

STATISTICAL DATA (CDS)

Updated: January 6, 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 2012	125	140,200	255,531	125	140,200	255,531			
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
Dec. 2015	40	27,980	1,416,164	16	18,000	1,335,374	24	9,980	80,790
Jan. 2016	30	26,540	1,437,704	21	22,000	1,353,374	9	4,540	84,330
Feb. 2016	42	38,800	1,476,504	32	35,000	1,388,374	10	3,800	88,130
Mar. 2016	37	73,000	1,464,504	30	69,000	1,372,374	7	4,000	92,130
Apr. 2016	36	41,200	1,392,704	30	39,000	1,299,374	6	2,200	94,330
May 2016	10	11,000	1,231,464	10	11,000	1,137,374	0	0	94,090
Jun. 2016	40	65,750	1,053,930	30	62,000	959,270	10	3,750	94,660
Jul. 2016	47	46,300	1,097,730	38	43,000	1,001,270	9	3,300	96,460
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	1,049,500	16	19,250	933,570	16	5,810	115,930
Dec. 2016	32	27,160	1,000,010	12	17,000	876,320	20	10,160	123,690

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	ITraxx Japan Series26			ITraxx Japan Series25			ITraxx Japan Series24			ITraxx Japan Series23			ITraxx Japan Series22			ITraxx Japan Series21		
	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 2012																		
Year 2013																		
Year 2014																		
Year 2015							75	108,000	94,000	170	241,000	197,000	79	103,000	99,000	146	211,500	202,500
Year 2016	43	63,250	48,000	146	199,000	91,000	87	130,500	102,000	8	17,500	104,500	48	79,000	145,000	3	4,000	191,000
Dec. 2015							11	13,000	94,000	1	1,000	197,000	1	1,000	145,000	-	-	191,000
Jan. 2016							19	19,000	109,000	-	-	197,000	-	-	145,000	-	-	191,000
Feb. 2016				5	22,000	22,000	32	35,000	144,000	-	-	197,000	-	-	145,000	-	-	191,000
Mar. 2016				22	42,500	186,500	22	42,500	186,500	3	4,500	161,500	-	-	100,000	-	-	191,000
Apr. 2016				27	32,000	49,000	3	7,000	110,500	-	-	148,500	-	-	88,000	-	-	191,000
May 2016				10	11,000	57,000	-	-	109,500	-	-	131,500	-	-	71,000	-	-	159,000
Jun. 2016				19	26,000	76,000	7	21,000	128,000	3	11,000	115,000	-	-	71,000	-	-	135,000
Jul. 2016				34	37,000	112,000	2	4,000	132,000	1	1,000	116,000	1	1,000	72,000	-	-	135,000
Aug. 2016				10	11,000	99,000	-	-	119,000	-	-	104,500	-	-	72,000	-	-	115,000
Sep. 2016	6	12,000	12,000	14	22,000	121,000	-	-	119,000	-	-	104,500	-	-	72,000	1	6,750	121,750
Oct. 2016	16	24,000	27,000	20	29,000	91,000	2	2,000	105,000	1	1,000	105,500	-	-	72,000	-	-	103,750
Nov. 2016	13	16,250	42,250	3	3,000	94,000	-	-	105,000	-	-	105,500	-	-	72,000	-	-	103,750
Dec. 2016	8	11,000	48,000	4	6,000	91,000	-	-	102,000	-	-	104,500	-	-	72,000	-	-	103,750

	ITraxx Japan Series20			ITraxx Japan Series19			ITraxx Japan Series18			ITraxx Japan Series17			-		
	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 2012							47	52,000	52,000	60	63,000	58,000			
Year 2013	54	94,000	93,000	132	204,000	201,000	86	124,070	175,070	20	35,400	93,400			
Year 2014	74	108,000	188,000	5	8,500	209,500	4	6,000	181,070	4	3,800	97,200			
Year 2015	-	-	178,000	1	1,000	188,500	3	4,000	170,070	3	4,000	83,200			
Year 2016	-	-	77,000	1	10,800	109,800	-	-	111,070	-	-	57,200			
Dec. 2015	-	-	178,000	-	-	188,500	2	2,000	170,070	1	1,000	83,200			
Jan. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
Feb. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
Mar. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
Apr. 2016	-	-	178,000	-	-	188,500	-	-	170,070	-	-	83,200			
May 2016	-	-	108,000	-	-	108,000	-	-	163,070	-	-	75,200			
Jun. 2016	-	-	95,000	-	-	106,000	-	-	115,070	-	-	75,200			
Jul. 2016	-	-	95,000	-	-	106,000	-	-	115,070	-	-	75,200			
Aug. 2016	-	-	95,000	-	-	101,000	-	-	113,070	-	-	67,200			
Sep. 2016	-	-	95,000	1	10,800	111,800	-	-	113,070	-	-	67,200			
Oct. 2016	-	-	95,000	-	-	111,800	-	-	113,070	-	-	57,200			
Nov. 2016	-	-	95,000	-	-	111,800	-	-	113,070	-	-	57,200			
Dec. 2016	-	-	77,000	-	-	109,800	-	-	111,070	-	-	57,200			

(Reference) Series beyond the maturity date

	ITraxx Japan Series16			ITraxx Japan Series15			ITraxx Japan Series14			ITraxx Japan Series13			ITraxx Japan Series12			ITraxx Japan Series11		
	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 2012	16	17,200	51,000	-	-	63,000	1	3,000	10,000	1	5,000	5,000	-	-	-	-	13,031
Year 2013	6	8,000	59,000	1	19,234	82,234	3	9,721	19,721	1	2,000	7,000	-	-	-	1	1,000	14,031
Year 2014	1	1,000	60,000	-	-	82,234	2	7,500	27,221	1	15,750	22,750	-	-	-	-	-	-
Year 2015	1	1,000	37,000	1	370	51,604	1	1,000	-	-	-	-	-	-	-	-	-	-
Year 2016	2	6,000	-	1	1,000	-	-	-	-	-	-	-	-	-	-	-	-	-

	ITraxx Japan Series10			ITraxx Japan Series9			ITraxx Japan Series8			ITraxx Japan Series7			ITraxx Japan Series6			-		
	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 2012	-	-	1,500	-	-	2,000	-	-	-	-	-	-	-	-	-	-	-
Year 2013	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2016	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

<Single Name>

	Fujitsu Ltd			JFE Hldgs Inc			Kobe Stl Ltd			Mitsui Chems Inc			Mitsui OSK Lines Ltd			Nippon Paper Inds CoLtd		
	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	17	11,510	10,150	10	4,000	4,000	20	6,830	5,830	24	7,310	6,310	21	8,190	8,190
Year 2016	2	2,000	13,020	22	16,390	24,040	35	12,100	13,360	8	3,220	7,650	25	7,430	11,780	13	7,790	14,850
Dec. 2015	-	-	11,020	4	1,500	10,150	1	200	4,000	2	1,000	5,830	3	750	6,310	2	500	8,190
Jan. 2016	-	-	11,020	3	2,040	12,190	-	-	4,000	-	-	5,830	2	930	7,240	4	1,570	9,760
Feb. 2016	-	-	11,020	1	250	12,440	-	-	4,000	6	2,620	8,450	-	-	7,240	1	500	10,260
Mar. 2016	-	-	11,020	4	2,000	14,440	-	-	4,000	1	500	8,950	-	-	7,240	2	1,500	11,760
Apr. 2016	-	-	11,020	-	-	14,440	3	1,000	5,000	1	100	9,050	-	-	7,240	1	1,000	12,760
May 2016	-	-	11,020	-	-	14,440	-	-	4,760	-	-	9,050	-	-	7,240	-	-	12,780
Jun. 2016	-	-	11,020	2	1,000	15,440	3	1,000	5,510	-	-	9,050	4	1,250	8,490	1	500	13,280
Jul. 2016	-	-	11,020	3	1,500	16,190	5	1,550	7,060	-	-	8,550	1	250	8,490	-	-	13,260
Aug. 2016	-	-	11,020	1	500	16,690	7	2,500	9,560	-	-	7,650	2	500	8,210	-	-	12,630
Sep. 2016	-	-	11,020	-	-	16,690	-	-	9,060	-	-	7,650	2	500	8,710	-	-	12,630
Oct. 2016	-	-	11,020	6	8,350	23,540	5	1,300	10,110	-	-	7,650	3	1,000	9,280	-	-	12,130
Nov. 2016	-	-	11,020	1	250	23,790	7	2,750	12,610	-	-	7,650	6	1,500	10,780	2	1,310	13,440
Dec. 2016	2	2,000	13,020	1	500	24,040	5	2,000	13,360	-	-	7,650	5	1,500	11,780	2	1,410	14,850

	NIPPON STEEL SUMITOMO METAL CORP			Nissan Mtr Co Ltd			Oji Hldgs Corp			Panasonic Corp			Sony Corp			TOSHIBA 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	6	3,040	3,040	9	2,530	2,530	6	1,880	1,880	8	4,890	4,690	13	8,890	8,890	32	15,260	14,260
Year 2016	3	3,500	6,540	-	-	2,130	3	2,000	3,380	-	-	4,690	1	500	7,790	6	2,030	14,460
Dec. 2015	2	1,000	3,040	-	-	2,530	-	-	1,880	-	-	4,690	-	-	8,890	10	5,030	14,260
Jan. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	8,890	-	-	13,760
Feb. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	8,890	2	430	14,190
Mar. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	8,890	-	-	14,190
Apr. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	8,890	1	100	14,290
May 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	8,890	-	-	14,290
Jun. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	7,290	-	-	12,960
Jul. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	7,290	-	-	12,960
Aug. 2016	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	7,290	-	-	12,960
Sep. 2016	-	-	3,040	-	-	2,530	1	500	1,880	-	-	4,690	-	-	7,290	-	-	12,960
Oct. 2016	2	3,000	6,040	-	-	2,530	1	1,000	2,880	-	-	4,690	-	-	7,290	1	250	13,210
Nov. 2016	-	-	6,040	-	-	2,530	-	-	2,880	-	-	4,690	-	-	7,290	-	-	13,210
Dec. 2016	1	500	6,540	-	-	2,130	1	500	3,380	-	-	4,690	1	500	7,790	2	1,250	14,460

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
Dec. 2015	23	3	26,000	3	1	1,000
Jan. 2016	4	-	4,000	1	1	500
Feb. 2016	-	-	-	-	-	-
Mar. 2016	65	4	85,000	-	-	-
Apr. 2016	92.5	8	107,000	-	-	-
May 2016	79	6	116,000	0.5	0.5	240
Jun. 2016	120.5	7	187,500	7	3.5	3,180
Jul. 2016	-	-	-	-	-	-
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

[Note]

- The amount of Assumption of Obligations is on a notional amount basis.
- All figures in this statistics are one-sided.
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