STATISTICAL DATA (CDS)

Updated: December 5, 2017

Number and Amount of Obligation Assumption <Total>

		Total			Total (Index)		Te	otal (Single Nam	e)
	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
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	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		306	443,370	1,335,374	183		
Year 2016	408	492,760					118		
Year 2017	1,227	878,106	1,099,877	322	474,075	664,095	905	404,031	435,782
Nov. 2016	32	25.060	1.049.500	16	19.250	933,570	16	5.810	115,930
Dec. 2016	32	27,160			17,000		20	10,160	
Jan. 2017	52	40,800			27.000		32	13,800	
Feb. 2017	60	35.270			13.500		47	21,770	
Mar. 2017	159	101.475			29.500		140		
Apr. 2017	112	91,460			61,500		73	29,960	
May. 2017	62	46,750			33,100		39	13,650	
Jun. 2017	137	93,350			40,500		105		
Jul. 2017	55	32,560			18,000		41	14,560	
Aug. 2017	80	47,156	871,445	17	19,500	544,870	63	27,656	
Sep. 2017	208	203,900	1,070,645	81	128,000	672,870	127	75,900	397,775
Oct. 2017	146	97,860	1,012,352	38	57,750	618,370	108	40,110	393,982
Nov. 2017	156	87,525		26	45,725	664,095	130	41,800	435,78

<Index>

	iTi	axx Japan Series	28	iT	raxx Japan Series	27	iTr	axx Japan Series	26	iT	raxx Japan Series	s25	iTi	raxx Japan Series	324	iTi	axx Japan Series	323
	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	67	105,075	97,325	173	256,150	132,050	43 59	63,250 81,850			199,000 12,500		75 87 7	108,000 130,500 7,000	94,000 102,000 51,000	170 8 5	241,000 17,500 9,000	
Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017 Mar. 2017				5	9,000	9,000	13 8 19 11 11	16,250 11,000 26,000 11,500 14,500	48,000 74,000 58,500 63,000	4 1 - 3	3,000 6,000 1,000	91,000 92,000 90,000 95,000	- - - 2	2,000	105,000 102,000 102,000 103,000 103,000		-	105,500 104,500 104,500 104,500 104,500
Apr. 2017 May. 2017 Jun. 2017 Jul. 2017 Aug. 2017 Sep. 2017	27	46,000	46,000		40,650 25,100 37,000 14,000 18,000 77,000	49,650 52,650 89,650 93,650 99,650 176,650	12 1 3 1 -	20,850 2,000 3,000 1,000 - 3,000	31,600 34,600 33,600 33,600 36,600	1 - 1 2	3,000 1,000 1,500	60,000 61,000 62,500 62,500	3 - 1 -	3,000 - 1,000 -	103,000 56,000 56,000 57,000 57,000	- - - 1 -	1,000 - -	68,500 68,500
Oct. 2017 Nov. 2017	23 17	31,750 27,325	70,000 97,325		26,000 9,400	122,650 132,050	:	:	36,600 36,600	-	:	59,000 59,000	1	1,000	50,000 51,000	4	8,000	67,500 75,500

	iTi	axx Japan Series	s22	iTi	axx Japan Series	s21	iT	raxx Japan Series	20	iTr	axx Japan Series	19	iTi	raxx Japan Series	18
	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 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	188,000	5	8,500	209,500	4	6,000	181,070
Year 2015	48	79,000	145,000	3	4,000	191,000	-	-	178,000	1	1,000	188,500	3	4,000	170,070
Year 2016	1	1,000	72,000	1	6,750	103,750	-	-	77,000	1	10,800	109,800	-	-	111,070
Year 2017	-	-	27,000	1	500	53,750	-	-	22,000	-	-	52,800	2	2,000	57,070
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	-	-	103,750	-	-	77,000	-	-	99,800	-	-	98,070
Apr. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	99,800	-	-	98,070
May. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	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		2.000	
Oct. 2017	-	-	27,000		-	53,750		-	22,000		-	52,800			57,070
Nov. 2017	-	-	27,000		-	53,750		-	22,000		-	52,800		-	57,070
	1			l			l	l	,	l		1,	l	l	,

(Reference) Series beyond the maturity date

	-	axx Japan Series		-	raxx Japan Series	40	-	raxx Japan Series	4.0		axx Japan Series			axx Japan Series	40	-	raxx Japan Series	
	111	axx Japan Series	517	- 11	raxx Japan Series	316	"	raxx Japan Serie:	15	111	axx Japan Series	114	111	axx Japan Series	113	- 11	raxx Japan Series	112
	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	20 4 3	35,400 3,800 4,000	97,200	1	8,000 1,000 1,000 6,000	59,000 60,000 37,000		19,234 - 370 1,000	82,234 82,234 51,604	3 2 1 -	9,721 7,500 1,000	19,721 27,221	1	2,000 15,750				
	iTr	axx Japan Series	s11	iTi	raxx Japan Series	s10	iī	raxx Japan Serie	s9	п	raxx Japan Serie	s8	iT	raxx Japan Serie	s7	in	raxx Japan Serie	s6
	iTr 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 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 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	rax Japan Serie Amount of Assumption of Obligations	Open Interest of Assumption of Obligations
Year 2013	Number of Assumption of	Amount of Assumption of	Open Interest of Assumption of Obligations million yen	Number of Assumption of Obligations transaction	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

<Single Name>

		AEON Co Ltd		A	NA HOLDINGS	nc		Fujitsu Ltd		Han	kyu Hanshin Hld	gs Inc		HITACHI Ltd		HO	NDA MOTOR Co	o 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 Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017	17	14,000	11,000	13	7,500	5,000	- 17 2 2 - 2 - 1	11,020 2,000 1,500 - 2,000 - 1,000	13,020 13,670 11,020 13,020 13,020 14,020	-			8	4,500 500	4,500	11	8,650	
Mar. 2017 Apr. 2017 May. 2017 Jun. 2017 Jul. 2017 Aug. 2017 Sep. 2017 Oct. 2017 Nov. 2017	1 1 11 1 1 1	500 - 11,000 500 500 - 500 1,000	500 500 11,500 9,500 10,000 10,000 11,000	1 7 -	1,500 500 500 4,500	1,500 1,500 2,000 2,000 2,500 7,000 4,500 5,000	- - - 1 - -	500	14,020 14,020 14,020 14,020 14,520 14,520 13,670 13,670	- - -		-	1 - 2 1 - 2 - 1	1,000 500 1,000 1,000	1,000 1,000 2,000 2,500 2,500 3,500 3,500 4,500 4,500	1 - - 3 3 - 2 2	3,000 2,300 1,900 950	5 5 3,5 5 6 5,8 5,8 7,7

		ITOCHU Corp			Japan Tob Inc			JFE Hldgs Inc			Kajima Corp		KAWASA	KI HEAVY INDUS	TRIES Ltd	KAWA	SAKI KISEN KAI:	SHA 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 Assumption of Obligations
	transaction	million yen	million yen	transaction	million yen	million yen												
Year 2014 Year 2015 Year 2016 Year 2017		13,650	13,650				17 22 49	11,510 16,390 28,900	24,040				10	6,000	4,500	34	11,600	11,1
Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017	1	500	500				1 1 1	250 500 500	23,790 24,040 24,540 24,040									
Mar. 2017 Apr. 2017	6	8,000 500	8,500 9,000				1	500 5.700	24,040 29,740				2	1,500	1,500 1,500	15	5,100	5,1 5,1
May. 2017 Jun. 2017	3	1,500 1,650	10,500 12,150				2	1,000	30,240 32,240				. 1	500	1,500 1,500 2,000	1 5	500 1,250	5,6
Jul. 2017 Aug. 2017	1	500	12,150 12,650				4 7	1,200 5,000	33,440 37,440				1 3	500 1,500	2,500 4,000	6	2,400 500	8,7 9,2
Sep. 2017 Oct. 2017 Nov. 2017	2	1,000	13,650 13,650 13,650	-	:	-	14 5	8,500 2,500 2,000	45,940 40,920 42,920	:			3	2,000	6,000 4,500 4,500	4	1,250 100 500	

	KINTETSU	GROUP HOLDII	NGS Co Ltd		Kobe Stl Ltd			Komatsu Ltd			MARUBENI Corp			MITSUBISHI Corp)	MITSUBIS	HI HEAVY INDU	STRIES 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															
Year 2014 Year 2015 Year 2016 Year 2017	10	5,000	4,000	10 35 144	4,000 12,100 40,130	4,000 13,360 42,907	2	1,000	1,000	23	15,950	14,450	4	2,000	2,000	13	6,500	5,500
Nov. 2016 Dec. 2016 Jan. 2017				7 5 12	2,750 2,000 6,250	12,610 13,360 19,610 16,610											0.000	2,00
Feb. 2017 Mar. 2017 Apr. 2017	2	1,000 500	1,000 1,500	6	1,500 5,800 2,450	22,410 24,860				6	4,600 1.500		2	1,000	1,000 1,000	8	2,000 4,000	
May. 2017 Jun. 2017	-	500	1,500 1,500 1,500	1 7	500 2,800	22,360 25,160				3	1,500	5,600		-	1,000 1,000 1,000	1	500	
Jul. 2017 Aug. 2017	1	500	2,000 2,000	1	200	25,160 25,160 24,910				1	500 2,000	6,200		500	1,000 1,500	-		5,50
Sep. 2017 Oct. 2017	4	2,000	4,000		2,250 10,980	27,160 35.507	1	500	500 500	6	5,500			-	1,500 1,500 1,500	-	-	5,50
Nov. 2017	-	1,000	4,000	51	7,400	42,907	1	500	1,000	4	1,750		1	500	2,000			5,5

		MITSUI & Co Ltd	ı		Mitsui Chems Inc	:	М	itsui OSK Lines I	_td		NEC Corp		Nip	oon Paper Inds C	oLtd	NIPPON STE	EL SUMITOMO I	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 Year 2016 Year 2017		2,790	2,790	20 8 11	6,830 3,220 4,730	5,830 7,650 11,840	24 25 89	7,310 7,430 37,150	11,780	8	5,500	4,250	21 13 26	8,190 7,790 17,420	14,850	6 3 25	3,040 3,500 14,540	6,540
Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017						7,650 7,650 7,650 7,650	6 5 2 5	1,500 1,500 500 1,750	11,780 12,280	3	1,500	1,500	2 2 3	1,310 1,410 2,500	14,850	1 1	500 500	
Mar. 2017 Apr. 2017 May. 2017 Jun. 2017 Jul. 2017	1	240 -	240 240 240 240 240	2 - 1	1,000 - 500	7,350 8,350 8,350 8,850 8,850	21 4 6 15	11,950 1,000 1,500 4,100 2,000	25,280 23,680 27,780	1 - - -	1,250	2,750 2,750 2,750 2,750 2,750 2,750	6 3 2 9	3,050 2,350 1,500 6,020	19,900 22,250 23,250 29,270 26,020	2 4 2 7	1,000 2,000 1,000 5,730 810	10,040 11,040 16,770
Aug. 2017 Sep. 2017 Oct. 2017 Nov. 2017	1 2 -	1,000 1,550 -	1,240 2,790 2,790 2,790	4	100 630 2,500	8,850 8,950 9,340 11,840	7 14 5 4	2,250 8,500 1,850 1,750	28,380 36,280 35,380	2 2	1,250 1,500	2,750 4,000 4,250 4,250	1 1 - 1	500 500 - 1,000	26,520 27,020 23,890 24,890	3	1,500 - 2,000	18,080 18,080

	NIPPON Y	USEN KABUSHI	KI KAISHA	1	Nissan Mtr Co Ltd	d		OBAYASHI Con	•		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															
Year 2014 Year 2015 Year 2016 Year 2017	21	12,850	8,850	9 - 13	2,530 - 9,700	2,530 2,130 10,430	-			6 3 3	1,880 2,000 1,500	3,380	10	3,906	3,500	- 8 - 8	4,890 5,800	4,690
Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017				-	-	2,530 2,130 2,130 4,830				- 1 1	500 500			500	500	-	- - 500	4,690 4,690 4,690 5,190
Mar. 2017 Apr. 2017 May. 2017	6	4,500 3,500	4,500 8,000 7,000	1	2,700 1,000 -	5,830 5,830 5,830			-		-	3,680 3,680 3,680	1 - 2	500 500 - 500	1,000 1,000 1,500	-	-	5,190 5,190 5,190 5,190
Jun. 2017 Jul. 2017	4	1,750	8,750 7,250	4	3,000 500	8,480 7,980				1	500	4,180 4,180	2	1,000	2,500 2,500	2	1,000	5,690
Aug. 2017 Sep. 2017 Oct. 2017 Nov. 2017	1 2 2	100 2,000 1,000	7,350 8,350 8,850 8,850	2	1,000 1,500	7,980 7,930 8,930 10,430	:		-	1	500	4,180 4,680 4,180 4.180	-	906 - - 500	3,000 3,000 3,000 3,500	1	3,300 500 - 500	8,990 8,990

		Ricoh Co Ltd			SHIMIZU Corp		SOF	TBANK GROUP	Corp		Sony Corp		SUMIT	OMO CHEMICAL	. Co Ltd		SUMITOMO 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 Year 2016 Year 2017		7,500	6,000	3	500	500	97	38,000	35,150	13 1 20	8,890 500 15,750	8,890 7,790 17,540	4	2,500	2,500	5	2,500	1,500
Nov. 2016 Dec. 2016 Jan. 2017										1	500	7,290 7,790 7,790						
Feb. 2017 Mar. 2017				-			3	2,250 3,350	2,250 5,600	3	3,500 500	11,290 11,790	-	-	-	-		
Apr. 2017 May. 2017 Jun. 2017						-	2 3 8	500 750 2,250	6,100 6,350 8,600	2	500 - 1,000	12,290 12,290 13,290	-			1 2	500 1,000	500 1,500
Jul. 2017 Aug. 2017 Sep. 2017	- 8	5,000	5,000	3	500	500 500	6 6 13	1,500 1,600 5,100	9,550 10,650 15,750	- - 11	9,250		1	500	500 500	- 2	1,000	1,000 1,000 2,000
Oct. 2017 Nov. 2017	3 2	1,500 1,000	5,000 6,000	-		500 500	10 40	6,000 14,700	20,450 35,150	2	1,000	16,540 17,540		500 1,500	1,000 2,500	-		1,500 1,500

	SUMITOMO RE	ALTY & DEVELO	OPMENT Co Ltd	TOKYO ELECTRI	POWER COMPA	NY HOLDINGS Inc		TOSHIBA Corp		TO	YOTA MOTOR O	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 ven	million ven															
Year 2014 Year 2015 Year 2016 Year 2017	8	5,950	5,950	20			32 6	15,260 2,030 27,465	14,260 14,460			8,350	-	,	,	-		
Nov. 2016 Dec. 2016 Jan. 2017 Feb. 2017						_	2 12 17	1,250 3,050 3,570	17,510									
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			-	1,000						
Jun. 2017	-	-	1,950	-	-	8,000	10	1,700			-	1,000						
Jul. 2017	-	-	1,950	1	500	8,500	4	550			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		6,000	32,295	4	3,250	6,350						
Oct. 2017	4	4,000	5,950	2	750	9,000		850	28,615	3	1,500	7,850						
Nov. 2017	-		5,950	1	500	9,500	4	700	29,315	1	500	8,350						

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	446	21.5	622,100	192	49.5	85,929
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		27.5		6,486
Sep. 2017			,			-,
Oct. 2017	70	5.5	102,250	76	14	43,903
Nov. 2017	,,,	0.0	.02,200	,,,		40,000
1407. 2017			l		l	l

- [Note]

 The amount of Assumption of Obligations is on a notional amount basis.

 All figures in this statistics are one-sided.

 All figures in this statistics are new sided.

 These statistics can be diverted or quided 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]

- Loonacu Japan Securities Clearing Corporation OTC Derivatives Clearing Service Tel: +81-3-3665-1405 e-mail: otc@jscc.co.jp