

STATISTICAL DATA (CDS)

Number and Amount of Obligation Assumption <Total>

Updated: July 5, 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	183	85,350	80,790
Year 2015	489	528,720	1,416,164	306	443,370	1,335,374	118	56,960	123,690
Year 2016	408	492,760	1,000,010	290	435,800	876,320	436	204,005	304,045
Year 2017	582	409,105	835,915	146	205,100	531,870	-	-	-
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
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	32	13,800	137,490
Feb. 2017	60	35,270	1,038,380	13	13,500	886,820	47	21,770	151,560
Mar. 2017	159	101,475	1,099,175	19	29,500	879,320	140	71,975	219,855
Apr. 2017	112	91,460	1,190,635	39	61,500	940,820	73	29,960	249,815
May. 2017	62	46,750	797,115	23	33,100	545,570	36	13,650	251,545
Jun. 2017	137	93,350	835,915	32	40,500	531,870	105	52,850	304,045

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	iTraxx Japan Series27			iTraxx Japan Series26			iTraxx Japan Series25			iTraxx Japan Series24			iTraxx Japan Series23			iTraxx Japan Series22		
	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	78	111,750	89,650	43	63,250	48,000	146	199,000	91,000	87	108,000	94,000	170	241,000	197,000	48	79,000	145,000
Jun. 2016				57	77,850	34,600	5	10,000	60,000	5	5,000	56,000	-	-	67,500	-	-	40,000
Jul. 2016							19	26,000	76,000	7	21,000	128,000	3	11,000	115,000	-	-	71,000
Aug. 2016							34	37,000	112,000	2	4,000	132,000	1	1,000	116,000	1	1,000	72,000
Sep. 2016				6	12,000	12,000	10	11,000	99,000	-	-	119,000	-	-	104,500	-	-	72,000
Oct. 2016				16	24,000	27,000	14	22,000	121,000	-	-	119,000	-	-	104,500	-	-	72,000
Nov. 2016				13	16,250	42,250	20	29,000	91,000	2	2,000	105,000	-	1,000	105,500	-	-	72,000
Dec. 2016				8	11,000	48,000	3	3,000	94,000	-	-	105,000	-	-	105,500	-	-	72,000
Jan. 2017				19	26,000	74,000	4	6,000	91,000	-	-	102,000	-	-	104,500	-	-	72,000
Feb. 2017				11	11,500	58,500	1	1,000	92,000	-	-	102,000	-	-	104,500	-	-	72,000
Mar. 2017	5	9,000	9,000	11	14,500	63,000	2	2,000	103,000	2	2,000	103,000	-	-	104,500	-	-	72,000
Apr. 2017	27	40,650	49,650	11	14,500	63,000	3	6,000	95,000	-	-	103,000	-	-	104,500	-	-	72,000
May. 2017	18	25,100	52,650	12	20,850	83,850	-	-	85,000	-	-	103,000	-	-	104,500	-	-	72,000
Jun. 2017	28	37,000	89,650	3	3,000	34,600	1	3,000	60,000	3	3,000	56,000	-	-	67,500	-	-	40,000

	iTraxx Japan Series21			iTraxx Japan Series20			iTraxx Japan Series19			iTraxx Japan Series18			-		
	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															
Year 2014	146	211,500	202,500	54	94,000	93,000	132	204,000	201,000	86	124,070	175,070			
Year 2015	3	4,000	191,000	74	108,000	188,000	5	8,500	209,500	4	6,000	181,070			
Year 2016	1	6,750	103,750	-	-	178,000	1	1,000	188,500	3	4,000	170,070			
Year 2017	1	500	54,250	-	-	77,000	1	10,800	109,800	-	-	111,070			
Jun. 2016				-	-	22,000	-	-	52,800	-	-	55,070			
Jul. 2016				-	-	-	-	-	-	-	-	-			
Aug. 2016				-	-	95,000	-	-	106,000	-	-	115,070			
Sep. 2016	1	6,750	121,750	-	-	95,000	-	-	106,000	-	-	115,070			
Oct. 2016				-	-	95,000	1	10,800	111,800	-	-	113,070			
Nov. 2016				-	-	95,000	-	-	111,800	-	-	113,070			
Dec. 2016				-	-	103,750	-	-	111,800	-	-	113,070			
Jan. 2017				-	-	103,750	-	-	109,800	-	-	111,070			
Feb. 2017				-	-	77,000	-	-	109,800	-	-	111,070			
Mar. 2017				-	-	77,000	-	-	109,800	-	-	111,070			
Apr. 2017				-	-	77,000	-	-	99,800	-	-	98,070			
May. 2017				-	-	77,000	-	-	99,800	-	-	98,070			
Jun. 2017	1	500	54,250	-	-	77,000	-	-	99,800	-	-	98,070			

[illegible]

<Single Name>

	JFE Hldgs Inc.			KAWASAKI HEAVY INDUSTRIES Ltd			KAWASAKI KISEN KAISHA Ltd			KINTETSU GROUP HOLDINGS Co Ltd			Kobe Stl 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	15	9,700	32,240	3	2,000	2,000	21	6,850	6,850	3	1,500	1,500	39	19,300	25,160	10	6,200	5,700
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	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	-	-	-
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
Apr. 2017	7	5,700	29,740	-	-	1,500	-	5,100	5,100	1	500	1,500	8	2,450	24,860	3	1,500	6,100
May. 2017	2	1,000	30,240	-	-	1,500	-	5,600	5,600	-	-	1,500	1	500	22,360	-	-	5,600
Jun. 2017	4	2,000	32,240	1	500	2,000	5	1,250	6,850	-	-	1,500	7	2,800	25,160	1	100	5,700

	MITSUBISHI Corp			MITSUBISHI HEAVY INDUSTRIES Ltd			MITSUI & Co Ltd			Mitsui Chem 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	2	1,000	1,000	13	6,500	6,000	1	240	240	9	1,500	8,850	53	20,800	27,780	4	2,750	2,750
Jun. 2016										-	-	9,050	4	1,250	8,490			
Jul. 2016										-	-	8,550	1	250	8,490			
Aug. 2016										-	-	7,650	500	2	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				4	2,000	2,000	-	-	-	-	-	7,650	500	12,280	21	1,500	1,500	
Feb. 2017										-	-	7,650	5	1,750	12,780	3	1,500	1,500
Mar. 2017	2	1,000	1,000	8	4,000	6,000	-	-	-	-	-	7,350	21	11,950	24,280	1	1,250	2,750
Apr. 2017				-		6,000	1	240	240	2	1,000	8,350	4	1,000	25,280	-	-	2,750
May. 2017				1	500		-	-	240	-	-	8,350	6	1,500	23,680	-	-	2,750
Jun. 2017				-		6,000	-	-	240	1	500	8,850	15	4,100	27,780	-	-	2,750

	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	23	15,420	29,270	16	10,230	16,770	16	9,750	8,750	7	6,700	8,480	-	-	-	2	1,000	4,180
Jun. 2016	1	500	13,280	-	-	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	3,680
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
Apr. 2017	3	2,350	22,250	4	2,000	10,040	6	3,500	8,000	-	-	5,830	-	-	-	-	-	3,680
May. 2017	2	1,500	23,250	2	1,000	11,040	-	-	7,000	-	-	5,830	-	-	-	-	-	3,680
Jun. 2017	9	6,020	29,270	7	5,730	16,770	4	1,750	8,750	4	3,000	8,480	-	-	-	1	500	4,180

	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	6	2,500	2,500	3	1,500	6,190	-	-	-	22	9,100	8,600	7	5,500	13,290	-	-	-
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	-	-	-	-	-	-	1	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	-	-	-
Mar. 2017	1	500	1,000	-	-	5,190	-	-	-	6	3,350	5,600	1	500	11,790	-	-	-
Apr. 2017	-	-	1,000	-	-	5,190	-	-	-	2	900	6,100	1	500	12,290	-	-	-
May. 2017	2	500	1,500	-	-	5,190	-	-	-	3	750	6,350	-	-	12,290	-	-	-
Jun. 2017	2	1,000	2,500	2	1,000	6,190	-	-	-	8	2,250	8,600	2	1,000	13,290	-	-	-

	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
	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	3	1,500	1,500	4	1,950	1,950	11	8,500	8,000	106	18,365	27,825	2	1,000	1,000
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	3,060	17,510	-	-	-
Feb. 2017	-	-	-	-	-	-	-	-	-	17	3,570	19,830	-	-	-
Mar. 2017	-	-	-	1	100	100	9	7,500	7,500	35	4,775	22,675	-	-	-
Apr. 2017	-	-	-	3	1,850	1,950	-	-	7,500	21	3,370	26,045	2	1,000	1,000
May. 2017	1	500	500	-	-	1,950	2	1,000	8,000	11	1,900	26,125	-	-	1,000
Jun. 2017	2	1,000	1,500	-	-	1,950	-	-	8,000	10	1,700	27,825	-	-	1,000

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	340	12.5	495,350	65	19.5	22,340
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
Apr. 2017	-	-	-	-	-	-
May. 2017	290	5	428,350	34	9	11,920
Jun. 2017	-	-	-	-	-	-

[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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