

STATISTICAL DATA (CDS)

Updated: March 5, 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 2014	316	465,050	1,169,475	316	465,050	1,169,475			
Year 2015	483	528,070	1,416,164	316	453,370	1,306,346	183	85,350	80,799
Year 2016	408	492,760	1,000,010	290	435,800	972,320	118	56,960	123,690
Year 2017	1,314	927,936	1,041,187	329	484,075	590,900	985	443,861	450,284
Year 2018	236	158,620	1,029,382	55	63,500	526,525	47	21,120	499,855
Feb. 2017	60	35,270	1,038,380	13	13,500	886,820	181	95,170	151,568
Mar. 2017	159	101,475	1,099,175	19	29,500	879,320	140	71,975	219,855
Apr. 2017	112	91,460	1,100,635	39	61,500	940,820	73	29,960	249,811
May. 2017	62	46,550	797,115	23	33,100	545,570	39	13,650	251,544
Jun. 2017	137	93,350	830,015	33	40,500	531,870	105	52,850	304,044
Jul. 2017	55	32,560	842,775	14	19,000	537,370	41	14,560	305,400
Aug. 2017	67	47,156	871,445	17	19,500	544,870	65	26,665	326,577
Sep. 2017	208	203,930	1,070,645	81	126,000	672,870	127	75,900	397,777
Oct. 2017	146	97,860	1,012,352	57	77,550	618,150	108	40,110	333,550
Nov. 2017	156	87,525	1,099,877	26	45,725	664,095	130	41,800	435,788
Dec. 2017	87	49,830	1,041,187	7	10,000	590,900	38	29,830	450,284
Jan. 2018	110	62,620	1,066,037	14	15,000	580,900	96	47,620	485,133
Feb. 2018	126	96,000	1,029,382	41	46,500	529,525	85	47,500	499,855

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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 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	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 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	-	-	-	-	-	-	75	108,000	94,000	170	241,000	197,000
Year 2016	-	-	-	-	-	-	43	63,250	48,000	146	199,000	91,000	87	130,500	102,000	8	17,500	104,500
Year 2017	74	115,075	95,200	173	256,150	119,050	59	81,850	36,600	8	12,500	58,000	7	7,000	51,000	5	9,000	75,500
Year 2018	54	62,500	102,375	1	1,000	70,000	-	-	31,600	-	-	-	-	-	46,500	-	-	72,500
Feb. 2017	-	-	-	-	-	-	11	11,500	58,500	-	-	-	90,000	2	2,000	-	-	104,500
Mar. 2017	-	-	-	5	9,000	9,000	11	14,500	63,000	3	6,000	95,000	-	-	-	-	-	104,500
Apr. 2017	-	-	-	27	40,650	49,650	12	20,850	83,850	-	-	95,000	-	-	-	-	-	104,500
May. 2017	-	-	-	18	25,100	52,650	1	2,000	31,600	1	3,000	60,000	3	3,000	56,000	-	-	67,500
Jun. 2017	-	-	-	28	37,000	89,650	3	3,000	34,600	-	-	61,000	-	-	56,000	-	-	67,500
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	88,500
Aug. 2017	-	-	-	15	18,000	99,650	-	-	33,600	2	1,500	62,500	-	-	57,000	-	-	88,500
Sep. 2017	27	46,000	46,000	51	77,000	176,650	1	3,000	36,600	-	-	62,500	-	-	57,000	-	-	88,500
Oct. 2017	-	31,750	70,000	15	26,000	70,000	-	-	33,600	-	-	59,000	-	-	50,500	-	-	67,500
Nov. 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
Dec. 2017	7	10,000	95,200	-	-	-	-	-	119,050	-	-	58,000	-	-	51,000	-	-	75,500
Jan. 2018	13	14,000	107,200	1	1,000	98,050	-	-	36,600	-	-	58,000	-	-	51,000	-	-	74,500
Feb. 2018	41	48,500	102,375	-	-	70,000	-	-	31,600	-	-	55,000	-	-	46,500	-	-	72,500

	ITraxx Japan Series22			ITraxx Japan Series21			ITraxx Japan Series20			ITraxx 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 2014	79	103,000	99,000	146	211,500	202,500	74	108,000	188,000	5	8,500	209,500	-	-	-
Year 2015	48	79,000	145,000	3	4,000	191,000	-	-	178,000	1	1,000	186,500	-	-	-
Year 2016	-	1,000	72,000	1	6,750	103,750	-	-	77,000	1	10,800	109,800	-	-	-
Year 2017	1	27,000	-	1	500	53,750	-	-	22,000	-	-	52,800	-	-	-
Year 2018	-	-	23,000	-	-	53,750	-	-	22,000	-	-	52,800	-	-	-
Feb. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	109,800	-	-	-
Mar. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	99,800	-	-	-
Apr. 2017	-	-	72,000	-	-	103,750	-	-	77,000	-	-	99,800	-	-	-
May. 2017	-	-	40,000	-	-	53,750	-	-	22,000	-	-	52,800	-	-	-
Jun. 2017	-	-	40,000	-	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	-	-	-
Jan. 2018	-	-	27,000	-	-	53,750	-	-	22,000	-	-	52,800	-	-	-
Feb. 2018	-	-	23,000	-	-	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 2015							17	11,020	11,020									
Year 2016							2	2,000	13,020									
Year 2017	19	16,500	12,500	13	7,500	5,000	3	2,000	14,170	-	-	-	8	4,500	4,500	11	8,650	5,850
Year 2018	5	3,700	15,200	1	500	5,500	-	-	12,170	-	-	-	3	1,500	6,000	1	1,000	6,850
Feb. 2017	-	-	-	-	-	-	1	1,000	14,020	-	-	-	1	500	500	-	-	-
Mar. 2017	-	-	-	-	-	-	-	-	14,020	-	-	-	1	500	1,000	-	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
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
Jan. 2018	2	1,000	13,000	1	500	5,500	-	-	14,170	-	-	-	1	500	5,000	-	-	5,850
Feb. 2018	3	2,700	15,200	-	-	5,500	-	-	12,170	-	-	-	2	1,000	6,000	1	1,000	6,850

	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 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
Year 2018	-	-	13,650	-	-	-	4	2,000	41,670	-	-	-	8	4,500	11,000	10	2,750	13,850
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	-	-	-	1	500	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
Jan. 2018	-	-	13,650	-	-	-	1	500	42,920	-	-	-	4	2,000	8,500	4	1,250	12,850
Feb. 2018	-	-	13,650	-	-	-	3	1,500	41,670	-	-	-	4	2,500	11,000	6	1,500	13,850

	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 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
Year 2018	1	500	4,500	26	7,800	34,857	-	-	2,500	2	1,500	16,450	-	-	2,000	3	2,000	7,000
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	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	3	1,500	6,100	-	-	1,000	-	-	6,000
May. 2017	-	-	1,500	1	500	22,360	-	-	5,600	-	-	5,600	-	-	1,000	1	500	6,000
Jun. 2017	-	-	1,500	7	2,800	25,160	1	100	5,700	1	100	5,700	-	-	1,000	-	-	6,000
Jul. 2017	1	500	2,000	1	200	25,160	-	-	6,200	1	500	6,200	-	-	1,000	-	-	5,500
Aug. 2017	-	-	2,000	-	-	24,910	-	-	8,200	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	-	-	12,700	-	-	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
Jan. 2018	-	-	4,000	12	3,750	36,207	-	-	2,500	-	-	14,950	-	-	2,000	1	500	6,000
Feb. 2018	1	500	4,500	14	4,050	34,857	-	-	2,500	2	1,500	16,450	-	-	2,000	2	1,500	7,000

	MITSUI & Co Ltd			Mitsui Chems Inc			Mitsui OSK Lines Ltd			NEC Corp			Nippon Paper Inds CoLtd			NIPPON STEEL SUMITOMO METAL 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 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
Year 2018	1	500	3,290	2	1,450	11,490	17	9,000	38,460	-	-	4,250	10	5,500	30,340	1	500	20,080
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	-	-	-	-	-	8,350	6	1,500	23,880	-	-	2,750	2	1,500	23,250	2	1,000	11,040
Jun. 2017	-	-	-	1	500	8,850	15	4,100	27,780	-	-	2,750	9	6,020	29,270	7	5,730	16,770
Jul. 2017	-	-	-	-	-	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
Oct. 2017	-	-	2,790	4	630	9,340	5	1,850	35,380	2	1,500	4,250	-	-	23,890	3	2,000	20,080
Nov. 2017	-	-	2,790	3	2,500	11,840	4	1,750	37,130	-	-	4,250	1	1,000	24,890	-	-	20,080
Dec. 2017	-	-	2,790	5	2,500	11,840	6	3,000	36,380	-	-	4,250	7	3,750	28,640	-	-	20,080
Jan. 2018	-	-	2,790	2	1,450	11,990	8	4,500	39,310	-	-	4,250	7	4,000	30,140	1	500	20,080
Feb. 2018	1	500	3,290	-	-	11,490	9	4,500	38,460	-	-	4,250	3	1,500	30,340	-	-	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 2015				9	2,530	2,530				6	1,880	1,880				8	4,890	4,890
Year 2016						2,130				3	2,000	3,380						4,680
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	8,490
Year 2018	4	2,000	9,350	5	4,000	13,430	-	-	-	2	1,500	5,680	3	1,500	4,500	3	2,500	11,490
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	-	-	5,030	-	-	-	-	-	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	908	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
Jan. 2018	2	1,000	9,850	4	2,000	11,430	-	-	-	2	1,500	5,680	3	1,500	5,500	2	1,500	10,490
Feb. 2018	2	1,000	9,350	1	2,000	13,430	-	-	-	-	-	5,680	-	-	4,500	1	1,000	11,490

	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 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
Year 2018	2	2,000	9,680	-	-	500	46	21,550	58,550	4	3,000	20,040	-	-	2,500	3	1,500	3,000
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
Jan. 2018	-	-	8,680	-	-	500	30	14,050	55,850	1	500	17,540	-	-	2,500	1	500	2,000
Feb. 2018	2	2,000	9,680	-	-	500	16	7,500	58,550	3	2,500	20,040	-	-	2,500	2	1,000	3,000

	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 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						
Year 2018	10	6,620	13,110	1	500	8,250	1	250	26,670	2	3,500	12,000						
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	28,615	3	1,500	7,850						
Nov. 2017	-	-	5,950	1	500	9,500	4	700	29,315	1	500	8,350						
Dec. 2017	7	3,500	9,450	-	-	9,000	-	-	27,790	3	1,250	9,600						
Jan. 2018	7	4,620	13,070	-	-	9,000	-	-	27,790	-	-	9,600						
Feb. 2018	3	2,000	13,110	1	500	8,250	1	250	26,670	2	3,500	12,000						

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 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
Year 2018	100.5	9.0	124,875	120.5	29.5	43,550
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
Jan. 2018	11.0	2.5	25,000	21.0	7.5	10,770
Feb. 2018	89.5	6.5	99,875	99.5	22.0	32,780

[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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