

STATISTICAL DATA (CDS)

Updated: January 9, 2018

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	306	443,370	1,335,374	183	85,350	80,770
Year 2016	408	492,760	1,000,010	290	435,800	876,320	118	56,160	123,663
Year 2017	1,314	27,196	1,041,187	329	184,075	590,900	985	443,861	450,280
Dec. 2016	32	92,736	1,000,010	12	47,000	876,320	20	10,160	123,663
Jan. 2017	52	40,800	1,040,810	20	23,000	903,320	32	13,800	137,447
Feb. 2017	60	35,270	1,038,380	13	17,500	886,820	47	21,770	151,546
Mar. 2017	159	101,475	1,099,175	19	29,500	879,320	140	71,975	219,858
Apr. 2017	112	91,480	1,190,635	20	31,500	940,830	73	29,960	249,897
May 2017	62	46,750	797,115	23	33,100	545,570	39	13,650	251,541
Jun. 2017	137	93,350	832,795	32	40,500	531,870	105	52,550	304,044
Jul. 2017	55	33,260	842,775	14	18,000	533,370	41	14,580	306,404
Aug. 2017	47	47,156	871,445	17	25,500	527,650	47	24,570	320,570
Sep. 2017	208	203,900	1,070,645	81	128,000	612,870	127	75,900	397,777
Oct. 2017	146	97,860	1,012,352	38	57,750	618,370	108	41,180	393,990
Nov. 2017	156	87,525	1,099,877	26	45,725	664,990	90	41,800	435,776
Dec. 2017	87	49,830	1,041,187	7	10,000	590,900	18	39,830	450,280

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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 Assumption of Obligations	Number of Assumption of Obligations	Amount of Obligations	Open Interest of Assumption of Obligations	Number of Assumption of Obligations	Amount of Obligations	Open Interest of Assumption of Obligations	Number of Assumption of Obligations	Amount of Obligations	Open Interest of Assumption of Obligations	Number of Assumption of Obligations	Amount of Obligations	Open Interest of Assumption of Obligations	Number of Assumption of Obligations	Amount 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	74	115,075	95,200	173	256,150	119,050	43	63,250	48,000	146	199,000	91,000	75	108,000	94,000	170	241,000	197,000
Dec. 2016							59	81,850	36,600	8	12,500	58,000	7	7,000	51,000	5	9,000	75,500
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		-	102,000		-	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	14,500	63,000	3	6,000	95,000		-	103,000		-	104,500
May. 2017				27	40,850	49,650	12	20,850	35,000			95,000		-	103,000		-	104,500
Jun. 2017				18	25,100	52,650	1	2,000	31,600	1	3,000	60,000	3	3,000	56,000		-	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				20	99,650	18,000	15	33,600	33,600	2	2,500	62,500		-	57,000		-	68,500
Oct. 2017	27	46,000	46,000	51	77,000	176,650	1	3,000	36,600			62,500		-	57,000		-	68,500
Nov. 2017	23	31,750	70,000	15	26,000	122,650		-	36,600			59,000		-	50,000		-	67,500
Dec. 2017	17	27,325	97,325	4	9,400	132,050		-	36,600			59,000	1	1,000	51,000	4	8,000	75,500
	7	10,000	95,200		-	119,050		-	36,600			58,000		-	51,000		-	75,500

	ITracc Japan Series22			ITracc Japan Series21			ITracc Japan Series20			ITracc Japan Series19			-		
	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	79	103,000	99,000	146	211,500	202,500	54	94,000	93,000	132	204,000	201,000			
Year 2014	48	79,000	145,000	3	4,000	191,000	74	108,000	188,000	5	8,500	209,500			
Year 2015	1	1,000	72,000	1	6,750	103,750	-	-	178,000	1	1,000	188,500			
Year 2016	-	-	-	-	-	-	-	-	77,000	-	10,800	109,800			
Year 2017	-	-	27,000	1	500	53,750	-	-	22,000	-	-	52,800			
Dec. 2016	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800			
Jan. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800			
Feb. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800			
Mar. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	99,800			
Apr. 2017	-	-	72,000	-	-	72,000	-	-	77,000	-	-	99,800			
May 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800			
Jun. 2017	-	-	40,000	1	500	54,250	-	-	22,000	-	-	52,800			
Jul. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800			
Aug. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800			
Sep. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800			
Oct. 2017	-	-	27,000	-	-	53,750	-	-	22,000	-	-	52,800			
Nov. 2017	-	-	27,000	-	-	53,750	-	-	22,000	-	-	52,800			
Dec. 2017	-	-	27,000	-	-	53,750	-	-	22,000	-	-	52,800			

(Reference) Series beyond the maturity date

[illegible][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							17	11,020	11,020									
Year 2015							2	2,000	13,020									
Year 2016							3	2,000	14,170	-	-	-	8	4,500	4,500	11	8,650	5,850
Year 2017	19	16,500	12,500	13	7,500	5,000												
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	-	-	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	-	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
Oct. 2017	1	500	10,000	-	-	4,500	-	-	13,670	-	-	-	1	1,000	4,500	2	950	5,850
Nov. 2017	2	1,000	11,000	1	500	5,000	-	-	13,670	-	-	-	-	-	4,500	-	-	5,850
Dec. 2017	2	2,500	12,500	-	-	5,000	1	500	14,170	-	-	-	-	-	4,500	-	-	5,850

	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	-	-	-	51	29,900	42,420	-	-	-	12	8,000	6,500	37	12,850	11,600
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
Oct. 2017	-	-	13,650	-	-	-	5	2,500	40,920	-	-	-	-	-	4,500	1	100	10,600
Nov. 2017	-	-	13,650	-	-	-	4	2,000	42,920	-	-	-	-	-	4,500	1	500	11,100
Dec. 2017	-	-	13,650	-	-	-	2	1,000	42,420	-	-	-	2	2,000	6,500	3	1,250	11,600

	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	10	5,000	4,000	151	42,130	34,207	4	2,500	2,500	26	17,450	14,950	4	2,000	2,000	13	6,500	5,500
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
Sep. 2017	4	2,000	4,000	3	2,250	27,160	1	500	500	6	5,500	13,700	-	-	1,500	-	-	5,500
Oct. 2017	2	1,000	4,000	50	10,980	35,507						500	-	-	1,500	-	-	5,500
Nov. 2017	-	-	4,000	51	7,400	42,907	1	500	1,000	4	1,750	14,450	1	500	2,000	-	-	5,500
Dec. 2017	-	-	4,000	7	2,000	34,207	2	1,500	2,500	3	1,500	14,950	-	-	2,000	-	-	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	4	2,790	2,790	16	7,230	11,840	95	40,150	36,380	8	5,500	4,250	33	21,170	28,640	25	14,540	20,080
Dec. 2016																		
Jan. 2017													2	1,410	14,850	1	500	6,540
Feb. 2017	-	-	-	-	-	7,650	2	500	12,280				3	2,500	17,350	1	500	7,040
Mar. 2017	-	-	-	-	-	7,650	5	1,750	12,780	3	1,500	1,500		-	17,350	-	-	7,040
Apr. 2017	-	-	-	-	-	7,350	21	11,950	24,280	1	1,250	2,750	6	3,050	19,900	2	1,000	8,040
May. 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
Jun. 2017	-	-	240	-	-	8,350	6	1,500	23,680	-	-	2,750	2	1,500	23,250	2	1,000	11,040
Jul. 2017	-	-	240	1	500	8,850	15	4,100	27,780	-	-	2,750	9	6,020	29,270	7	5,730	16,770
Aug. 2017	-	-	240	-	-	8,850	6	2,000	29,030	-	-	2,750	-	-	26,020	3	810	17,080
Sep. 2017	1	1,000	1,240	-	-	8,850	7	2,250	28,380	-	-	2,750	1	500	26,520	3	1,500	18,080
Oct. 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
Nov. 2017	-	-	2,790	4	630	9,340	5	1,850	35,380	2	1,500	4,250	-	-	23,890	3	2,000	20,080
Dec. 2017	-	-	2,790	3	2,500	11,840	4	1,750	37,130	-	-	4,250	1	1,000	24,890	-	-	20,080
	-	-	2,790	5	2,500	11,840	6	3,000	36,380	-	-	4,250	7	3,750	28,640	-	-	20,080

	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					2,530	2,530				6	1,880	1,880				8	4,890	4,890
Year 2016					-	2,130				3	2,000	3,380				-	-	4,690
Year 2017	21	12,850	8,850	13	9,700	10,430	-	-	-	3	1,500	4,180	11	4,406	4,000	8	5,800	9,490
Dec. 2016					-	2,130				1	500	3,380				-	-	4,690
Jan. 2017					-	2,130				1	500	3,880				-	-	4,690
Feb. 2017	-	-	-		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
Oct. 2017	2	1,000	8,850	2	1,000	8,930	-	-	-	-	-	4,180	-	-	3,000	-	-	8,990
Nov. 2017	-	-	8,850	3	1,500	10,430	-	-	-	-	-	4,180	1	500	3,500	1	500	9,490
Dec. 2017	-	-	8,850	-	-	10,430	-	-	-	-	-	4,180	1	500	4,000	-	-	9,490

	Ricoh Co Ltd			SHIMIZU 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										13	8,890	8,890						
Year 2016										1	500	7,790						
Year 2017	18	10,180	8,680	3	500	500	121	48,400	43,450	20	15,750	17,540	4	2,500	2,500	5	2,500	1,500
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
Sep. 2017	8	5,000	5,000	-	-	500	13	5,100	15,750	11	9,250	22,540	-	-	500	2	1,000	2,000
Oct. 2017	3	1,500	5,000	-	-	500	10	6,000	20,450	-	-	16,540	1	500	1,000	-	-	1,500
Nov. 2017	2	1,000	6,000	-	-	500	40	14,700	35,150	2	1,000	17,540	2	1,500	2,500	-	-	1,500
Dec. 2017	5	2,680	8,680	-	-	500	24	10,400	43,450	-	-	17,540	-	-	2,500	-	-	1,500

	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							32	15,260	14,260									
Year 2016							6	2,030	14,460									
Year 2017	15	9,450	9,450	20	12,250	9,000	143	27,465	27,790	19	10,100	9,600						
Dec. 2016							2	1,250	14,460									
Jan. 2017							12	3,050	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	-	-	1,950	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						
Oct. 2017	4	4,000	5,950	2	750	9,000	5	850	28,815	3	1,500	7,850						
Nov. 2017	-	-	5,950	1	500	9,500	4	950	29,315	1	500	8,350						
Dec. 2017	7	3,500	9,450	-	-	9,000	-	-	27,790	3	1,250	9,600						

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	152.0	24.0	158,000	3.0	1.0	1,000
Year 2016	518.5	40.5	743,250	37.5	14.5	10,910
Year 2017	465.0	23.0	648,225	246.0	58.0	102,229
Dec. 2016	26.0	4.0	40,250	9.5	2.5	2,000
Jan. 2017						
Feb. 2017	26.0	3.5	30,000	21.0	5.5	7,600
Mar. 2017	24.0	4.0	37,000	10.0	5.0	2,820
Apr. 2017						
May. 2017	290.0	5.0	428,350	34.0	9.0	11,920
Jun. 2017						
Jul. 2017	10.0	1.0	12,500	23.5	10.0	13,200
Aug. 2017	26.0	2.5	12,000	27.5	6.0	6,486
Sep. 2017						
Oct. 2017	70.0	5.5	102,250	76.0	14.0	43,903
Nov. 2017						
Dec. 2017	19.0	1.5	26,125	54.0	8.5	16,300

[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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