

# Statistics

## (CDS Obligation Bearing)

Dec. 2014



**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
Dec. 2013	18	28,000	730,425	18	28,000	730,425	-	-	-
Jan. 2014	21	30,000	757,425	21	30,000	757,425	-	-	-
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

**Index**

	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																		
Year 2012							54	94,000	93,000	132	204,000	201,000	47	52,000	52,000	60	63,000	58,000
Year 2013							74	108,000	188,000	5	8,500	209,500	86	124,070	175,070	20	35,400	93,400
Year 2014	79	103,000	99,000	146	211,500	202,500							4	6,000	181,070	4	3,800	97,200
Dec. 2013							16	23,000	93,000	2	5,000	201,000	-	-	175,070	-	-	93,400
Jan. 2014							16	21,000	111,000	3	6,000	207,000	1	2,000	177,070	1	1,000	94,400
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

	iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14			iTraxx Japan Series13			iTraxx Japan Series12			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			
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	-	-	-			
Dec. 2013	-	-	59,000	-	-	82,234	-	-	19,721	-	-	7,000	-	-	-			
Jan. 2014	-	-	59,000	-	-	82,234	-	-	19,721	-	-	7,000	-	-	-			
Feb. 2014	-	-	59,000	-	-	82,234	-	-	19,721	-	-	7,000	-	-	-			
Mar. 2014	-	-	59,000	-	-	82,234	-	-	19,721	-	-	7,000	-	-	-			
Apr. 2014	-	-	59,000	-	-	82,234	1	500	20,221	1	15,750	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	-	-	-			

(Reference) Series beyond the maturity date

	iTraxx Japan Series11			iTraxx Japan Series10			iTraxx Japan Series9			iTraxx Japan Series8			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	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	-	-	-	-	-	-	1	8,150	-
Year 2012	-	-	13,031	-	-	1,500	-	-	2,000	-	-	-	-	-	-	-	-	-
Year 2013	1	1,000	14,031	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

#### Single Name

	Fujitsu Ltd			JFE Hldgs Inc			Kobe Sti 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	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Dec. 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Dec. 2014	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

#### [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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