

Eligible CDS Transaction

December 19, 2023

Japan Securities Clearing Corporation

1. Matters relating to Index CDS Transaction (Article 9 of Handling Procedures of CDS Business Rules) effective from December 20, 2023

All Clearing Contracts with the same terms and conditions, including the details set forth in the Business Rules and the following chart, are economically equivalent within JSCC and may be offset with each other within JSCC, such as in a Compression process, in accordance with the Business Rules.

Index Name	Effective Date	Scheduled Termination Date	Fixed Rate	Relevant Standard Terms Supplement
iTraxx Japan Series 31 Version 1	20-Mar-2019	20-Jun-2024	100bps	iTraxx Asia/Pacific Untranch Standard Terms Supplement
iTraxx Japan Series 32 Version 1	20-Sep-2019	20-Dec-2024	〃	〃
iTraxx Japan Series 33 Version 1	23-Mar-2020	20-Jun-2025	〃	〃
iTraxx Japan Series 34 Version 1	23-Sep-2020	20-Dec-2025	〃	〃
iTraxx Japan Series 35 Version 1	22-Mar-2021	20-Jun-2026	〃	〃
iTraxx Japan Series 36 Version 1	21-Sep-2021	20-Dec-2026	〃	〃
iTraxx Japan Series 37 Version 1	22-Mar-2022	20-Jun-2027	〃	〃
iTraxx Japan Series 38 Version 1	20-Sep-2022	20-Dec-2027	〃	〃
iTraxx Japan Series 39 Version 1	20-Mar-2023	20-Jun-2028	〃	〃
iTraxx Japan Series 40 Version 1	20-Sep-2023	20-Dec-2028	〃	〃

JSCC shall handle the Eligible CDS Transaction or Clearing Brokerage Original Transaction regardless of whether or not such Transaction was executed on any electronic trading platform, in a non-discriminatory manner, regardless of the method of affirmation or type of electronic trading platform.

Reference Translation

2. Matters relating to Single Name CDS Transaction (Article 9 and Article 10, Item 6 of Handling Procedures of CDS Business Rules) effective from March 14, 2023

Reference Entity	Scheduled Termination Date	Fixed Rate	Transaction Type
AEON CO., LTD.	Within 10 years and 3 months from the Clearing Day	100bps	Standard Japan Corporate*
ANA HOLDINGS INC.	〃	〃	〃
Central Japan Railway Company	〃	〃	〃
Chubu Electric Power Company, Incorporated	〃	〃	〃
Credit Saison Co., Ltd.	〃	〃	〃
East Japan Railway Company	〃	〃	〃
ENEOS Holdings, Inc.	〃	〃	〃
FUJITSU LIMITED	〃	〃	〃
Hankyu Hanshin Holdings, Inc.	〃	〃	〃
Hitachi, Ltd.	〃	〃	〃
HONDA MOTOR CO., LTD.	〃	〃	〃
ITOCHU Corporation	〃	〃	〃
JAPAN TOBACCO INC.	〃	〃	〃
JFE Holdings, Inc.	〃	〃	〃
KAJIMA CORPORATION	〃	〃	〃
Kawasaki Heavy Industries, Ltd.	〃	〃	〃
Kawasaki Kisen Kaisha, Ltd.	〃	〃	〃
Kintetsu Group Holdings Co., Ltd.	〃	〃	〃
Kobe Steel, Ltd.	〃	〃	〃
KOMATSU LTD.	〃	〃	〃
Kyushu Electric Power Company, Incorporated	〃	〃	〃
Marubeni Corporation	〃	〃	〃
Mazda Motor Corporation	〃	〃	〃
Mitsubishi Corporation	〃	〃	〃
Mitsubishi Estate Company, Limited	〃	〃	〃
Mitsubishi Heavy Industries, Ltd.	〃	〃	〃
MITSUI & CO., LTD.	〃	〃	〃
Mitsui Chemicals, Inc.	〃	〃	〃
Mitsui Fudosan Co., Ltd.	〃	〃	〃
Mitsui O.S.K. Lines, Ltd.	〃	〃	〃
NEC Corporation	〃	〃	〃

Reference Entity	Scheduled Termination Date	Fixed Rate	Transaction Type
Nippon Paper Industries Co.,Ltd.	//	//	//
Nippon Steel Corporation	//	//	//
NIPPON TELEGRAPH AND TELEPHONE CORPORATION	//	//	//
Nippon Yusen Kabushiki Kaisha	//	//	//
NISSAN MOTOR CO., LTD.	//	//	//
OBAYASHI CORPORATION	//	//	//
Oji Holdings Corporation	//	//	//
OLYMPUS CORPORATION	//	//	//
ORIX CORPORATION	//	//	//
Panasonic Holdings Corporation	//	//	//
Rakuten Group, Inc.	//	//	//
Renesas Electronics Corporation	//	//	//
RICOH COMPANY, LTD.	//	//	//
SHIMIZU CORPORATION	//	//	//
SoftBank Group Corp.	//	//	//
Sony Group Corporation	//	//	//
SUMITOMO CHEMICAL COMPANY, LIMITED	//	//	//
SUMITOMO CORPORATION	//	//	//
Sumitomo Realty & Development Co., Ltd.	//	//	//
TAISEI CORPORATION	//	//	//
Takeda Pharmaceutical Company Limited	//	//	//
The Kansai Electric Power Company, Incorporated	//	//	//
Tohoku Electric Power Company, Incorporated	//	//	//
Tokyo Electric Power Company Holdings, Incorporated	//	//	//
TOSHIBA CORPORATION	//	//	//
TOYOTA MOTOR CORPORATION	//	//	//
TOYOTA TSUSHO CORPORATION	//	//	//
West Japan Railway Company	//	//	//

* “Standard Japan Corporate” refers to the term that is defined in the Credit Derivatives Physical Settlement Matrix (Version 25 - March 5, 2018) published by the International Swaps and Derivatives Association, Inc. ("ISDA"), as amended.

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