

### 複雑な仕組債の組成に係る想定顧客属性

当社が組成する「店頭デリバティブ取引に類する複雑な仕組債」（以下、「当該仕組債」）に関しては、以下の属性を有する投資家を想定しております。

- 1) 当該仕組債の最大想定損失額を踏まえた損失を許容できること
- 2) 店頭デリバティブ取引に類するという商品性やリスクとリターンを理解できること
- 3) 参照指標の動向について見通しをもつことができること
- 4) 当該仕組債投資に適合する知識、経験、財産の状況及び投資目的を有すること
- 5) 期限前償還の無い限り満期償還が前提となることを理解していること

### Scope of prospected investors with respect to "Complex Structured Notes"

In structuring the notes falling into the scope of the "Complex Structured Notes featuring similar nature of an OTC derivative transaction (the "Structured Notes")" in the meaning of the JSDA Rules on Investment Solicitation and Client Management", and related Guidelines, we envisage the investors of the following qualifications (Envisaged Client Attributes).

The investors who are capable of;

- 1) tolerating the losses based on the maximum expected loss-amount of the Structured Notes,
- 2) understanding the nature of the product and risk/return profile which are similar to that of an OTC derivative transaction,
- 3) forming prospect over movements in the reference index,
- 4) holding knowledge, experience, financial condition, and investment objectives appropriate for investment in the Structured Notes, and
- 5) understanding that the structured notes are supposed to be held to maturity in principle, unless redeemed early subject to the note-terms