

Updated: September 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			
Year 2015	489	528,720	1,416,164	306	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	717	1,488,821	871,445	177	242,600	544,870	540	246,221	326,575
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	1,049,000	16	19,250	933,570	16	5,810	115,580
Dec. 2016	32	27,160	1,000,010	12	17,000	876,320	10	16,600	123,690
Jan. 2017	52	40,800	1,040,810	20	25,000	903,320	32	13,800	137,490
Feb. 2017	60	35,270	1,038,380	13	13,500	886,620	47	21,770	151,560
Mar. 2017	159	101,475	1,098,175	19	29,500	879,320	140	71,975	219,855
Apr. 2017	12	81,460	1,190,635	33	61,500	924,770	29	29,960	249,870
May. 2017	62	46,750	797,115	23	33,100	545,570	39	13,650	251,545
Jun. 2017	137	93,350	835,915	32	40,050	531,870	105	52,850	304,045
Jul. 2017	55	32,560	842,775	14	18,000	537,370	41	14,560	305,405
Aug. 2017	80	47,156	871,445	17	19,500	544,870	63	27,656	326,575

	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																79	103,000	99,000
Year 2015																48	79,000	145,000
Year 2016				43	63,250	48,000	146	8	199,000	91,000	87	130,500	102,000	1	17,500	104,500	1	1,000
Year 2017	103	143,750	99,650	58	78,850	33,600	8	12,500	62,500	6	6,000	57,000	1	1,000	68,500	-	-	40,000
Aug. 2016							10	11,000	99,000	-	-	119,000	-	-	104,500	-	-	72,000
Sep. 2016				6	12,000	12,000	14	22,000	121,000	-	-	119,000	-	-	104,500	-	-	72,000
Oct. 2016				16	24,000	27,000	20	29,000	91,000	-	-	105,000	1	1,000	105,500	-	-	72,000
Nov. 2016				13	16,250	42,250	3	3,000	94,000	2	2,000	105,000	-	-	105,500	-	-	72,000
Dec. 2016				8	11,000	48,000	4	6,000	91,000	-	-	102,000	-	-	104,500	-	-	72,000
Jan. 2017				19	26,000	74,000	1	1,000	92,000	-	-	102,000	-	-	104,500	-	-	72,000
Feb. 2017				11	11,500	58,500	-	-	90,000	-	-	103,000	-	-	104,500	-	-	72,000
Mar. 2017	5	3,000	9,000	11	14,500	63,000	3	6,000	95,000	2	2,000	103,000	-	-	104,500	-	-	72,000
Apr. 2017	27	40,650	49,650	12	20,850	63,850	-	-	95,000	-	-	103,000	-	-	104,500	-	-	72,000
May. 2017	18	25,100	52,650	1	2,000	31,600	1	3,000	60,000	3	3,000	56,000	-	-	67,500	-	-	40,000
Jun. 2017	28	37,000	89,650	3	3,000	34,600	-	-	60,000	-	-	56,000	-	-	67,500	-	-	40,000
Jul. 2017	10	14,000	93,650	1	1,000	33,600	1	1,000	61,000	1	1,000	57,000	1	1,000	68,500	-	-	40,000
Aug. 2017	15	18,000	99,650	-	-	33,600	2	1,500	62,500	-	-	57,000	-	-	68,500	-	-	40,000

	ITraxx Japan Series21			ITraxx Japan Series20			ITraxx Japan Series19			ITraxx Japan Series18			-		
	Number of Assumption of Obligations	Amount 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	181,000			
Year 2016	1	6,750	103,750	-	-	178,000	1	1,000	188,500	3	4,000	170,070			
Year 2017	-	500	53,750	-	-	77,000	-	10,800	109,800	-	-	111,070			
	-	-	-	-	-	22,000	-	-	52,800	-	-	55,070			
Aug. 2016	-	-	115,000	-	-	95,000	-	-	101,000	-	-	113,070			
Sep. 2016	1	6,750	121,750	-	-	95,000	1	10,800	111,800	-	-	113,070			
Oct. 2016	-	-	103,750	-	-	95,000	-	-	111,800	-	-	113,070			
Nov. 2016	-	-	103,750	-	-	95,000	-	-	111,800	-	-	113,070			
Dec. 2016	-	-	103,750	-	-	77,000	-	-	109,800	-	-	111,070			
Jan. 2017	-	-	103,750	-	-	77,000	-	-	109,800	-	-	111,070			
Feb. 2017	-	-	103,750	-	-	77,000	-	-	109,800	-	-	111,070			
Mar. 2017	-	-	103,750	-	-	77,000	-	-	99,800	-	-	98,070			
Apr. 2017	-	-	103,750	-	-	77,000	-	-	99,800	-	-	98,070			
May. 2017	-	-	53,750	-	-	22,000	-	-	52,800	-	-	55,070			
Jun. 2017	1	500	54,250	-	-	22,000	-	-	52,800	-	-	55,070			
Jul. 2017	-	-	53,750	-	-	22,000	-	-	52,800	-	-	55,070			
Aug. 2017	-	-	53,750	-	-	22,000	-	-	52,800	-	-	55,070			

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<Single Name>

	AEON Co Ltd			ANA HOLDINGS Inc			Fujitsu Ltd			Hankyu Hanshin Hldgs Inc			HITACHI Ltd			HONDA MOTOR 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							17	11,020	11,020									
Year 2016							2	2,000	13,020									
Year 2017	14	12,500	10,000	5	2,500	2,500	2	1,500	14,520	-	-	-	7	3,500	3,500	7	5,800	5,800
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	-	-	-
Mar. 2017	-	-	-	-	-	-	-	-	14,020				1	500	1,000	1	500	500
Apr. 2017	1	500	500	3	1,500	1,500	-	-	14,020				-	-	1,000	-	-	500
May. 2017	-	-	500	-	-	1,500	-	-	14,020				2	1,000	2,000	-	-	500
Jun. 2017	11	11,000	11,500	1	500	2,000	-	-	14,020				1	500	2,500	3	3,000	3,500
Jul. 2017	1	500	9,500	-	-	2,000	1	500	14,520				-	-	2,500	3	2,300	5,800
Aug. 2017	1	500	10,000	1	500	2,500	-	-	14,520	-	-	-	2	1,000	3,500	-	-	5,800

	ITOCHU Corp			Japan Tob Inc			JFE Hldgs Inc			Kajima Corp			KAWASAKI HEAVY INDUSTRIES Ltd			KAWASAKI KISEN KAISHA 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							17	11,510	10,150									
Year 2016							22	16,390	24,040									
Year 2017	16	12,650	12,650	-	-	-	26	15,900	37,440	-	-	-	7	4,000	4,000	28	9,750	9,250
Aug. 2016							1	500	16,690									
Sep. 2016							-	-	16,690									
Oct. 2016							6	8,350	23,540									
Nov. 2016							1	250	23,790									
Dec. 2016							1	500	24,040									
Jan. 2017							1	500	24,540									
Feb. 2017	1	500	500				-	-	24,040				2	-	-	-	-	-
Mar. 2017	6	8,000	8,500				1	500	24,040				2	1,500	1,500	15	5,100	5,100
Apr. 2017	1	500	9,000				7	5,700	29,740				-	-	1,500	-	-	5,100
May. 2017	3	1,500	10,500				2	1,000	30,240				-	-	1,500	1	500	5,600
Jun. 2017	4	1,650	12,150				4	2,000	32,240				1	500	2,000	5	1,250	6,850
Jul. 2017	1	-	12,150				4	1,200	33,440				1	500	2,500	5	2,400	8,750
Aug. 2017	1	500	12,650	-	-	-	7	5,000	37,440	-	-	-	3	1,500	4,000	1	500	9,250

	KINTETSU GROUP HOLDINGS Co Ltd			Kobe Stil Ltd			Komatsu Ltd			MARUBENI Corp			MITSUBISHI Corp			MITSUBISHI HEAVY INDUSTRIES Ltd		
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	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				10	4,000	4,000												
Year 2016				35	12,100	13,360												
Year 2017	4	2,000	2,000	40	19,500	24,910	-	-	-	13	8,700	8,200	3	1,500	1,500	13	6,500	5,500
Aug. 2016				7	2,500	9,560												
Sep. 2016				-	-	9,060												
Oct. 2016				5	1,300	10,110												
Nov. 2016				7	2,750	12,610												
Dec. 2016				5	2,000	13,360												
Jan. 2017				12	6,250	19,610												
Feb. 2017	-	-	-	5	1,500	16,610				-	-	-	-	-	-	4	2,000	2,000
Mar. 2017	2	1,000	1,000	6	5,800	22,410				6	4,600	4,600	2	1,000	1,000	8	4,000	6,000
Apr. 2017	1	500	1,500	8	2,450	24,860				3	1,500	6,100	-	-	1,000	-	-	6,000
May. 2017	-	-	1,500	1	500	22,360				-	-	5,600	-	-	1,000	1	500	6,000
Jun. 2017	-	-	1,500	7	2,800	25,160				1	100	5,700	-	-	1,000	-	-	6,000
Jul. 2017	1	500	2,000	1	200	25,160				1	500	6,200	-	-	1,000	-	-	5,500
Aug. 2017	-	-	2,000	-	-	24,910	-	-	-	2	2,000	8,200	1	500	1,500	-	-	5,500

	MITSUI & Co Ltd			Mitsui Chems Inc			Mitsui OSK Lines Ltd			NEC Corp			Nippon Paper Inds CoLtd			NIPPON STEEL SUMITOMO METAL 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				21	8,190	8,190	6	3,040	3,040
Year 2016				8	3,220	7,650	25	7,430	11,780				13	7,790	14,850	3	3,500	6,540
Year 2017	2	1,240	1,240	3	1,500	8,850	66	25,050	28,380	4	2,750	2,750	24	15,920	26,520	22	12,540	18,080
Aug. 2016				-	-	7,650			8,210				-	-	12,630	-	-	3,040
Sep. 2016				-	-	7,650	2	500	8,710				-	-	12,630	-	-	3,040
Oct. 2016				-	-	7,650	3	1,000	9,280				-	-	12,130	2	3,000	6,040
Nov. 2016				-	-	7,650	6	1,500	10,780				2	1,310	13,440	-	-	6,040
Dec. 2016				-	-	7,650	5	1,500	11,780				2	1,410	14,850	1	500	6,540
Jan. 2017				-	-	7,650	2	500	12,280				3	2,500	17,350	1	500	7,040
Feb. 2017	-	-	-	-	-	7,650	5	1,750	12,780	3	1,500	1,500	-	-	17,350	-	-	7,040
Mar. 2017				-	-	7,350	21	11,950	24,280	1	1,250	2,750	6	3,050	19,900	2	1,000	8,040
Apr. 2017	1	240	240	2	1,000	8,350	4	1,000	25,280	-	-	2,750	3	2,350	22,250	4	2,000	10,040
May. 2017	-	-	240	-	-	8,350	6	1,500	23,680	-	-	2,750	2	1,500	23,250	2	1,000	11,040
Jun. 2017	-	-	240	1	500	8,850	15	4,100	27,780	-	-	2,750	9	6,020	29,270	7	5,730	16,770
Jul. 2017	-	-	240	-	-	8,850	6	2,000	29,030	-	-	2,750	-	-	26,020	3	810	17,080
Aug. 2017	1	1,000	1,240	-	-	8,850	7	2,250	28,380	-	-	2,750	1	500	26,520	3	1,500	18,080

	NIPPON YUSEN KABUSHIKI KAISHA			Nissan Mtr Co Ltd			OBAYASHI Corp			Oji Hldgs Corp			ORIX Corp			Panasonic Corp		
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	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	17	9,850	7,350	8	7,200	7,980	-	-	-	2	1,000	4,180	9	3,406	3,000	6	4,800	8,990
Aug. 2016				-	-	2,530				-	-	1,380				-	-	4,690
Sep. 2016				-	-	2,530				1	500	1,880				-	-	4,690
Oct. 2016				-	-	2,530				1	1,000	2,880				-	-	4,690
Nov. 2016				-	-	2,530				-	-	2,880				-	-	4,690
Dec. 2016				-	-	2,130				1	500	3,380				-	-	4,690
Jan. 2017				-	-	2,130				1	500	3,880				-	-	4,690
Feb. 2017	-	-	-	2	2,700	4,830	-	-	-	-	-	3,680	1	500	500	1	500	5,190
Mar. 2017	6	4,500	4,500	1	1,000	5,830	-	-	-	-	-	3,680	1	500	1,000	-	-	5,190
Apr. 2017	6	3,500	8,000	-	-	5,830	-	-	-	-	-	3,680	-	-	1,000	-	-	5,190
May 2017	-	-	7,000	-	-	5,830	-	-	-	-	-	3,680	2	500	1,500	-	-	5,190
Jun. 2017	4	1,750	8,750	4	3,000	8,480	-	-	-	1	500	4,180	2	1,000	2,500	2	1,000	6,190
Jul. 2017	-	-	7,250	1	500	7,980	-	-	-	-	-	4,180	-	-	2,500	-	-	5,690
Aug. 2017	1	100	7,350	-	-	7,980	-	-	-	-	-	4,180	3	906	3,000	3	3,300	8,990

	Ricoh Co Ltd			SHIMZU Corp			SOFTBANK GROUP Corp			Sony Corp			SUMITOMO CHEMICAL Co Ltd			SUMITOMO Corp		
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	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	-	-	-	3	500	500	34	12,200	10,650	7	5,500	13,290	1	500	500	3	1,500	1,000
Aug. 2016										-	-	7,290						
Sep. 2016										-	-	7,290						
Oct. 2016										-	-	7,290						
Nov. 2016										-	-	7,290						
Dec. 2016										1	500	7,790						
Jan. 2017										-	-	7,790						
Feb. 2017				-	-	-	3	2,250	2,250	3	3,500	11,290	-	-	-	-	-	-
Mar. 2017				-	-	-	6	3,350	5,600	1	500	11,790	-	-	-	-	-	-
Apr. 2017				-	-	-	2	500	6,100	1	500	12,290	-	-	-	-	-	-
May 2017				-	-	-	3	750	6,350	-	-	12,290	-	-	-	1	500	500
Jun. 2017				-	-	-	8	2,250	8,600	2	1,000	13,290	-	-	-	2	1,000	1,500
Jul. 2017				-	-	-	6	1,500	9,550	-	-	13,290	-	-	-	-	-	1,000
Aug. 2017	-	-	-	3	500	500	6	1,600	10,650	-	-	13,290	1	500	500	-	-	1,000

	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																		
Year 2016																		
Year 2017	4	1,950	1,950	12	9,000	8,500	120	15,260	14,260									
Aug. 2016																		
Sep. 2016																		
Oct. 2016																		
Nov. 2016																		
Dec. 2016																		
Jan. 2017																		
Feb. 2017	-	-	-	-	-	-												
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	-	-	1,950	2	1,000	8,000	11	1,900	26,125	-	-	1,000						
Jun. 2017	-	-	1,950	-	-	8,000	10	1,700	27,825	-	-	1,000						
Jul. 2017	-	-	1,950	1	500	8,500	4	550	27,425	-	-	1,000						
Aug. 2017	-	-	1,950	-	-	8,500	10	1,000	27,995	5	2,500	3,100						

Number and Amount of Compression

	Index			Single Name		
	Full Termination	Partial Termination	Compressed Am	Full Termination	Partial Termination	Compressed Am
	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	376	16	519,850	116.0	35.5	42,026
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						
Jul. 2017	10	1	12,500	23.5	10	13,200
Aug. 2017	26	2.5	12,000	27.5	6	6,486

[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 JSOC in advance for any reprinting etc. for commercial purposes.
- JSOC makes assurance doubly sure on the accuracy of the statistics; however, JSOC shall assume no responsibility for the users.

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