

# STATISTICAL DATA (CDS)

## Number and Amount of Obligation Assumption <Total>

Updated: October 24, 2016

|           | 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 2012 | 125                                 | 140,200                             | 255,531                                    | 125                                 | 140,200                             | 255,531                                    |                                     |                                     |  |
| Year 2013 | 304                                 | 497,425                             | 744,456                                    | 304                                 | 497,425                             | 744,456                                    |                                     |                                     |  |
| Year 2014 | 316                                 | 465,050                             | 1,169,475                                  | 316                                 | 465,050                             | 1,169,475                                  |                                     |                                     |  |
| Year 2015 | 489                                 | 528,720                             | 1,416,164                                  | 306                                 | 443,370                             | 1,335,374                                  | 183                                 | 85,350                              | 80,790                                     |
| Year 2016 | 287                                 | 369,640                             | 1,074,470                                  | 223                                 | 343,550                             | 976,320                                    | 64                                  | 26,090                              | 98,150                                     |
| Sep. 2015 | 39                                  | 40,820                              | 1,360,555                                  | 33                                  | 38,000                              | 1,301,095                                  | 6                                   | 2,820                               | 59,460                                     |
| Oct. 2015 | 86                                  | 138,000                             | 1,477,555                                  | 75                                  | 132,000                             | 1,412,095                                  | 11                                  | 6,000                               | 65,460                                     |
| Nov. 2015 | 36                                  | 27,710                              | 1,476,265                                  | 18                                  | 20,000                              | 1,403,095                                  | 18                                  | 7,710                               | 73,170                                     |
| Dec. 2015 | 40                                  | 27,980                              | 1,416,164                                  | 16                                  | 18,000                              | 1,335,374                                  | 24                                  | 9,980                               | 80,790                                     |
| Jan. 2016 | 30                                  | 26,540                              | 1,437,704                                  | 21                                  | 22,000                              | 1,353,374                                  | 9                                   | 4,540                               | 84,330                                     |
| Feb. 2016 | 42                                  | 38,800                              | 1,476,504                                  | 32                                  | 35,000                              | 1,388,374                                  | 10                                  | 3,800                               | 88,130                                     |
| Mar. 2016 | 37                                  | 73,000                              | 1,464,504                                  | 30                                  | 69,000                              | 1,372,374                                  | 7                                   | 4,000                               | 92,130                                     |
| Apr. 2016 | 36                                  | 41,200                              | 1,392,704                                  | 30                                  | 39,000                              | 1,298,374                                  | 6                                   | 2,200                               | 94,330                                     |
| May. 2016 | 10                                  | 11,000                              | 1,231,464                                  | 10                                  | 11,000                              | 1,137,374                                  | 0                                   | 0                                   | 94,090                                     |
| Jun. 2016 | 40                                  | 65,750                              | 1,053,930                                  | 30                                  | 62,000                              | 959,270                                    | 10                                  | 3,750                               | 94,660                                     |
| Jul. 2016 | 47                                  | 46,300                              | 1,097,730                                  | 38                                  | 43,000                              | 1,001,270                                  | 9                                   | 3,300                               | 96,460                                     |
| Aug. 2016 | 20                                  | 14,500                              | 1,022,420                                  | 10                                  | 11,000                              | 924,770                                    | 10                                  | 3,500                               | 97,650                                     |
| Sep. 2016 | 25                                  | 52,550                              | 1,074,470                                  | 22                                  | 51,550                              | 976,320                                    | 3                                   | 1,000                               | 98,150                                     |

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|           | iTraox Japan Series26               |                                     |  | iTraox Japan Series25               |                                     |  | iTraox Japan Series24               |                                     |  | iTraox Japan Series23               |                                     |  | iTraox Japan Series22               |                                     |  | iTraox Japan Series21               |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
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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 2012 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2013 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2014 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2015 |                                     |                                     |  |                                     |                                     |  | 75                                  | 108,000                             | 94,000                                     | 170                                 | 241,000                             | 197,000                                    | 79                                  | 103,000                             | 99,000                                     | 146                                 | 211,500                             | 202,500                                    |
| Year 2016 | 6                                   | 12,000                              | 12,000                                     | 119                                 | 161,000                             | 121,000                                    | 85                                  | 128,500                             | 119,000                                    | 7                                   | 16,500                              | 104,500                                    | 1                                   | 1,000                               | 72,000                                     | 3                                   | 4,000                               | 191,000                                    |
| Sep. 2015 |                                     |                                     |  |                                     |                                     |  | -                                   | -                                   | -  | 33                                  | 38,000                              | 166,000                                    | -                                   | -                                   | 155,000                                    | -                                   | -                                   | 194,500                                    |
| Oct. 2015 |                                     |                                     |  |                                     |                                     |  | 48                                  | 77,000                              | 77,000                                     | 27                                  | 55,000                              | 214,000                                    | -                                   | -                                   | 151,000                                    | -                                   | -                                   | 194,500                                    |
| Nov. 2015 |                                     |                                     |  |                                     |                                     |  | 16                                  | 18,000                              | 93,000                                     | -                                   | -                                   | 211,000                                    | 2                                   | 2,000                               | 153,000                                    | -                                   | -                                   | 194,500                                    |
| Dec. 2015 |                                     |                                     |  |                                     |                                     |  | 11                                  | 13,000                              | 94,000                                     | 1                                   | 1,000                               | 197,000                                    | 1                                   | 1,000                               | 145,000                                    | -                                   | -                                   | 191,000                                    |
| Jan. 2016 |                                     |                                     |  |                                     |                                     |  | 19                                  | 19,000                              | 109,000                                    | -                                   | -                                   | 197,000                                    | -                                   | -                                   | 145,000                                    | -                                   | -                                   | 191,000                                    |
| Feb. 2016 |                                     |                                     |  |                                     |                                     |  | 32                                  | 35,000                              | 144,000                                    | -                                   | -                                   | 197,000                                    | -                                   | -                                   | 145,000                                    | -                                   | -                                   | 191,000                                    |
| Mar. 2016 |                                     |                                     |  | 5                                   | 22,000                              | 22,000                                     | 22                                  | 42,500                              | 186,500                                    | 3                                   | 4,500                               | 161,500                                    | -                                   | -                                   | 100,000                                    | -                                   | -                                   | 191,000                                    |
| Apr. 2016 |                                     |                                     |  | 27                                  | 32,000                              | 49,000                                     | 3                                   | 7,000                               | 110,500                                    | -                                   | -                                   | 148,500                                    | -                                   | -                                   | 88,000                                     | -                                   | -                                   | 191,000                                    |
| May. 2016 |                                     |                                     |  | 10                                  | 11,000                              | 57,000                                     | -                                   | -                                   | 109,500                                    | -                                   | -                                   | 131,500                                    | -                                   | -                                   | 71,000                                     | -                                   | -                                   | 159,000                                    |
| Jun. 2016 |                                     |                                     |  | 19                                  | 26,000                              | 76,000                                     | 7                                   | 21,000                              | 128,000                                    | 3                                   | 11,000                              | 115,000                                    | -                                   | -                                   | 71,000                                     | -                                   | -                                   | 135,000                                    |
| Jul. 2016 |                                     |                                     |  | 34                                  | 37,000                              | 112,000                                    | 2                                   | 4,000                               | 132,000                                    | 1                                   | 1,000                               | 116,000                                    | 1                                   | 1,000                               | 72,000                                     | -                                   | -                                   | 135,000                                    |
| Aug. 2016 |                                     | -                                   | -  | 10                                  | 11,000                              | 99,000                                     | -                                   | -                                   | 119,000                                    | -                                   | -                                   | 104,500                                    | -                                   | -                                   | 72,000                                     | -                                   | -                                   | 115,000                                    |
| Sep. 2016 | 6                                   | 12,000                              | 12,000                                     | 14                                  | 22,000                              | 121,000                                    | -                                   | -                                   | 119,000                                    | -                                   | -                                   | 104,500                                    | -                                   | -                                   | 72,000                                     | 1                                   | 6,750                               | 121,750                                    |

|           | iTraox Japan Series20               |                                     |  | iTraox Japan Series19               |                                     |  | iTraox Japan Series18               |                                     |  | iTraox Japan Series17               |                                     |  | iTraox Japan Series16               |                                     |  |
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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 2012 |                                     |                                     |  |                                     |                                     |  | 47                                  | 52,000                              | 52,000                                     | 60                                  | 63,000                              | 58,000                                     | 16                                  | 17,200                              | 51,000                                     |
| Year 2013 | 54                                  | 94,000                              | 93,000                                     | 132                                 | 204,000                             | 201,000                                    | 86                                  | 124,070                             | 175,070                                    | 20                                  | 35,400                              | 93,400                                     | 6                                   | 8,000                               | 59,000                                     |
| Year 2014 | 74                                  | 108,000                             | 188,000                                    | 5                                   | 8,500                               | 209,500                                    | 4                                   | 6,000                               | 181,070                                    | 4                                   | 3,800                               | 97,200                                     | 1                                   | 1,000                               | 60,000                                     |
| Year 2015 | -                                   | -                                   | 178,000                                    | 1                                   | 1,000                               | 188,500                                    | 3                                   | 4,000                               | 170,070                                    | 3                                   | 4,000                               | 83,200                                     | 1                                   | 1,000                               | 37,000                                     |
| Year 2016 | -                                   | -                                   | 95,000                                     | 1                                   | 10,800                              | 111,800                                    | -                                   | -                                   | 113,070                                    | -                                   | -                                   | 67,200                                     | 2                                   | 6,000                               | 39,000                                     |
| Sep. 2015 | -                                   | -                                   | 188,000                                    | -                                   | -                                   | 210,500                                    | -                                   | -                                   | 183,070                                    | -                                   | -                                   | 84,200                                     | -                                   | -                                   | 39,000                                     |
| Oct. 2015 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 210,500                                    | -                                   | -                                   | 183,070                                    | -                                   | -                                   | 84,200                                     | -                                   | -                                   | 39,000                                     |
| Nov. 2015 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 192,500                                    | -                                   | -                                   | 177,070                                    | -                                   | -                                   | 84,200                                     | -                                   | -                                   | 39,000                                     |
| Dec. 2015 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 188,500                                    | 2                                   | 2,000                               | 170,070                                    | 1                                   | 1,000                               | 83,200                                     | -                                   | -                                   | 37,000                                     |
| Jan. 2016 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 188,500                                    | -                                   | -                                   | 170,070                                    | -                                   | -                                   | 83,200                                     | 1                                   | 2,000                               | 39,000                                     |
| Feb. 2016 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 188,500                                    | -                                   | -                                   | 170,070                                    | -                                   | -                                   | 83,200                                     | -                                   | -                                   | 39,000                                     |
| Mar. 2016 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 188,500                                    | -                                   | -                                   | 170,070                                    | -                                   | -                                   | 83,200                                     | -                                   | -                                   | 39,000                                     |
| Apr. 2016 | -                                   | -                                   | 178,000                                    | -                                   | -                                   | 188,500                                    | -                                   | -                                   | 170,070                                    | -                                   | -                                   | 83,200                                     | -                                   | -                                   | 39,000                                     |
| May. 2016 | -                                   | -                                   | 108,000                                    | -                                   | -                                   | 171,500                                    | -                                   | -                                   | 163,070                                    | -                                   | -                                   | 75,200                                     | -                                   | -                                   | 39,000                                     |
| Jun. 2016 | -                                   | -                                   | 95,000                                     | -                                   | -                                   | 106,000                                    | -                                   | -                                   | 115,070                                    | -                                   | -                                   | 75,200                                     | 1                                   | 4,000                               | 43,000                                     |
| Jul. 2016 | -                                   | -                                   | 95,000                                     | -                                   | -                                   | 106,000                                    | -                                   | -                                   | 115,070                                    | -                                   | -                                   | 75,200                                     | -                                   | -                                   | 43,000                                     |
| Aug. 2016 | -                                   | -                                   | 95,000                                     | -                                   | -                                   | 101,000                                    | -                                   | -                                   | 113,070                                    | -                                   | -                                   | 67,200                                     | -                                   | -                                   | 39,000                                     |
| Sep. 2016 | -                                   | -                                   | 95,000                                     | 1                                   | 10,800                              | 111,800                                    | -                                   | -                                   | 113,070                                    | -                                   | -                                   | 67,200                                     | -                                   | -                                   | 39,000                                     |

(Reference) Series beyond the maturity date

|           | ITraxx Japan Series15               |                                     |  | ITraxx Japan Series14               |                                     |  | ITraxx Japan Series13               |                                     |  | ITraxx Japan Series12               |                                     |  | ITraxx Japan Series11               |                                     |  | ITraxx Japan Series10               |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
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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 2012 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2013 | 1                                   | 19,234                              | -  | 63,000                              | 3                                   | 3,000                                      | 1                                   | 5,000                               | 5,000                                      | -                                   | -                                   | -  | 1                                   | 1,000                               | 13,031                                     | -                                   | -                                   | 1,500                                      |
| Year 2014 | -                                   | -                                   | -  | 82,234                              | 2                                   | 9,721                                      | 1                                   | 2,000                               | 7,000                                      | -                                   | -                                   | -  | -                                   | -                                   | 14,031                                     | -                                   | -                                   | -  |
| Year 2015 | 1                                   | 370                                 | -  | 82,234                              | 2                                   | 7,500                                      | 1                                   | 15,750                              | 22,750                                     | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2016 | 1                                   | 1,000                               | -  | 51,604                              | 1                                   | 1,000                                      | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |

|           | ITraxx Japan Series9                |                                     |  | ITraxx Japan Series8                |                                     |  | ITraxx Japan Series7                |                                     |  | ITraxx Japan Series6                |                                     |  | -                                   |                                     |  | -                                   |                                     |  |
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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 2012 | -                                   | -                                   | -  | 2,000                               | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2013 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2014 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2015 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |
| Year 2016 | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  | -                                   | -                                   | -  |

<Single Name>

|           | Fujitsu Ltd                         |                                     |  | JFE Hldgs Inc                       |                                     |  | Kobe SII Ltd                        |                                     |  | Mitsui Chems Inc                    |                                     |  | Mitsui OSK Lines Ltd                |                                     |  | Nippon Paper Inds CoLtd             |                                     |  |
|-----------|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|-------------------------------------|-------------------------------------|--|
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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 2014 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2015 | 17                                  | 11,020                              | -  | 17                                  | 11,510                              | 10,150                                     | 10                                  | 4,000                               | 4,000                                      | 20                                  | 6,830                               | 5,830                                      | 24                                  | 7,310                               | 6,310                                      | 21                                  | 8,190                               | 8,190                                      |
| Year 2016 | -                                   | -                                   | -  | 14                                  | 7,290                               | 16,690                                     | 18                                  | 6,050                               | 9,060                                      | 8                                   | 3,220                               | 7,650                                      | 11                                  | 3,430                               | 8,710                                      | 9                                   | 5,070                               | 12,630                                     |
| Sep. 2015 | -                                   | -                                   | -  | -                                   | -                                   | 5,370                                      | -                                   | -                                   | 2,300                                      | 1                                   | 500                                 | 4,530                                      | 2                                   | 500                                 | 4,250                                      | 2                                   | 1,360                               | 3,890                                      |
| Oct. 2015 | -                                   | -                                   | -  | 3                                   | 3,640                               | 9,010                                      | 2                                   | 500                                 | 2,800                                      | -                                   | -                                   | 4,530                                      | 3                                   | 1,310                               | 5,560                                      | 3                                   | 550                                 | 4,440                                      |
| Nov. 2015 | 4                                   | 820                                 | -  | 3                                   | 1,000                               | 10,010                                     | 2                                   | 1,000                               | 3,800                                      | 1                                   | 300                                 | 4,830                                      | -                                   | -                                   | 5,560                                      | 4                                   | 3,250                               | 7,690                                      |
| Dec. 2015 | -                                   | -                                   | -  | 4                                   | 1,500                               | 10,150                                     | 1                                   | 200                                 | 4,000                                      | 2                                   | 1,000                               | 5,830                                      | -                                   | -                                   | 750  | 2                                   | 500                                 | 8,190                                      |
| Jan. 2016 | -                                   | -                                   | -  | 3                                   | 2,040                               | 12,190                                     | -                                   | -                                   | 4,000                                      | -                                   | -                                   | 5,830                                      | 2                                   | 930                                 | 7,240                                      | 4                                   | 1,570                               | 9,760                                      |
| Feb. 2016 | -                                   | -                                   | -  | 1                                   | 250                                 | 12,440                                     | -                                   | -                                   | 4,000                                      | 6                                   | 2,620                               | 8,450                                      | -                                   | -                                   | 7,240                                      | 1                                   | 500                                 | 10,260                                     |
| Mar. 2016 | -                                   | -                                   | -  | 4                                   | 2,000                               | 14,440                                     | -                                   | -                                   | 4,000                                      | 1                                   | 500                                 | 8,950                                      | -                                   | -                                   | 7,240                                      | 2                                   | 1,500                               | 11,760                                     |
| Apr. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 14,440                                     | 3                                   | 1,000                               | 5,000                                      | 1                                   | 100                                 | 9,050                                      | -                                   | -                                   | 7,240                                      | 1                                   | 1,000                               | 12,760                                     |
| May. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 14,440                                     | -                                   | -                                   | 4,760                                      | -                                   | -                                   | 9,050                                      | -                                   | -                                   | 7,240                                      | -                                   | -                                   | 12,760                                     |
| Jun. 2016 | -                                   | -                                   | -  | 2                                   | 1,000                               | 15,440                                     | 3                                   | 1,000                               | 5,510                                      | -                                   | -                                   | 9,050                                      | 4                                   | 1,250                               | 8,490                                      | 1                                   | 500                                 | 13,260                                     |
| Jul. 2016 | -                                   | -                                   | -  | 3                                   | 1,500                               | 16,190                                     | 5                                   | 1,550                               | 7,060                                      | -                                   | -                                   | 8,550                                      | 1                                   | 250                                 | 8,490                                      | -                                   | -                                   | 13,260                                     |
| Aug. 2016 | -                                   | -                                   | -  | 1                                   | 500                                 | 16,690                                     | 7                                   | 2,500                               | 9,560                                      | -                                   | -                                   | 7,650                                      | 2                                   | 500                                 | 8,210                                      | -                                   | -                                   | 12,630                                     |
| Sep. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 16,690                                     | -                                   | -                                   | 9,060                                      | -                                   | -                                   | 7,650                                      | 2                                   | 500                                 | 8,710                                      | -                                   | -                                   | 12,630                                     |

|           | NIPPON STEEL SUMITOMO METAL CORP    |                                     |  | Nissan Mtr Co Ltd                   |                                     |  | Oji Hldgs Corp                      |                                     |  | Panasonic Corp                      |                                     |  | Sony Corp                           |                                     |  | TOSHIBA 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 2014 |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |                                     |                                     |  |
| Year 2015 | 6                                   | 3,040                               | -  | 9                                   | 2,530                               | 2,530                                      | 6                                   | 1,880                               | 1,880                                      | 8                                   | 4,890                               | 4,690                                      | 13                                  | 8,890                               | 8,890                                      | 32                                  | 15,260                              | 14,260                                     |
| Year 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | 1                                   | 500                                 | 1,880                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 7,290                                      | 3                                   | 530                                 | 12,960                                     |
| Sep. 2015 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,880                                      | -                                   | -                                   | 3,850                                      | -                                   | -                                   | 8,890                                      | 1                                   | 460                                 | 9,730                                      |
| Oct. 2015 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,880                                      | -                                   | -                                   | 3,850                                      | -                                   | -                                   | 8,890                                      | -                                   | -                                   | 9,730                                      |
| Nov. 2015 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,880                                      | 2                                   | 840                                 | 4,690                                      | -                                   | -                                   | 8,890                                      | 2                                   | 500                                 | 10,230                                     |
| Dec. 2015 | 2                                   | 1,000                               | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,880                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 8,890                                      | 10                                  | 5,030                               | 14,260                                     |
| Jan. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 8,890                                      | -                                   | -                                   | 13,760                                     |
| Feb. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 8,890                                      | 2                                   | 430                                 | 14,190                                     |
| Mar. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 8,890                                      | -                                   | -                                   | 14,190                                     |
| Apr. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 8,890                                      | 1                                   | 100                                 | 14,290                                     |
| May. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 8,890                                      | -                                   | -                                   | 14,290                                     |
| Jun. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 7,290                                      | -                                   | -                                   | 12,960                                     |
| Jul. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 7,290                                      | -                                   | -                                   | 12,960                                     |
| Aug. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | -                                   | -                                   | 1,380                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 7,290                                      | -                                   | -                                   | 12,960                                     |
| Sep. 2016 | -                                   | -                                   | -  | -                                   | -                                   | 2,530                                      | 1                                   | 500                                 | 1,880                                      | -                                   | -                                   | 4,690                                      | -                                   | -                                   | 7,290                                      | -                                   | -                                   | 12,960                                     |

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 2015 | 152              | 24                  | 158,000        | 3                | 1                   | 3,000          |
| Year 2016 | 492.5            | 36.5                | 703,000        | 28               | 12                  | 8,910          |
| Oct. 2015 | 20               | 5                   | 20,000         | -                | -                   | -              |
| Nov. 2015 | 29               | 4                   | 26,000         | -                | -                   | -              |
| Dec. 2015 | 23               | 3                   | 26,000         | 3                | 1                   | 1,000          |
| Jan. 2016 | 4                | -                   | 4,000          | 1                | 1                   | 500            |
| Feb. 2016 | -                | -                   | -              | -                | -                   | -              |
| Mar. 2016 | 65               | 4                   | 85,000         | -                | -                   | -              |
| Apr. 2016 | 92.5             | 8                   | 107,000        | -                | -                   | -              |
| May. 2016 | 79               | 6                   | 116,000        | 0.5              | 0.5                 | 240            |
| Jun. 2016 | 120.5            | 7                   | 187,500        | 7                | 3.5                 | 3,180          |
| Jul. 2016 | -                | -                   | -              | -                | -                   | -              |
| Aug. 2016 | 48.5             | 5.5                 | 86,500         | 8.5              | 4                   | 2,310          |
| Sep. 2016 | -                | -                   | -              | -                | -                   | -              |
| Oct. 2016 | 83               | 6                   | 117,000        | 11               | 3                   | 2,680          |

[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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