

STATISTICAL DATA (CDS)

Number and Amount of Obligation Assumption <Total>

Updated: March 13, 2017

	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 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	308	443,370	1,335,374	183	85,350	80,790
Year 2016	408	492,760	1,000,010	290	435,800	876,320	118	56,960	123,690
Year 2017	112	76,070	1,038,380	33	40,500	886,820	79	35,570	151,560
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	94,860
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
Oct. 2016	57	70,900	1,025,690	39	56,000	915,320	18	14,900	110,370
Nov. 2016	32	25,060	1,049,500	16	19,250	933,570	16	5,810	115,930
Dec. 2016	32	27,160	1,000,010	12	17,000	876,320	20	10,160	123,690
Jan. 2017	52	40,800	1,040,810	20	27,000	903,320	3	13,800	137,490
Feb. 2017	60	35,270	1,038,380	13	13,500	886,820	47	21,770	151,560

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	ITraxx Japan Series26			ITraxx Japan Series25			ITraxx Japan Series24			ITraxx Japan Series23			ITraxx Japan Series22			ITraxx Japan Series21		
	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 2013																		
Year 2014																		
Year 2015	43	63,250	48,000	146	199,000	91,000	75	108,000	94,000	170	241,000	197,000	48	79,000	145,000	3	4,000	191,000
Year 2016	30	37,500	58,500	1	1,000	90,000	87	130,500	102,000	8	17,500	104,500	1	1,000	72,000	1	6,750	103,750
Year 2017							2	2,000	103,000	-	-	104,500	-	-	72,000	-	-	103,750
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	78,000	3	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
Oct. 2016	16	24,000	27,000	20	29,000	91,000	2	2,000	105,000	1	1,000	105,500	-	-	72,000	-	-	103,750
Nov. 2016	13	16,250	42,250	3	3,000	94,000	-	-	105,000	-	-	105,500	-	-	72,000	-	-	103,750
Dec. 2016	8	11,000	48,000	4	6,000	91,000	-	-	102,000	-	-	104,500	-	-	72,000	-	-	103,750
Jan. 2017	19	26,000	74,000	1	1,000	92,000	-	-	102,000	-	-	104,500	-	-	72,000	-	-	103,750
Feb. 2017	11	11,500	58,500	-	-	90,000	2	2,000	103,000	-	-	104,500	-	-	72,000	-	-	103,750

	ITraxx Japan Series20			ITraxx Japan Series19			ITraxx Japan Series18			ITraxx Japan Series17			-		
	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
Year 2013	54	94,000	93,000	132	204,000	201,000	86	124,070	175,070	20	35,400	93,400			
Year 2014	74	108,000	188,000	5	8,500	209,500	4	6,000	181,070	4	3,800	97,200			
Year 2015	-	-	178,000	1	1,000	188,500	3	4,000	170,070	3	4,000	83,200			
Year 2016	-	-	77,000	1	10,800	109,800	-	-	111,070	-	-	57,200			
Year 2017	-	-	77,000	-	-	109,800	-	-	111,070	-	-	57,200			
Feb. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
Mar. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
Apr. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
May. 2016	-	-	108,000	-	-	171,500	-	-	163,070	-	-	75,200			
Jun. 2016	-	-	95,000	-	-	106,000	-	-	115,070	-	-	75,200			
Jul. 2016	-	-	95,000	-	-	105,000	-	-	115,070	-	-	75,200			
Aug. 2016	-	-	95,000	-	-	101,000	-	-	113,070	-	-	67,200			
Sep. 2016	-	-	95,000	1	10,800	111,800	-	-	113,070	-	-	67,200			
Oct. 2016	-	-	95,000	-	-	111,800	-	-	113,070	-	-	57,200			
Nov. 2016	-	-	95,000	-	-	111,800	-	-	113,070	-	-	57,200			
Dec. 2016	-	-	77,000	-	-	109,800	-	-	111,070	-	-	57,200			
Jan. 2017	-	-	77,000	-	-	109,800	-	-	111,070	-	-	57,200			
Feb. 2017	-	-	77,000	-	-	109,800	-	-	111,070	-	-	57,200			

(Reference) Series beyond the maturity date

	iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14			iTraxx Japan Series13			iTraxx Japan Series12			iTraxx Japan Series11		
	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 2013	6	8,000	59,000	1	19,234	82,234	3	9,721	19,721	1	2,000	7,000	-	-	-	1	1,000	14,031
Year 2014	1	1,000	60,000	-	-	82,234	2	7,500	27,221	-	15,750	22,750	-	-	-	-	-	-
Year 2015	1	1,000	37,000	1	370	51,604	1	1,000	-	-	-	-	-	-	-	-	-	-
Year 2016	2	-	-	-	-	1,000	-	-	-	-	-	-	-	-	-	-	-	-
Year 2017	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

	iTraxx Japan Series10			iTraxx Japan Series9			iTraxx Japan Series8			iTraxx Japan Series7			iTraxx Japan Series6			-		
	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 2013	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2016	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2017	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

<Single Name>

	AEON Co Ltd			ANA HOLDINGS Inc			Fujitsu Ltd			HITACHI Ltd			HONDA MOTOR Co Ltd			ITOCHU 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	-	-	-	-	-	-	17	11,020	11,020	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	2	2,000	13,020	-	-	-	-	-	-	-	-	-
Year 2016	-	-	-	-	-	-	1	1,000	14,020	1	500	500	-	-	-	1	500	500
Year 2017	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Feb. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Mar. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Apr. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
May 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Jun. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Jul. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Aug. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Sep. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Oct. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Nov. 2016	-	-	-	-	-	-	-	-	11,020	-	-	-	-	-	-	-	-	-
Dec. 2016	-	-	-	-	-	-	2	2,000	13,020	-	-	-	-	-	-	-	-	-
Jan. 2017	-	-	-	-	-	-	-	-	13,020	-	-	-	-	-	-	-	-	-
Feb. 2017	-	-	-	-	-	-	1	1,000	14,020	1	500	500	-	-	-	1	500	500

	JFE Hldgs Inc			KAWASAKI HEAVY INDUSTRIES Ltd			KAWASAKI KISEN KAISHA Ltd			KINTETSU GROUP HOLDINGS Co Ltd			Kobe Sti Ltd			MARUBENI 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	17	11,510	10,150	-	-	-	-	-	-	-	-	-	10	4,000	4,000	-	-	-
Year 2016	22	16,390	24,040	-	-	-	-	-	-	-	-	-	35	12,100	13,360	-	-	-
Year 2017	1	500	24,040	-	-	-	-	-	-	-	-	-	17	7,750	16,610	-	-	-
Feb. 2016	1	250	12,440	-	-	-	-	-	-	-	-	-	-	-	4,000	-	-	-
Mar. 2016	4	2,000	14,440	-	-	-	-	-	-	-	-	-	-	-	4,000	-	-	-
Apr. 2016	-	-	14,440	-	-	-	-	-	-	-	-	-	3	1,000	5,000	-	-	-
May 2016	-	-	14,440	-	-	-	-	-	-	-	-	-	-	-	4,760	-	-	-
Jun. 2016	2	1,000	15,440	-	-	-	-	-	-	-	-	-	3	1,000	5,510	-	-	-
Jul. 2016	3	1,500	16,190	-	-	-	-	-	-	-	-	-	5	1,550	7,060	-	-	-
Aug. 2016	1	500	16,690	-	-	-	-	-	-	-	-	-	7	2,500	9,560	-	-	-
Sep. 2016	-	-	16,690	-	-	-	-	-	-	-	-	-	-	-	9,060	-	-	-
Oct. 2016	6	8,350	23,540	-	-	-	-	-	-	-	-	-	5	1,300	10,110	-	-	-
Nov. 2016	1	250	23,790	-	-	-	-	-	-	-	-	-	7	2,750	12,610	-	-	-
Dec. 2016	1	500	24,040	-	-	-	-	-	-	-	-	-	5	2,000	13,360	-	-	-
Jan. 2017	1	500	24,540	-	-	-	-	-	-	-	-	-	12	6,250	19,610	-	-	-
Feb. 2017	-	-	24,040	-	-	-	-	-	-	-	-	-	5	1,500	16,610	-	-	-

	MITSUBISHI Corp			MITSUBISHI HEAVY INDUSTRIES Ltd			MITSUI & Co Ltd			Mitsui Chems Inc			Mitsui OSK Lines Ltd			NEC 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	-	-	-	-	-	-	-	-	-	20	6,830	5,830	24	7,310	6,310	-	-	-
Year 2016	-	-	-	-	-	-	-	-	-	8	3,220	7,650	25	7,430	11,780	-	-	-
Year 2017	-	-	-	4	2,000	2,000	-	-	-	-	-	7,650	7	2,250	12,780	3	1,500	1,500
Feb. 2016	-	-	-	-	-	-	-	-	-	6	2,620	8,450	-	-	7,240	-	-	-
Mar. 2016	-	-	-	-	-	-	-	-	-	1	500	8,950	-	-	7,240	-	-	-
Apr. 2016	-	-	-	-	-	-	-	-	-	1	100	9,050	-	-	7,240	-	-	-
May 2016	-	-	-	-	-	-	-	-	-	-	-	9,050	-	-	7,240	-	-	-
Jun. 2016	-	-	-	-	-	-	-	-	-	-	-	9,050	4	1,250	8,490	-	-	-
Jul. 2016	-	-	-	-	-	-	-	-	-	-	-	8,550	1	250	8,490	-	-	-
Aug. 2016	-	-	-	-	-	-	-	-	-	-	-	7,650	2	500	8,210	-	-	-
Sep. 2016	-	-	-	-	-	-	-	-	-	-	-	7,650	2	500	8,710	-	-	-
Oct. 2016	-	-	-	-	-	-	-	-	-	-	-	7,650	3	1,000	9,280	-	-	-
Nov. 2016	-	-	-	-	-	-	-	-	-	-	-	7,650	6	1,500	10,780	-	-	-
Dec. 2016	-	-	-	-	-	-	-	-	-	-	-	7,650	5	1,500	11,780	-	-	-
Jan. 2017	-	-	-	-	-	-	-	-	-	-	-	7,650	2	500	12,280	-	-	-
Feb. 2017	-	-	-	4	2,000	2,000	-	-	-	-	-	7,650	5	1,750	12,780	3	1,500	1,500

	Nippon Paper Inds Co.Ltd			NIPPON STEEL SUMITOMO METAL CORP			NIPPON YUSEN KABUSHIKI KAISHA			Nissan Mtr Co Ltd			OBAYASHI Corp			Oj Hldgs 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	21	8,190	8,190	6	3,040	3,040				9	2,530	2,530				6	1,880	1,880
Year 2016	13	7,790	14,850	3	3,500	6,540					-	2,130				3	2,000	3,380
Year 2017	3	2,500	17,350	1	500	7,040	-	-	-	2	2,700	4,830	-	-	-	1	500	3,680
Feb. 2016	1	500	10,280	-	-	3,040				-	-	2,530				-	-	1,380
Mar. 2016	2	1,500	11,760	-	-	3,040				-	-	2,530				-	-	1,380
Apr. 2016	1	1,000	12,760	-	-	3,040				-	-	2,530				-	-	1,380
May. 2016	-	-	12,760	-	-	3,040				-	-	2,530				-	-	1,380
Jun. 2016	1	500	13,260	-	-	3,040				-	-	2,530				-	-	1,380
Jul. 2016	-	-	13,260	-	-	3,040				-	-	2,530				-	-	1,380
Aug. 2016	-	-	12,630	-	-	3,040				-	-	2,530				-	-	1,380
Sep. 2016	-	-	12,630	-	-	3,040				-	-	2,530				1	500	1,880
Oct. 2016	-	-	12,130	2	3,000	6,040				-	-	2,530				1	1,000	2,880
Nov. 2016	2	1,310	13,440	-	-	6,040				-	-	2,530				-	-	2,880
Dec. 2016	2	1,410	14,850	1	500	6,540				-	-	2,130				1	500	3,380
Jan. 2017	3	2,500	17,350	1	500	7,040				-	-	2,130				1	500	3,880
Feb. 2017	-	-	17,350	-	-	7,040	-	-	-	2	2,700	4,830			-	-	-	3,680

	ORIX Corp			Panasonic Corp			SHIMIZU Corp			SOFTBANK GROUP Corp			Sony Corp			SUMITOMO CHEMICAL Co 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 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015				8	4,890	4,690							13	8,890	8,890			
Year 2016				-	-	4,690							1	500	7,790			
Year 2017	1	500	500	1	500	5,190	-	-	-	3	2,250	2,250	3	3,500	11,290	-	-	-
Feb. 2016				-	-	4,690							-	-	8,890			
Mar. 2016				-	-	4,690							-	-	8,890			
Apr. 2016				-	-	4,690							-	-	8,890			
May. 2016				-	-	4,690							-	-	8,890			
Jun. 2016				-	-	4,690							-	-	7,290			
Jul. 2016				-	-	4,690							-	-	7,290			
Aug. 2016				-	-	4,690							-	-	7,290			
Sep. 2016				-	-	4,690							-	-	7,290			
Oct. 2016				-	-	4,690							-	-	7,290			
Nov. 2016				-	-	4,690							-	-	7,290			
Dec. 2016				-	-	4,690								500	7,790			
Jan. 2017				-	-	4,690									7,790			
Feb. 2017	1	500	500	1	500	5,190	-	-	-	3	2,250	2,250	3	3,500	11,290	-	-	-

	SUMITOMO Corp			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 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015										32	15,260	14,260						
Year 2016										6	2,030	14,460						
Year 2017	-	-	-	-	-	-	-	-	-	29	6,620	19,830	-	-	-			
Feb. 2016										2	430	14,190						
Mar. 2016										-	-	14,190						
Apr. 2016										1	100	14,290						
May. 2016										-	-	14,290						
Jun. 2016										-	-	12,960						
Jul. 2016										-	-	12,960						
Aug. 2016										-	-	12,960						
Sep. 2016										-	-	12,960						
Oct. 2016										1	250	13,210						
Nov. 2016										-	-	13,210						
Dec. 2016										2	1,250	14,460						
Jan. 2017										12	3,050	17,510						
Feb. 2017	-	-	-	-	-	-	-	-	-	17	3,570	19,830	-	-	-			

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	1,000
Year 2016	518.5	40.5	743,250	37.5	14.5	10,910
Year 2017	50	7.5	67,000	31	10.5	10,420
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
Nov. 2016						
Dec. 2016	26	4	40,250	9.5	2.5	2,000
Jan. 2017						
Feb. 2017	26	3.5	30,000	21	5.5	7,600
Mar. 2017	24	4	37,000	10	5	2,820

[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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