STATISTICAL DATA (CDS)

Number and Amount of Obligation Assumption <Total>

		Total			Total (Index)		To	otal (Single Nam	e)
	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 Year 2014 Year 2015	304 316 489	497,425 465,050 528,720	1,169,475	316	497,425 465,050 443,370	1,169,475	183	- 85.350	80,79
Year 2016 Year 2017	408 271	492,760 177,545	1,000,010	290	445,370 435,800 70.000	876,320	118 219	56,960	123,69
Mar. 2016	37	73,000			69,000		7	4,000	.,
Apr. 2016 May. 2016	36 10	41,200 11,000	1,392,704	30	39,000 11,000	1,298,374	6	2,200	
Jun. 2016 Jul. 2016	40 47	65,750 46,300	1,053,930	30	62,000 43,000	959,270	10	3,750 3,300	94,66
Aug. 2016 Sep. 2016	20 25	14,500 52,550	1,022,420	10	11,000 51,550		10	3,500 1,000	97,65
Oct. 2016 Nov. 2016	57	70,900	1,025,690	39	56,000	915,320	18 16	14,900	110,37
Dec. 2016	32 32	25,060 27,160	1,000,010	12	19,250 17,000	933,570 876,320	20	5,810 10,160	123,69
Jan. 2017 Feb. 2017 Mar. 2017	52 60 159	40,800 35,270 101,475	1,038,380	13	27,000 13,500 29,500	886,820	32 47 140	13,800 21,770 71,975	151,5

<Index>

	iTr	axx Japan Serie	s27	iTi	axx Japan Series	:26	iTr	axx Japan Serie	25	iTi	axx Japan Series	s24	iTr	axx Japan Serie	s23	iTr	axx Japan Serie	s22
	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	5	9,000	9,000	43 41	63,250 52,000	48,000 63,000	146 4	199,000 7,000	91,000 95,000	75 87 2		102,000	170 8 -	241,000 17,500		79 48 1	103,000 79,000 1,000	145,000
Mar. 2016 Apr. 2016 May. 2016 Jul. 2016 Aug. 2016 Sep. 2016 Oct. 2016 Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017 Mar. 2017	5	9,000	9,000	6 16 13 8 19 11 11	12,000 24,000 16,250 11,000 26,000 11,500 14,500	12,000 27,000 42,250 48,000 74,000 58,500 63,000	5 27 10 19 34 10 14 20 3 4 1 1	22,000 32,000 11,000 26,000 11,000 22,000 29,000 3,000 6,000 1,000	22,000 49,000 57,000 76,000 112,000 99,000 121,000 94,000 91,000 92,000 95,000	- 7 2 - - 2	42,500 7,000 21,000 4,000 - - 2,000 - - 2,000	110,500 109,500 128,000 132,000 119,000 119,000	3 - - 3 1 - - - - - -	4,500 - 11,000 1,000 - - 1,000 - - - -	161,500 148,500 131,500 115,000 104,500 104,500 105,500 104,500 104,500 104,500 104,500	- - - - - - - - - - -	1,000	100,000 88,000 71,000 72,000 72,000 72,000 72,000 72,000 72,000 72,000 72,000 72,000 72,000

	iTra	axx Japan Series	s21	iTi	axx Japan Series	i20	iTi	axx Japan Serie	19	iTr	axx Japan Series	:18	iTı	axx Japan Series	s17
As	Number of Assumption of Obligations	Assumption of Obligations	Open Interest of Assumption of Obligations	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							124,070	175,070		35,400	
Year 2014	146	211,500			108,000		5	8,500			6,000			3,800	
Year 2015	3	4,000			-	178,000	1	1,000			4,000	170,070		4,000	
Year 2016	1	6,750			-	77,000	1	10,800			-	111,070		-	57,200
Year 2017	-	-	103,750	-	-	77,000	-	-	99,800	-	-	98,070	-	-	54,200
Mar. 2016 Apr. 2016 May. 2016 Jul. 2016 Jul. 2016 Sep. 2016 Oct. 2016 Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017	- - - - 11 - - -	6,750 	191,000 191,000 159,000 135,000 135,000 121,750 103,750 103,750 103,750 103,750 103,750	- - - - - - - -	-	178,000 178,000 108,000 95,000 95,000 95,000 95,000 95,000 77,000 77,000 77,000	- - - - 1 1 - -	10,800	188,500 188,500 171,500 106,000 101,000 111,800 111,800 109,800 109,800 99,800	- - - - - - - -	-	170,070 170,070 163,070 115,070 115,070 113,070 113,070 113,070 111,070 111,070 111,070 98,070	- - - - - - - -	-	83,200 83,200 75,200 75,200 67,200 67,200 57,200 57,200 57,200 57,200 57,200 54,200

Updated: April 5, 2017

(Reference) Series beyond the maturity date

	iTr	axx Japan Series	16	iTi	raxx Japan Serie	s15	iTi	axx Japan Serie	s14	iTi	raxx Japan Serie	s13	iTi	raxx Japan Serie	s12	iTi	axx Japan Serie	:11
	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		8,000 1,000 1,000 6,000	60,000	-	19,234 - 370 1,000	82,234 51,604	3 2 1 -	9,721 7,500 1,000	27,221		2,000 15,750				-	1 -	1,000	14,03
Year 2017	-	-	-	-	-	-	-	-	-	-		-	-		-	-	-	
	iTr	axx Japan Series	s10	iT	raxx Japan Serie	es9	iT	raxx Japan Serie	ıs8	п	raxx Japan Serie	es7	iT	raxx Japan Serie	ıs6		-	
	Number of Assumption of Obligations	axx Japan Series Amount of Assumption of Obligations	Open Interest of Assumption of Obligations	Number of Assumption of Obligations	raxx Japan Serie Amount of Assumption of Obligations	Open Interest of Assumption of Obligations	Number of Assumption of Obligations	raxx Japan Serie 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 o Assumption of Obligations
Year 2013	Number of Assumption of	Amount of Assumption of	Open Interest of Assumption of	Number of Assumption of	Amount of Assumption of	Open Interest of Assumption of	Number of Assumption of	Amount of Assumption of	Open Interest of Assumption of	Number of Assumption of	Amount of Assumption of	Open Interest of Assumption of	Number of Assumption of	Amount of Assumption of	Open Interest of Assumption of	Assumption of	Assumption of	Assumption of

<Single Name>

		AEON Co Ltd		А	NA HOLDINGS I	nc		Fujitsu Ltd			HITACHI Ltd		НО	NDA MOTOR C	o 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 Year 2018 Year 2016 Year 2016 Mar. 2016 Apr. 2016 Aug. 2016 Aug. 2016 Aug. 2016 Nov. 2016 Nov. 2016 Nov. 2016 Nov. 2016 Nov. 2016 Mar. 2017		-	-	-	-		- 177 2 1 1 - - - - - - - - - - - - - - - - -	11,020 2,000 1,000 	13,020 14,020 11,020 11,020 11,020 11,020 11,020 11,020 11,020 11,020 11,020 13,020 13,020		1,000 500 500	500	1	500	500	7 1 6	8,500 500 8,000	50

		JFE Hldgs Inc		KAWASAH	I HEAVY INDUS	STRIES Ltd	KAWA	SAKI KISEN KAI	SHA Ltd	KINTETSU	GROUP HOLDI	NGS Co Ltd	-	Kobe Stl Ltd			MARUBENI Cor	р
	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															
Year 2014	-	-	-										-	-	-			
Year 2015	17	11,510	10,150										10					
Year 2016	22	16,390	24,040										35					
Year 2017	2	1,000	24,040	2	1,500	1,500	15	5,100	5,100	2	1,000	1,000	23	13,550	22,410	6	4,600	4,600
Mar. 2016	4	2,000	14,440										-	-	4,000			
Apr. 2016	-	-	14,440										3	1,000				
May. 2016	-	-	14,440										-	-	4,760			
Jun. 2016	2	1,000	15,440										3	1,000				
Jul. 2016	3	1,500	16,190										5	1,550				
Aug. 2016	1	500	16,690										7	2,500				
Sep. 2016			16,690												9,060			
Oct. 2016	6	8,350	23,540										5	1,300				
Nov. 2016	1	250	23,790										7	2,750	12,610			
Dec. 2016		500	24,040										5	2,000			1	
Jan. 2017	1	500	24,540						l	l	l		12	6,250	19,610			
Feb. 2017		-	24,040	-	4 500	4 500				_	4 000	4 000	5	1,500	16,610	-	4.000	4.00
Mar. 2017	1	500	24,040	2	1,500	1,500	15	5,100	5,100	2	1,000	1,000	6	5,800	22,410	6	4,600	4,600

		MITSUBISHI Cor	р	MITSUBIS	HI HEAVY INDU	STRIES Ltd		MITSUI & Co Lt	i		Mitsui Chems Inc	c	М	itsui OSK Lines I	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									
Year 2014 Year 2015 Year 2016 Year 2017		1,000		12		6,000	-		-	20 8 -	6,830 3,220	5,830	24 25 28	7,310 7,430 14,200	11,780	4	2,750	2,750
Mar. 2016 Apr. 2016 May. 2016 Jun. 2016 Jul. 2016 Aug. 2016 Sep. 2016										1 1 - - - -	500 100 - - - -	9,050 9,050 9,050 8,550 7,650 7,650	- - 4 1 2 2	1,250 250 500 500	7,240 7,240 7,240 8,490 8,210 8,710			
Oct. 2016 Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017 Mar. 2017		1,000	1,000	4 8	2,000 4,000	2,000 6,000	-	:	-	- - - -	- - - -	7,650 7,650 7,650 7,650 7,650 7,350	3 6 5 2 5 21	1,000 1,500 1,500 500 1,750 11,950	9,280 10,780 11,780 12,280 12,780 24,280	3	1,500 1,250	

	Nipp	oon Paper Inds C	oLtd	NIPPON STE	EL SUMITOMO	METAL CORP	NIPPON Y	USEN KABUSH	IKI KAISHA		Nissan Mtr Co Lt	id		OBAYASHI Corp)		Oji 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															
Year 2014	-	-	-	-						-	-	-				-	-	-
Year 2015	21		8,190	6		3,040				9	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	9	5,550	19,900	3	1,500	8,040	6	4,500	4,500	3	3,700	5,830		-	-	1	500	3,680
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
Mar. 2017	6	3,050	19,900	2	1,000	8,040	6	4,500	4,500	1	1,000	5,830		-	-	-	-	3,680
											1							

		ORIX Corp			Panasonic Corp			SHIMIZU Corp		SOF	TBANK GROUP	Corp		Sony Corp		SUMIT	OMO CHEMICA	L 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 Year 2016 Year 2017	2	1,000	1,000	- 8 - 1	4,890 - 500	4,690 4,690 5,190		-		9	5,600	5,600	13 1 4	8,890 500 4,000	8,890 7,790 11,790	-	-	
Mar. 2016 Apr. 2016 May. 2016 Jun. 2016 Jul. 2016 Aug. 2016 Sep. 2016 Oct. 2016				- - - - - -	- - - - - -	4,690 4,690 4,690 4,690 4,690 4,690 4,690							- - - - - -	-	8,890 8,890 7,290 7,290 7,290 7,290 7,290			
Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017 Mar. 2017		500 500	500 1,000		500 -	4,690 4,690 4,690 5,190 5,190	-	-	-	3	2,250 3,350		1 - 3 1	3,500 500	7,290 7,790 7,790 11,290 11,790		-	-

	:	SUMITOMO Cor	р	SUMITOMO RE	ALTY & DEVELO	OPMENT Co Ltd	TOKYO ELECTRIC	POWER COMPA	NY HOLDINGS Inc		TOSHIBA Corp		TO	YOTA MOTOR (Corp		英語表記	
	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 Assumption Obligations
	transaction	million yen	million yen	transaction	million yen	million yen	transaction	million yen	million yer									
Year 2014 Year 2015 Year 2016 Year 2016 Apr. 2016 Apr. 2016 Jul. 2016 Jul. 2016 Sep. 2016 Oct. 2016 Nov. 2016 Dec. 2016	-	-	-	1	100	100	9	7,500	7,500	32 6	15,260 2,030	14,260 14,460 22,675 14,190 14,290 12,960 12,960 12,960 13,210 13,210	-	-	-			
Jan. 2017 Feb. 2017 Mar. 2017		-	-	- 1	100	100	9	7,500	7,500	12 17 35	3,050 3,570	17,510 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		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		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			2,820
Widi. 2011			07,000		Ĭ	2,020

- [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.

- [Contact]
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