

STATISTICAL DATA (CDS)

Number and Amount of Obligation Assumption

Updated: August 22, 2016

<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	242	302,590	1,097,730	191	281,000	1,001,270	51	21,590	96,460
Jul. 2015	45	47,780	1,319,055	36	45,000	1,264,095	9	2,780	54,960
Aug. 2015	27	26,680	1,341,735	24	23,000	1,284,095	3	3,680	57,640
Sep. 2015	39	40,820	1,360,555	33	38,000	1,301,095	6	2,820	59,460
Oct. 2015	86	138,000	1,477,555	75	132,000	1,412,095	11	6,000	65,460
Nov. 2015	36	27,710	1,476,265	18	20,000	1,403,095	18	7,710	73,170
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	1,298,374	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

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	ITraxx Japan Series25			ITraxx Japan Series24			ITraxx Japan Series23			ITraxx Japan Series22			ITraxx Japan Series21			ITraxx Japan Series20		
	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																54	94,000	93,000
Year 2013										79	103,000	99,000	146	211,500	202,500	74	108,000	188,000
Year 2014										48	79,000	145,000	3	4,000	191,000	-	-	178,000
Year 2015				75	108,000	94,000	170	241,000	197,000	1	1,000	72,000	-	-	135,000	-	-	95,000
Year 2016	95	128,000	112,000	85	128,500	132,000	7	16,500	116,000									
Jul. 2015							36	45,000	113,000	-	-	159,000	-	-	206,500	-	-	188,000
Aug. 2015							24	23,000	135,000	-	-	157,000	-	-	206,500	-	-	188,000
Sep. 2015				-	-	-	33	38,000	166,000	-	-	155,000	-	-	194,500	-	-	188,000
Oct. 2015				48	77,000	77,000	27	55,000	214,000	-	-	151,000	-	-	194,500	-	-	178,000
Nov. 2015				16	18,000	93,000	-	-	211,000	2	2,000	153,000	-	-	194,500	-	-	178,000
Dec. 2015				11	13,000	94,000	1	1,000	197,000	1	1,000	145,000	-	-	191,000	-	-	178,000
Jan. 2016				19	19,000	108,000	-	-	197,000	-	-	145,000	-	-	191,000	-	-	178,000
Feb. 2016				32	35,000	144,000	-	-	197,000	-	-	145,000	-	-	191,000	-	-	178,000
Mar. 2016	5	22,000	22,000	22	42,500	186,500	3	4,500	161,500	-	-	100,000	-	-	191,000	-	-	178,000
Apr. 2016	27	32,000	49,000	3	7,000	110,500	-	-	148,500	-	-	88,000	-	-	191,000	-	-	178,000
May. 2016	10	11,000	57,000	-	-	109,500	-	-	131,500	-	-	71,000	-	-	159,000	-	-	108,000
Jun. 2016	19	26,000	76,000	7	21,000	128,000	3	11,000	115,000	-	-	71,000	-	-	135,000	-	-	95,000
Jul. 2016	34	37,000	112,000	2	4,000	132,000	1	1,000	116,000	1	1,000	72,000	-	-	135,000	-	-	95,000

	ITraxx Japan Series19			ITraxx Japan Series18			ITraxx Japan Series17			ITraxx Japan Series16			-		
	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	16	17,200	51,000			
Year 2013	132	204,000	201,000	86	124,070	175,070	20	35,400	93,400	6	8,000	59,000			
Year 2014	5	8,500	209,500	4	6,000	181,070	4	3,800	97,200	1	1,000	60,000			
Year 2015	1	1,000	188,500	3	4,000	170,070	3	4,000	83,200	1	1,000	37,000			
Year 2016	-	-	106,000	-	-	115,070	-	-	75,200	2	6,000	43,000			
Jul. 2015	-	-	210,500	-	-	183,070	-	-	84,200	-	-	39,000			
Aug. 2015	-	-	210,500	-	-	183,070	-	-	84,200	-	-	39,000			
Sep. 2015	-	-	210,500	-	-	183,070	-	-	84,200	-	-	39,000			
Oct. 2015	-	-	210,500	-	-	183,070	-	-	84,200	-	-	39,000			
Nov. 2015	-	-	192,500	-	-	177,070	-	-	84,200	-	-	39,000			
Dec. 2015	-	-	188,500	2	2,000	170,070	1	1,000	83,200	-	-	37,000			
Jan. 2016	-	-	188,500	-	-	170,070	-	-	83,200	1	2,000	39,000			
Feb. 2016	-	-	188,500	-	-	170,070	-	-	83,200	-	-	39,000			
Mar. 2016	-	-	188,500	-	-	170,070	-	-	83,200	-	-	39,000			
Apr. 2016	-	-	188,500	-	-	170,070	-	-	83,200	-	-	39,000			
May. 2016	-	-	171,500	-	-	163,070	-	-	75,200	-	-	39,000			
Jun. 2016	-	-	106,000	-	-	115,070	-	-	75,200	1	4,000	43,000			
Jul. 2016	-	-	106,000	-	-	115,070	-	-	75,200	-	-	43,000			

(Reference) Series beyond the maturity date

	ITraxx Japan Series15			ITraxx Japan Series14			ITraxx Japan Series13			ITraxx Japan Series12			ITraxx Japan Series11			ITraxx Japan Series10		
	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	-	-	63,000	1	3,000	10,000	1	5,000	5,000	-	-	-	-	-	13,031	-	-	1,500
Year 2013	1	19,234	82,234	3	9,721	19,721	1	2,000	7,000	-	-	-	1	1,000	14,031	-	-	-
Year 2014	-	-	82,234	2	7,500	27,221	1	15,750	22,750	-	-	-	-	-	-	-	-	-
Year 2015	1	370	51,604	1	1,000	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2016	1	1,000	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

	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	-	-	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	-	-	11,020	13	6,790	16,190	11	3,550	7,060	8	3,220	8,550	7	2,430	8,490	9	5,070	13,260
Jul. 2015	1	700	10,200	-	-	5,370	-	-	2,300	1	500	4,350	4	650	4,750	-	-	2,530
Aug. 2015	-	-	10,200	-	-	5,370	-	-	2,300	2	680	4,030	-	-	4,750	-	-	2,530
Sep. 2015	-	-	10,200	-	-	5,370	-	-	2,300	1	500	4,530	2	500	4,250	2	1,360	3,890
Oct. 2015	-	-	10,200	3	3,640	9,010	2	500	2,800	-	-	4,530	3	1,310	5,560	3	550	4,440
Nov. 2015	4	820	11,020	3	1,000	10,010	2	1,000	3,800	1	300	4,830	-	-	5,560	4	3,250	7,690
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	-	-	12,760
Jun. 2016	-	-	11,020	2	1,000	15,440	3	1,000	5,510	-	-	9,050	4	1,250	8,490	1	500	13,260
Jul. 2016	-	-	11,020	3	1,500	16,190	5	1,550	7,060	-	-	8,550	1	250	8,490	-	-	13,260

	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	-	-	3,040	-	-	2,530	-	-	1,380	-	-	4,690	-	-	7,290	3	530	12,960
Jul. 2015	-	-	2,040	-	-	2,530	-	-	1,880	-	-	3,850	2	680	5,890	1	250	9,270
Aug. 2015	-	-	2,040	-	-	2,530	-	-	1,880	-	-	3,850	1	3,000	8,890	-	-	9,270
Sep. 2015	-	-	2,040	-	-	2,530	-	-	1,880	-	-	3,850	-	-	8,890	1	460	9,730
Oct. 2015	-	-	2,040	-	-	2,530	-	-	1,880	-	-	3,850	-	-	8,890	-	-	9,730
Nov. 2015	-	-	2,040	-	-	2,530	-	-	1,880	2	840	4,690	-	-	8,890	2	500	10,230
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

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	409.5	30.5	586,000	17	9	6,230
Aug. 2015	1	1	2,000	-	-	-
Sep. 2015	20	4	14,000	-	-	-
Oct. 2015	20	5	20,000	-	-	-
Nov. 2015	29	4	26,000	-	-	-
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

[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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