

STATISTICAL DATA (CDS)

Number and Amount of Obligation Assumption

Updated: December 14, 2015

<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 2011	96	128,681	120,531	96	128,681	120,531			
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	0	0	0
Year 2015	449	500,740	1,476,265	290	425,370	1,403,095	159	75,370	73,170
Nov. 2014	23	28,000	1,132,475	23	28,000	1,132,475			
Dec. 2014	33	41,000	1,169,475	33	41,000	1,169,475	0	0	0
Jan. 2015	30	24,190	1,185,665	13	15,000	1,176,475	17	9,190	9,190
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

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	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 2011																		
Year 2012																		
Year 2013																		
Year 2014																		
Year 2015	64	95,000	93,000	169	240,000	211,000	79	103,000	99,000	146	211,500	202,500	54	94,000	93,000	132	204,000	201,000
Nov. 2014							47	78,000	153,000	3	4,000	194,500	74	108,000	188,000	5	8,500	209,500
Dec. 2014													-	-	178,000	1	1,000	192,500
Jan. 2015							21	25,000	71,000	2	3,000	201,500	-	-	188,000	-	-	209,500
Feb. 2015							30	32,000	99,000	1	1,000	202,500	-	-	188,000	-	-	209,500
Mar. 2015							11	13,000	104,000	2	2,000	204,500	-	-	188,000	-	-	209,500
Apr. 2015							7	9,000	108,000	-	-	204,500	-	-	188,000	-	-	209,500
May. 2015							12	32,000	137,000	1	2,000	206,500	-	-	188,000	-	-	209,500
Jun. 2015							13	20,000	157,000	-	-	206,500	-	-	188,000	1	1,000	210,500
Jul. 2015							1	1,000	158,000	-	-	206,500	-	-	188,000	-	-	210,500
Aug. 2015							-	-	159,000	-	-	206,500	-	-	188,000	-	-	210,500
Sep. 2015							-	-	157,000	-	-	206,500	-	-	188,000	-	-	210,500
Oct. 2015							-	-	155,000	-	-	194,500	-	-	188,000	-	-	210,500
Nov. 2015	48	77,000	77,000	27	55,000	214,000	2	2,000	153,000	-	-	194,500	-	-	178,000	-	-	192,500
	16	18,000	93,000	-	-	211,000							-	-	178,000	-	-	

	iTraxx Japan Series18			iTraxx Japan Series17			iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14		
	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 2011	-	-	-	-	-	-	28	34,000	34,000	56	63,000	63,000	2	7,000	7,000
Year 2012	47	52,000	52,000	60	63,000	58,000	16	17,200	51,000	-	-	63,000	1	3,000	10,000
Year 2013	86	124,070	175,070	20	35,400	93,400	6	8,000	59,000	1	19,234	82,234	3	9,721	19,721
Year 2014	4	6,000	181,070	4	3,800	97,200	1	1,000	60,000	-	-	82,234	2	7,500	27,221
Year 2015	1	2,000	177,070	2	3,000	84,200	1	1,000	39,000	1	370	52,604	1	1,000	28,221
Nov. 2014	-	-	181,070	-	-	97,200	-	-	59,000	-	-	82,234	-	-	20,221
Dec. 2014	-	-	181,070	-	-	97,200	1	1,000	60,000	-	-	82,234	1	7,000	27,221
Jan. 2015	-	-	181,070	-	-	97,200	-	-	60,000	-	-	82,234	-	-	27,221
Feb. 2015	-	-	181,070	-	-	97,200	-	-	60,000	-	-	82,234	-	-	27,221
Mar. 2015	1	2,000	183,070	-	-	97,200	-	-	60,000	-	-	82,234	-	-	27,221
Apr. 2015	-	-	183,070	2	3,000	100,200	1	1,000	61,000	1	370	82,604	1	1,000	28,221
May. 2015	-	-	183,070	-	-	100,200	-	-	61,000	-	-	82,604	-	-	28,221
Jun. 2015	-	-	183,070	-	-	100,200	-	-	61,000	-	-	52,604	-	-	28,221
Jul. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	28,221
Aug. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	28,221
Sep. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	28,221
Oct. 2015	-	-	183,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	28,221
Nov. 2015	-	-	177,070	-	-	84,200	-	-	39,000	-	-	52,604	-	-	28,221

(Reference) Series beyond the maturity date

	iTraxx Japan Series13			iTraxx Japan Series12			iTraxx Japan Series11			iTraxx Japan Series10			iTraxx Japan Series9			iTraxx Japan Series8		
	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 2011	-	-	-	-	-	-	6	13,031	13,031	1	1,500	1,500	2	2,000	2,000	-	-	-
Year 2012	1	5,000	5,000	-	-	-	-	-	-	-	-	-	-	-	2,000	-	-	-
Year 2013	1	2,000	7,000	-	-	-	1	1,000	14,031	-	-	-	-	-	-	-	-	-
Year 2014	1	15,750	22,750	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

	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 2011	-	-	-	1	8,150	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2012	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2013	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

<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	13	10,010	10,010	9	3,800	3,800	18	5,830	4,830	21	6,560	5,560	19	7,690	7,690
Dec. 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jan. 2015	2	2,000	2,000	1	1,360	1,360	1	500	500	1	100	100	1	250	250	1	500	500
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	860	-	-	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

	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	4	2,040	2,040	9	2,530	2,530	6	1,880	1,880	8	4,890	4,690	13	8,890	8,890	22	10,230	10,230
Dec. 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jan. 2015	-	-	-	-	-	-	4	1,480	1,480	-	-	-	2	1,000	1,000	4	2,000	2,000
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

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
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

[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.
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