 | -                                   | -                                   | 8,680                                      | -                                   | -                                   | 500  | 30                                  | 14,050                              | 55,850                                     | 1                                   | 500                                 | 17,540                                     | -                                   | -                                   | 2,500                                      | 1                                   | 500                                 | 2,000                                      |

|           | SUMITOMO REALTY & DEVELOPMENT Co Ltd |                                     |  | TOKYO ELECTRIC POWER COMPANY HOLDINGS Inc |                                     |  | TOSHIBA Corp                        |                                     |  | TOYOTA MOTOR Corp                   |                                     |  | -                                   |                                     |  | -                                   |                                     |  |
|-----------|--------------------------------------|-------------------------------------|--|---|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
|           | Number of Assumption of Obligations  | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations       | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Open Interest of Assumption of Obligations |
|           | transaction                          | million yen                         | million yen                                | transaction                               | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                | transaction                         | million yen                         | million yen                                |
| Year 2015 |                                      |                                     |  |   |                                     |  | 32                                  | 15,260                              | 14,260                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2016 |                                      |                                     |  |   |                                     |  | 6                                   | 2,030                               | 14,460                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2017 | 15                                   | 9,450                               | 9,450                                      | 20  | 12,250                              | 9,000                                      | 143                                 | 27,465                              | 27,790                                     | 19                                  | 10,100                              | 9,600                                      |                                     |                                     |  |                                     |                                     |  |
| Year 2018 | 7                                    | 4,620                               | 13,070                                     | -   | -                                   | 9,000                                      | -                                   | -                                   | 27,790                                     | -                                   | -                                   | 9,600                                      |                                     |                                     |  |                                     |                                     |  |
| Jan. 2017 | -                                    | -                                   | -  | -   | -                                   | -  | 12                                  | 3,050                               | 17,510                                     |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Feb. 2017 | -                                    | -                                   | -  | -   | -                                   | -  | 17                                  | 3,570                               | 19,830                                     | -                                   | -                                   | -  |                                     |                                     |  |                                     |                                     |  |
| Mar. 2017 | 1                                    | 100                                 | 100  | 9   | 7,500                               | 7,500                                      | 36                                  | 4,775                               | 22,675                                     | -                                   | -                                   | -  |                                     |                                     |  |                                     |                                     |  |
| Apr. 2017 | 3                                    | 1,850                               | 1,950                                      | -   | -                                   | 7,500                                      | 21                                  | 3,370                               | 26,045                                     | 2                                   | 1,000                               | 1,000                                      |                                     |                                     |  |                                     |                                     |  |
| May. 2017 | -                                    | -                                   | 1,950                                      | 2   | 1,000                               | 8,000                                      | 11                                  | 1,900                               | 26,125                                     | -                                   | -                                   | 1,000                                      |                                     |                                     |  |                                     |                                     |  |
| Jun. 2017 | -                                    | -                                   | 1,950                                      | -   | -                                   | 8,000                                      | 10                                  | 1,700                               | 27,825                                     | -                                   | -                                   | 1,000                                      |                                     |                                     |  |                                     |                                     |  |
| Jul. 2017 | -                                    | -                                   | 1,950                                      | 1   | 500                                 | 8,500                                      | 4                                   | 500                                 | 27,425                                     | -                                   | -                                   | 1,100                                      |                                     |                                     |  |                                     |                                     |  |
| Aug. 2017 | -                                    | -                                   | 1,950                                      | -   | -                                   | 8,500                                      | 10                                  | 1,000                               | 27,995                                     | 5                                   | 2,500                               | 3,100                                      |                                     |                                     |  |                                     |                                     |  |
| Sep. 2017 | -                                    | -                                   | 1,950                                      | 5   | 2,000                               | 10,500                                     | 14                                  | 6,000                               | 32,295                                     | 4                                   | 3,250                               | 6,350                                      |                                     |                                     |  |                                     |                                     |  |
| Oct. 2017 | 4                                    | 4,000                               | 5,950                                      | 2   | 750                                 | 9,000                                      | 5                                   | 850                                 | 26,615                                     | 3                                   | 1,500                               | 7,850                                      |                                     |                                     |  |                                     |                                     |  |
| Nov. 2017 | -                                    | -                                   | 5,950                                      | 1   | 500                                 | 9,500                                      | 4                                   | 700                                 | 29,315                                     | 1                                   | 500                                 | 8,350                                      |                                     |                                     |  |                                     |                                     |  |
| Dec. 2017 | 7                                    | 3,500                               | 9,450                                      | -   | -                                   | 9,000                                      | -                                   | -                                   | 27,790                                     | 3                                   | 1,250                               | 9,600                                      |                                     |                                     |  |                                     |                                     |  |
| Jan. 2018 | 7                                    | 4,620                               | 13,070                                     | -   | -                                   | 9,000                                      | -                                   | -                                   | 27,790                                     | -                                   | -                                   | 9,600                                      |                                     |                                     |  |                                     |                                     |  |

**Number and Amount of Compression**

|           | Index            |                     |                | Single Name      |                     |                |
|-----------|------------------|---------------------|----------------|------------------|---------------------|----------------|
|           | Full Termination | Partial Termination | Compressed Amt | Full Termination | Partial Termination | Compressed Amt |
|           | transaction      | transaction         | million yen    | transaction      | transaction         | million yen    |
| Year 2016 | 515.5            | 40.5                | 743,250        | 37.5             | 14.5                | 10,910         |
| Year 2017 | 465.0            | 23.0                | 648,225        | 246.0            | 58.0                | 102,229        |
| Year 2018 | 11.0             | 2.5                 | 25,000         | 21.0             | 7.5                 | 10,770         |
| Jan. 2017 |                  |                     |                |                  |                     |                |
| Feb. 2017 | 26.0             | 3.5                 | 30,000         | 21.0             | 5.5                 | 7,600          |
| Mar. 2017 | 24.0             | 4.0                 | 37,000         | 10.0             | 5.0                 | 2,820          |
| Apr. 2017 |                  |                     |                |                  |                     |                |
| May. 2017 | 290.0            | 5.0                 | 428,350        | 34.0             | 9.0                 | 11,920         |
| Jun. 2017 |                  |                     |                |                  |                     |                |
| Jul. 2017 | 10.0             | 1.0                 | 12,500         | 23.5             | 10.0                | 13,200         |
| Aug. 2017 | 26.0             | 2.5                 | 12,000         | 27.5             | 6.0                 | 6,486          |
| Sep. 2017 |                  |                     |                |                  |                     |                |
| Oct. 2017 | 70.0             | 5.5                 | 102,250        | 76.0             | 14.0                | 43,903         |
| Nov. 2017 |                  |                     |                |                  |                     |                |
| Dec. 2017 | 19.0             | 1.5                 | 26,125         | 54.0             | 8.5                 | 16,300         |
| Jan. 2018 | 11.0             | 2.5                 | 25,000         | 21.0             | 7.5                 | 10,770         |

[Note]

- The amount of Assumption of Obligations is on a notional amount basis.
- All figures in this statistics are one-sided.
- These statistics can be diverted or quoted as long as the source is indicated. Please contact JSCC in advance for any reprinting etc. for commercial purposes.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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