

STATISTICAL DATA (CDS)

Updated: March 14, 2016

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	72	65,340	1,476,504	53	57,000	1,388,374	19	8,340	88,130
Feb. 2015	32	16,470	1,197,135	7	9,000	1,180,475	25	7,470	16,660
Mar. 2015	32	65,000	1,259,135	21	62,000	1,239,475	11	3,000	19,660
Apr. 2015	44	59,870	1,318,005	37	52,370	1,290,845	7	7,500	27,160
May. 2015	47	30,540	1,342,545	13	13,000	1,297,845	34	17,540	44,700
Jun. 2015	31	23,680	1,313,275	13	16,000	1,261,095	18	7,680	52,180
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

<Index>

	iTraxx Japan Series24			iTraxx Japan Series23			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	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							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	75	108,000	94,000	170	241,000	197,000	-	-	145,000	-	-	191,000	-	-	178,000	1	1,000	188,500
Year 2016	51	54,000	144,000	-	-	197,000	-	-	-	-	-	-	-	-	178,000	-	-	188,500
Feb. 2015							7	9,000	108,000	-	-	204,500	-	-	188,000	-	-	209,500
Mar. 2015				7	26,000	26,000	12	32,000	137,000	1	2,000	206,500	-	-	188,000	-	-	209,500
Apr. 2015				18	26,000	51,000	13	20,000	157,000	-	-	206,500	-	-	188,000	1	1,000	210,500
May. 2015				12	12,000	57,000	1	1,000	158,000	-	-	206,500	-	-	188,000	-	-	210,500
Jun. 2015				12	15,000	72,000	1	1,000	159,000	-	-	206,500	-	-	188,000	-	-	210,500
Jul. 2015				36	45,000	113,000	-	-	159,000	-	-	206,500	-	-	188,000	-	-	210,500
Aug. 2015				24	23,000	135,000	-	-	157,000	-	-	206,500	-	-	188,000	-	-	210,500
Sep. 2015				33	38,000	166,000	-	-	155,000	-	-	194,500	-	-	188,000	-	-	210,500
Oct. 2015	48	77,000	77,000	27	55,000	214,000	-	-	151,000	-	-	194,500	-	-	178,000	-	-	210,500
Nov. 2015	16	18,000	93,000	-	-	211,000	2	2,000	153,000	-	-	194,500	-	-	178,000	-	-	192,500
Dec. 2015	11	13,000	94,000	1	1,000	197,000	1	1,000	145,000	-	-	191,000	-	-	178,000	-	-	188,500
Jan. 2016	19	19,000	109,000	-	-	197,000	-	-	145,000	-	-	191,000	-	-	178,000	-	-	188,500
Feb. 2016	32	35,000	144,000	-	-	197,000	-	-	145,000	-	-	191,000	-	-	178,000	-	-	188,500

	iTraxx Japan Series18			iTraxx Japan Series17			iTraxx Japan Series16			iTraxx Japan Series15			-		
	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	-	-	63,000	-	-	-
Year 2013	86	124,070	175,070	20	35,400	93,400	6	8,000	59,000	1	19,234	82,234	-	-	-
Year 2014	4	6,000	181,070	4	3,800	97,200	1	1,000	60,000	-	-	82,234	-	-	-
Year 2015	3	4,000	170,070	3	4,000	83,200	1	1,000	37,000	1	370	51,604	-	-	-
Year 2016	-	-	170,070	-	-	83,200	1	2,000	39,000	1	1,000	52,604	-	-	-
Feb. 2015	-	-	181,070	-	-	97,200	-	-	60,000	-	-	82,234	-	-	-
Mar. 2015	1	2,000	183,070	-	-	97,200	-	-	60,000	-	-	82,234	-	-	-
Apr. 2015	-	-	183,070	2	3,000	100,200	1	1,000	61,000	1	370	82,604	-	-	-
May. 2015	-	-	183,070	-	-	100,200	-	-	61,000	-	-	82,604	-	-	-
Jun. 2015	-	-	183,070	-	-	100,200	-	-	61,000	-	-	82,604	-	-	-
Jul. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	-
Aug. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	-
Sep. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	-
Oct. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	-
Nov. 2015	-	-	177,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	-
Dec. 2015	2	2,000	170,070	1	1,000	83,200	-	-	37,000	-	-	51,604	-	-	-
Jan. 2016	-	-	170,070	-	-	83,200	1	2,000	39,000	1	1,000	52,604	-	-	-
Feb. 2016	-	-	170,070	-	-	83,200	-	-	39,000	-	-	52,604	-	-	-

(Reference) Series beyond the maturity date

	iTraxx Japan Series14			iTraxx Japan Series13			iTraxx Japan Series12			iTraxx Japan Series11			iTraxx Japan Series10			iTraxx Japan Series9		
	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	3,000	10,000	1	5,000	5,000	-	-	-	-	-	13,031	-	-	1,500	-	-	2,000
Year 2013	3	9,721	19,721	1	2,000	7,000	-	-	-	1	1,000	14,031	-	-	-	-	-	-
Year 2014	2	7,500	27,221	1	15,750	22,750	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	1	1,000	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2016	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

	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	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2013	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2016	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

<Single Name>

	Fujitsu Ltd			JFE Hldgs Inc			Kobe Stt 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	4	2,290	12,440	-	-	4,000	6	2,620	8,450	2	930	7,240	5	2,070	10,260
Feb. 2015	2	1,550	3,550	-	-	1,360	2	1,060	1,560	1	250	350	3	360	610	4	950	1,450
Mar. 2015	-	-	3,550	-	-	1,360	-	-	1,560	3	500	850	1	250	-	-	-	1,450
Apr. 2015	5	5,000	8,550	-	-	1,360	-	-	1,560	-	-	850	-	-	860	1	500	1,950
May. 2015	3	950	9,500	6	4,010	5,370	1	240	1,800	5	2,200	3,050	-	-	860	3	330	2,280
Jun. 2015	-	-	9,500	-	-	5,370	1	500	2,300	3	800	3,850	7	3,240	4,100	1	250	2,530
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

	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	-	-	8,890	2	430	14,190
Feb. 2015	-	-	-	4	1,000	1,000	2	400	1,880	2	800	800	3	700	1,700	2	400	2,400
Mar. 2015	2	950	950	2	100	1,100	-	-	1,880	1	200	1,000	2	1,000	2,700	-	-	2,400
Apr. 2015	-	-	950	-	-	1,100	-	-	1,880	1	2,000	3,000	-	-	2,700	-	-	2,400
May. 2015	-	-	950	3	1,430	2,530	-	-	1,880	-	-	3,000	3	2,510	5,210	10	5,870	8,270
Jun. 2015	2	1,090	2,040	-	-	2,530	-	-	1,880	2	1,050	3,850	-	-	5,210	2	750	9,020
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

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	69	-	89,000	1	1	500
Jun. 2015	26	2	30,000	-	-	-
Jul. 2015	33	5	40,000	-	-	-
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	-	-	-

[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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