

# Statistics (CDS Obligation Bearing)

Feb. 2015



**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	95	120,531	120,531	95	120,531	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	62	40,660	1,197,135	20	24,000	1,180,475	42	16,660	16,660
Feb. 2014	35	49,000	803,425	35	49,000	803,425			
Mar. 2014	16	45,250	845,675	16	45,250	845,675			
Apr. 2014	28	50,500	892,175	28	50,500	892,175			
May 2014	28	37,500	927,675	28	37,500	927,675			
Jun. 2014	25	27,000	953,675	25	27,000	953,675			
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

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	iTraxx Japan Series22			iTraxx Japan Series21			iTraxx Japan Series20			iTraxx Japan Series19			iTraxx Japan Series18			iTraxx Japan Series17		
	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	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													47	-	-	60	-	-
Year 2012										132	204,000	201,000	86	52,000	52,000	20	63,000	58,000
Year 2013							54	94,000	93,000	5	8,500	209,500	4	124,070	175,070	4	35,400	93,400
Year 2014	79	103,000	99,000	146	211,500	202,500	74	108,000	188,000	-	-	209,500	-	6,000	181,070	-	3,800	97,200
Year 2015	18	22,000	108,000	2	2,000	204,500	-	-	188,000	-	-	-	-	-	181,070	-	-	97,200
Feb. 2014							32	44,000	152,000	1	2,000	209,000	2	3,000	180,070	-	-	94,400
Mar. 2014				4	12,000	12,000	10	17,000	166,000	-	-	209,000	-	-	180,070	-	-	94,400
Apr. 2014				14	27,000	39,000	13	23,000	185,000	1	500	209,500	-	-	180,070	-	-	94,400
May 2014				25	34,500	71,500	2	2,000	187,000	-	-	209,500	1	1,000	181,070	-	-	94,400
Jun. 2014				25	27,000	97,500	-	-	187,000	-	-	209,500	-	-	181,070	-	-	94,400
Jul. 2014				11	15,000	111,500	1	1,000	188,000	-	-	209,500	-	-	181,070	1	1,000	95,400
Aug. 2014				11	14,000	123,500	-	-	188,000	-	-	209,500	-	-	181,070	-	-	95,400
Sep. 2014				20	23,000	144,500	-	-	188,000	-	-	209,500	-	-	181,070	-	-	95,400
Oct. 2014	28	46,000	46,000	33	55,000	198,500	-	-	188,000	-	-	209,500	-	-	181,070	2	1,800	97,200
Nov. 2014	21	25,000	71,000	2	3,000	201,500	-	-	188,000	-	-	209,500	-	-	181,070	-	-	97,200
Dec. 2014	30	32,000	99,000	1	1,000	202,500	-	-	188,000	-	-	209,500	-	-	181,070	-	-	97,200
Jan. 2015	11	13,000	104,000	2	2,000	204,500	-	-	188,000	-	-	209,500	-	-	181,070	-	-	97,200
Feb. 2015	7	9,000	108,000	-	-	204,500	-	-	188,000	-	-	209,500	-	-	181,070	-	-	97,200

	iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14			iTraxx Japan Series13			-		
	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	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	16	17,200	51,000	-	-	63,000	1	3,000	10,000	1	5,000	5,000	-	-	-
Year 2013	6	8,000	59,000	1	19,234	82,234	3	9,721	19,721	1	2,000	7,000	-	-	-
Year 2014	1	1,000	60,000	-	-	82,234	2	7,500	27,221	1	15,750	22,750	-	-	-
Year 2015	-	-	60,000	-	-	82,234	-	-	27,221	-	-	22,750	-	-	-
Feb. 2014	-	-	59,000	-	-	82,234	-	-	19,721	-	-	7,000	-	-	-
Mar. 2014	-	-	59,000	-	-	82,234	1	500	20,221	1	15,750	22,750	-	-	-
Apr. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
May 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Jun. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Jul. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Aug. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Sep. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Oct. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Nov. 2014	-	-	59,000	-	-	82,234	-	-	20,221	-	-	22,750	-	-	-
Dec. 2014	1	1,000	60,000	-	-	82,234	1	7,000	27,221	-	-	22,750	-	-	-
Jan. 2015	-	-	60,000	-	-	82,234	-	-	27,221	-	-	22,750	-	-	-
Feb. 2015	-	-	60,000	-	-	82,234	-	-	27,221	-	-	22,750	-	-	-

(Reference) Series beyond the maturity date

	iTraxx Japan Series12			iTraxx Japan Series11			iTraxx Japan Series10			iTraxx Japan Series9			iTraxx Japan Series8			iTraxx Japan Series7		
	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	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	-	-	-	-	-	13,031	-	-	1,500	-	-	2,000	-	-	-	-	-	-
Year 2013	-	-	-	1	1,000	14,031	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

  

	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	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	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

## 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	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	3,550	3,550	1	1,360	1,360	3	1,560	1,560	2	350	350	4	610	610	5	1,450	1,450
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

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	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	1,000	1,000	6	1,880	1,880	2	800	800	5	1,700	1,700	6	2,400	2,400
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

[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.  
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