

STATISTICAL DATA (CDS)

Updated: August 24, 2015

Number and Amount of Obligation Bearing

<Total>

	Total			Total (Index)			Total (Single Name)		
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing
	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	261	267,530	1,319,055	140	212,370	1,264,095	121	55,160	54,960
Jul. 2014	13	17,000	969,675	13	17,000	969,675			
Aug. 2014	11	14,000	981,675	11	14,000	981,675			
Sep. 2014	20	23,000	1,002,675	20	23,000	1,002,675			
Oct. 2014	63	102,800	1,104,475	63	102,800	1,104,475			
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

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	iTraxx Japan Series23			iTraxx Japan Series22			iTraxx Japan Series21			iTraxx Japan Series20			iTraxx Japan Series19			iTraxx Japan Series18		
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing
	transaction	million yen	million yen															
Year 2011	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	47	52,000	52,000
Year 2012	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	86	124,070	175,070
Year 2013	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4	6,000	181,070
Year 2014	85	124,000	113,000	79	103,000	99,000	146	211,500	202,500	74	94,000	93,000	132	204,000	201,000	86	124,070	175,070
Year 2015	-	-	-	45	76,000	159,000	3	4,000	206,500	-	-	188,000	5	8,500	209,500	4	2,000	183,070
Jul. 2014	-	-	-	-	-	-	11	15,000	111,500	1	1,000	188,000	-	-	-	-	-	181,070
Aug. 2014	-	-	-	-	-	-	11	14,000	123,500	-	-	188,000	-	-	-	-	-	181,070
Sep. 2014	-	-	-	-	-	-	20	23,000	144,500	-	-	188,000	-	-	-	-	-	181,070
Oct. 2014	-	-	-	28	46,000	46,000	33	55,000	198,500	-	-	188,000	-	-	-	-	-	181,070
Nov. 2014	-	-	-	21	25,000	71,000	2	3,000	201,500	-	-	188,000	-	-	-	-	-	181,070
Dec. 2014	-	-	-	30	32,000	99,000	1	1,000	202,500	-	-	188,000	-	-	-	-	-	181,070
Jan. 2015	-	-	-	11	13,000	104,000	2	2,000	204,500	-	-	188,000	-	-	-	-	-	181,070
Feb. 2015	-	-	-	7	9,000	108,000	-	-	204,500	-	-	188,000	-	-	-	-	-	181,070
Mar. 2015	7	26,000	26,000	12	32,000	137,000	1	2,000	206,500	-	-	188,000	-	-	-	1	2,000	183,070
Apr. 2015	18	26,000	51,000	13	20,000	157,000	-	-	206,500	-	-	188,000	1	1,000	210,500	-	-	183,070
May. 2015	12	12,000	57,000	1	1,000	158,000	-	-	206,500	-	-	188,000	-	-	210,500	-	-	183,070
Jun. 2015	12	15,000	72,000	1	1,000	159,000	-	-	206,500	-	-	188,000	-	-	210,500	-	-	183,070
Jul. 2015	36	45,000	113,000	-	-	159,000	-	-	206,500	-	-	188,000	-	-	210,500	-	-	183,070

	iTraxx Japan Series17			iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14			-				
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	-				
	transaction	million yen	million yen	transaction	million yen	million yen	transaction	million yen									
Year 2011	-	-	-	28	34,000	34,000	56	63,000	63,000	2	7,000	7,000	-	-	-	-	-
Year 2012	60	63,000	58,000	16	17,200	51,000	-	-	63,000	1	3,000	10,000	-	-	-	-	-
Year 2013	20	35,400	93,400	6	8,000	59,000	1	19,234	82,234	3	9,721	19,721	-	-	-	-	-
Year 2014	4	3,800	97,200	1	1,000	60,000	-	-	82,234	2	7,500	27,221	-	-	-	-	-
Year 2015	2	3,000	84,200	1	1,000	39,000	1	370	52,604	1	1,000	28,221	-	-	-	-	-
Jul. 2014	1	1,000	95,400	-	-	59,000	-	-	82,234	-	-	20,221	-	-	-	-	-
Aug. 2014	-	-	95,400	-	-	59,000	-	-	82,234	-	-	20,221	-	-	-	-	-
Sep. 2014	-	-	95,400	-	-	59,000	-	-	82,234	-	-	20,221	-	-	-	-	-
Oct. 2014	2	1,800	97,200	-	-	59,000	-	-	82,234	-	-	20,221	-	-	-	-	-
Nov. 2014	-	-	97,200	-	-	59,000	-	-	82,234	-	-	20,221	-	-	-	-	-
Dec. 2014	-	-	97,200	1	1,000	60,000	-	-	82,234	1	7,000	27,221	-	-	-	-	-
Jan. 2015	-	-	97,200	-	-	60,000	-	-	82,234	-	-	27,221	-	-	-	-	-
Feb. 2015	-	-	97,200	-	-	60,000	-	-	82,234	-	-	27,221	-	-	-	-	-
Mar. 2015	-	-	97,200	-	-	60,000	-	-	82,234	-	-	27,221	-	-	-	-	-
Apr. 2015	2	3,000	100,200	1	1,000	61,000	1	370	82,604	1	1,000	28,221	-	-	-	-	-
May. 2015	-	-	100,200	-	-	61,000	-	-	82,604	-	-	28,221	-	-	-	-	-
Jun. 2015	-	-	100,200	-	-	61,000	-	-	52,604	-	-	28,221	-	-	-	-	-
Jul. 2015	-	-	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		
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing
	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	-	-	-	-	-	13,031	-	1,500	-	-	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			-			-			-			-		
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing
	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		
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing
	transaction	million yen	million yen															
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	13	10,200	10,200	7	5,370	5,370	5	2,300	2,300	14	4,350	4,350	16	4,750	4,750	10	2,530	2,530
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	-	-	-	2	1,060	1,560	1	250	350	3	360	610	4	950	1,450
Mar. 2015	-	-	3,550	-	-	-	-	-	1,560	3	500	850	1	250	860	-	-	1,450
Apr. 2015	5	5,000	8,550	-	-	-	-	-	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

年月	NIPPON STEEL SUMITOMO METAL CORP			Nissan Mtr Co Ltd			Oji Hldgs Corp			Panasonic Corp			Sony Corp			TOSHIBA Corp		
	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing	Total Number of Obligation Bearing	Total Value of Obligation Bearing	Total Open Interest of Obligation Bearing
	transaction	million yen	million yen															
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2015	4	2,040	2,040	9	2,530	2,530	6	1,880	1,880	6	4,050	3,850	12	5,890	5,890	19	9,270	9,270
Dec. 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jan. 2015	-	-	-	4	1,000	1,000	4	1,480	1,480	-	-	-	2	1,000	1,000	4	2,000	2,000
Feb. 2015	-	-	950	2	100	1,100	-	1,880	1,880	2	800	800	3	700	1,700	2	400	2,400
Mar. 2015	2	950	-	-	-	-	-	1,880	1,880	1	200	1,000	2	2,700	-	-	2,400	-
Apr. 2015	-	-	950	3	1,430	2,530	-	1,880	1,880	1	2,000	3,000	-	-	2,700	-	-	2,400
May. 2015	-	-	950	-	-	-	-	1,880	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	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	-

Number and Amount of Compression

	Full Termination	Partial Termination	Compressed Amt
	transaction	transaction	million yen
Year 2015	60	8	72,000
Jun. 2015	26	2	30,000
Jul. 2015	33	5	40,000
Aug. 2015	1	1	2,000

[Note]

- The total amount of Obligation Bearing 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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