

STATISTICAL DATA (CDS)

Updated: October 4, 2017

Number and Amount of Obligation Assumption
<Total>

	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	1,416,016	360	443,370	1,335,374	183	85,350	80,793
Year 2016	408	492,760	1,000,010	290	435,800	876,320	118	56,960	126,669
Year 2017	925	692,721	1,070,645	258	370,600	672,870	667	322,121	397,175
Sep. 2016	25	62,550	1,074,470	22	51,550	976,320	3	1,000	98,771
Oct. 2016	57	70,900	1,025,690	39	56,000	913,520	18	14,900	110,370
Nov. 2016	32	25,060	1,049,500	16	19,250	933,570	16	5,810	115,935
Dec. 2016	32	27,160	1,000,010	12	17,000	876,320	20	10,160	125,656
Jan. 2017	52	40,800	1,040,810	30	27,000	933,300	32	13,800	137,450
Feb. 2017	60	35,270	1,038,380	13	13,500	886,820	47	21,770	151,659
Mar. 2017	112	91,475	1,099,175	19	25,500	879,320	140	71,975	219,815
Apr. 2017	119	101,460	1,190,635	39	61,500	940,620	73	29,875	248,870
May 2017	62	79,750	797,115	27	43,100	845,430	35	13,650	261,540
Jun. 2017	137	93,350	835,915	32	40,500	531,870	105	52,850	305,045
Jul. 2017	55	32,260	842,775	14	15,500	537,370	41	14,560	304,400
Aug. 2017	80	47,156	871,445	17	19,500	544,870	62	27,656	326,575
Sep. 2017	208	203,900	1,070,645	81	128,000	672,870	123	75,900	397,770

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	ITraxx Japan Series28			ITraxx Japan Series27			ITraxx Japan Series26			ITraxx Japan Series25			ITraxx Japan Series24			ITraxx Japan Series23		
	Number of Assumption of Obligations	Amount of Obligations	Open Interest of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Open Interest of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Open Interest of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Open Interest of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Open Interest of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Open Interest 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	27	46,000	46,000	154	220,750	176,650	59	81,850	36,600	146	199,000	91,000	75	108,000	94,000	170	241,000	197,000
Sep. 2016										8	12,500	62,500	6	6,000	57,000	1	1,000	68,500
Oct. 2016							6	12,000	12,000	4	22,000	121,000	-	-	119,000	-	-	104,500
Nov. 2016							16	24,000	27,000	20	29,000	91,000	2	2,000	105,000	1	1,000	105,500
Dec. 2016							13	16,250	42,250	3	3,000	94,000	-	-	105,000	-	-	105,500
Jan. 2017							8	11,000	48,000	4	6,000	91,000	-	-	102,000	-	-	104,500
Feb. 2017							19	26,000	74,000	1	1,000	92,000	-	-	104,500	-	-	104,500
Mar. 2017							11	11,500	58,500	-	-	90,000	2	2,000	103,000	-	-	104,500
Apr. 2017				5	9,000	9,000	-	11,4500	63,000	3	6,000	95,000	-	-	103,000	-	-	104,500
May. 2017				27	40,650	49,650	12	20,850	83,850	-	-	95,000	-	-	103,000	-	-	104,500
Jun. 2017				18	52,650	100	1	2,000	11,600	3	60,000	3,000	-	3,000	67,500	-	-	67,500
Jul. 2017				28	37,000	89,650	3	3,000	34,600	-	-	60,000	-	-	56,000	-	-	67,500
Aug. 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
Sep. 2017	27	46,000	46,000	15	18,000	99,650	-	-	33,600	2	1,500	62,500	-	-	57,000	-	-	68,500
				51	77,000	176,650	1	3,000	36,600	-	-	62,500	-	-	57,000	-	-	68,500

	ITraxx Japan Series22			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	-	-	-	-	-	-	54	94,000	93,000	132	204,000	201,000	86	124,070	175,070
Year 2014	79	103,000	99,000	146	211,500	202,500	74	108,000	109,500	5	8,500	6,000	4	6,000	181,070
Year 2015	48	79,000	145,000	3	4,000	191,000	-	-	178,000	1	1,000	188,500	4	4,000	170,070
Year 2016	-	1,000	72,000	1	6,750	103,750	-	-	77,000	1	10,800	109,800	-	-	111,070
Year 2017	-	-	40,000	1	500	53,750	-	-	22,000	-	-	52,800	2	2,000	57,070
Sep. 2016	-	-	72,000	1	-	121,750	-	-	95,000	1	10,800	111,800	-	-	113,070
Oct. 2016	-	-	72,000	-	-	103,750	-	-	95,000	-	-	111,800	-	-	113,070
Nov. 2016	-	-	72,000	-	-	103,750	-	-	95,000	-	-	111,800	-	-	113,070
Dec. 2016	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800	-	-	111,070
Jan. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800	-	-	111,070
Feb. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800	-	-	111,070
Mar. 2017	-	-	72,000	-	-	72,750	-	-	77,000	-	-	99,800	-	-	98,070
Apr. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	99,800	-	-	98,070
May 2017	-	40,000	-	-	-	53,750	-	-	22,500	-	-	52,800	-	-	55,070
Jun. 2017	-	-	40,000	1	500	54,250	-	-	22,000	-	-	52,800	-	-	55,070
Jul. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800	-	-	55,070
Aug. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800	-	-	55,070
Sep. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800	2	2,000	57,070

(Reference) Series beyond the maturity date

[illegible]

<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	12	7,000	7,000	2	1,500	13,670	-	-	-	7	3,500	3,500	9	7,700	7,700
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
Sep. 2017	-	-	10,000	7	4,500	7,000	-	-	13,670	-	-	-	-	-	3,500	2	1,900	7,700

	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	18	13,650	13,650	-	-	-	40	24,400	45,940	-	-	-	10	6,000	6,000	32	11,000	10,500
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				-	-	-	-	-	-
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	-	-	12,150				4	1,200	33,440				1	500	2,500	6	2,400	8,750
Aug. 2017	1	500	12,650	-	-	-	7	5,000	37,440	-	-	-	3	1,500	4,000	1	500	9,250
Sep. 2017	2	1,000	13,650	-	-	-	14	8,500	45,940	-	-	-	3	2,000	6,000	4	1,250	10,500

	KINTETSU GROUP HOLDINGS Co Ltd			Kobe Stl Ltd			Komatsu Ltd			MARUBENI Corp			MITSUBISHI Corp			MITSUBISHI HEAVY INDUSTRIES 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				10	4,000	4,000												
Year 2016				35	12,100	13,360												
Year 2017	8	4,000	4,000	43	21,750	27,160	1	500	500	19	14,200	13,700	3	1,500	1,500	13	6,500	5,500
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	-	-	200	1	500	6,200	-	-	6,200	-	-	1,000	-	-	5,500
Aug. 2017	-	-	2,000	-	-	24,910	-	-	-	2	2,000	8,200	1	500	1,500	-	-	5,500
Sep. 2017	4	2,000	4,000	3	2,250	27,160	1	500	500	6	5,500	13,700	-	-	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				6	3,220	7,650			11,780				13	7,790	14,850	3	3,500	6,540
Year 2017	4	2,790	2,790	4	1,600	8,950	80	33,550	36,280	6	4,000	4,000	25	16,420	27,020	22	12,540	18,080
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	-	-	8,850	16	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
Sep. 2017	2	1,550	2,790	1	100	8,950	14	8,500	36,280	2	1,250	4,000	1	500	27,020	-	-	18,080

	NIPPON YUSEN KABUSHIKI KAISHA			Nissan Mtr Co Ltd			OBAYASHI Corp			Oji Hldgs Corp			ORIX Corp			Panasonic 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	19	11,850	8,350	8	7,200	7,930	-	-	-	3	1,500	4,680	9	3,406	3,000	7	5,300	8,990
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
Sep. 2017	2	2,000	8,350	-	-	7,930	-	-	-	1	500	4,680	-	-	3,000	1	500	8,990

	Ricoh Co Ltd			SHIMZU Corp			SOFTBANK GROUP Corp			Sony Corp			SUMITOMO CHEMICAL Co Ltd			SUMITOMO 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	8	5,000	5,000	3	500	500	47	17,300	15,750	18	14,750	22,540	1	500	500	5	2,500	2,000
Sep. 2016																		
Oct. 2016																		
Nov. 2016																		
Dec. 2016																		
Jan. 2017																		
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				-	-	-	6	1,600	10,650	-	-	13,290	1	500	500	-	-	1,000
Sep. 2017	8	5,000	5,000	-	-	500	13	5,100	15,750	11	9,250	22,540	-	-	500	2	1,000	2,000

	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	17	11,000	10,500	134	25,915	32,295	12	6,850	6,350						
Sep. 2016																		
Oct. 2016																		
Nov. 2016																		
Dec. 2016																		
Jan. 2017																		
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	-	-	-	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	100	1,100						
Aug. 2017	-	-	1,950	-	-	8,500	10	1,000	27,995	5	2,500	3,100						
Sep. 2017	-	-	1,950	5	2,000	10,500	14	6,000	32,295	4	3,250	6,350						

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	35.5	42,026
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
Sep. 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 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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