Statistics
(CDS Obligation Bearing)

Sep. 2014

Japan Securities Clearing Corporation

JSCC

	iTraxx Japan Series21			iTraxx Japan Series20			iTraxx Japan Series19			iTraxx Japan Series18		
	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen
Year 2011										–	–	–
Year 2012										47	52,000	52,000
Year 2013				54	94,000	93,000	132	204,000	201,000	86	124,070	175,070
Year 2014	110	152,500	144,500	74	108,000	188,000	5	8,500	209,500	4	6,000	181,070
Sep. 2013				–	–	–	4	6,000	156,000	–	–	161,000
Oct. 2013				28	59,000	59,000	14	34,000	190,000	8	11,000	172,000
Nov. 2013				10	12,000	70,000	2	6,000	196,000	1	3,070	175,070
Dec. 2013				16	23,000	93,000	2	5,000	201,000	–	–	175,070
Jan. 2014				16	21,000	111,000	3	6,000	207,000	1	2,000	177,070
Feb. 2014				32	44,000	152,000	1	2,000	209,000	2	3,000	180,070
Mar. 2014	4	12,000	12,000	10	17,000	166,000	–	–	209,000	–	–	180,070
Apr. 2014	14	27,000	39,000	13	23,000	185,000	1	500	209,500	–	–	180,070
May. 2014	25	34,500	71,500	2	2,000	187,000	–	–	209,500	1	1,000	181,070
Jun. 2014	25	27,000	97,500	–	–	187,000	–	–	209,500	–	–	181,070
Jul. 2014	11	15,000	111,500	1	1,000	188,000	–	–	209,500	–	–	181,070
Aug. 2014	11	14,000	123,500	–	–	188,000	–	–	209,500	–	–	181,070
Sep. 2014	20	23,000	144,500	–	–	188,000	–	–	209,500	–	–	181,070

	iTraxx Japan Series17			iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14		
	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing 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	2	2,000	95,400	–	–	59,000	–	–	82,234	1	500	20,221
Sep. 2013	–	–	71,000	–	–	59,000	–	–	82,234	–	–	18,721
Oct. 2013	13	22,400	93,400	–	–	59,000	–	–	82,234	1	1,000	19,721
Nov. 2013	–	–	93,400	–	–	59,000	–	–	82,234	–	–	19,721
Dec. 2013	–	–	93,400	–	–	59,000	–	–	82,234	–	–	19,721
Jan. 2014	1	1,000	94,400	–	–	59,000	–	–	82,234	–	–	19,721
Feb. 2014	–	–	94,400	–	–	59,000	–	–	82,234	–	–	19,721
Mar. 2014	–	–	94,400	–	–	59,000	–	–	82,234	1	500	20,221
Apr. 2014	–	–	94,400	–	–	59,000	–	–	82,234	–	–	20,221
May. 2014	–	–	94,400	–	–	59,000	–	–	82,234	–	–	20,221
Jun. 2014	–	–	94,400	–	–	59,000	–	–	82,234	–	–	20,221
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

	iTraxx Japan Series13			iTraxx Japan Series12			iTraxx Japan Series11			iTraxx Japan Series10		
	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen
Year 2011	–	–	–	–	–	–	6	13,031	13,031	1	1,500	1,500
Year 2012	1	5,000	5,000	–	–	–	–	–	13,031	–	–	1,500
Year 2013	1	2,000	7,000	–	–	–	1	1,000	14,031	–	–	–
Year 2014	1	15,750	22,750	–	–	–	–	–	–	–	–	–
Sep. 2013	–	–	7,000	–	–	–	–	–	14,031	–	–	1,500
Oct. 2013	–	–	7,000	–	–	–	–	–	14,031	–	–	1,500
Nov. 2013	–	–	7,000	–	–	–	–	–	14,031	–	–	1,500
Dec. 2013	–	–	7,000	–	–	–	–	–	14,031	–	–	–
Jan. 2014	–	–	7,000	–	–	–	–	–	14,031	–	–	–
Feb. 2014	–	–	7,000	–	–	–	–	–	14,031	–	–	–
Mar. 2014	1	15,750	22,750	–	–	–	–	–	14,031	–	–	–
Apr. 2014	–	–	22,750	–	–	–	–	–	14,031	–	–	–
May. 2014	–	–	22,750	–	–	–	–	–	14,031	–	–	–
Jun. 2014	–	–	22,750	–	–	–	–	–	–	–	–	–
Jul. 2014	–	–	22,750	–	–	–	–	–	–	–	–	–
Aug. 2014	–	–	22,750	–	–	–	–	–	–	–	–	–
Sep. 2014	–	–	22,750	–	–	–	–	–	–	–	–	–

	iTraxx Japan Series9			iTraxx Japan Series8			iTraxx Japan Series7			iTraxx Japan Series6			Total		
	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearing transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen
Year 2011	2	2,000	2,000	–	–	–	–	–	–	1	8,150	–	96	128,681	120,531
Year 2012	–	–	2,000	–	–	–	–	–	–	–	–	–	125	140,200	255,531
Year 2013	–	–	–	–	–	–	–	–	–	–	–	–	304	497,425	744,456
Year 2014	–	–	–	–	–	–	–	–	–	–	–	–	197	293,250	1,002,675
Sep. 2013	–	–	–	–	–	–	–	–	–	–	–	–	4	6,000	570,486
Oct. 2013	–	–	–	–	–	–	–	–	–	–	–	–	64	127,400	697,886
Nov. 2013	–	–	–	–	–	–	–	–	–	–	–	–	13	21,070	717,956
Dec. 2013	–	–	–	–	–	–	–	–	–	–	–	–	18	28,000	744,456
Jan. 2014	–	–	–	–	–	–	–	–	–	–	–	–	21	30,000	771,456
Feb. 2014	–	–	–	–	–	–	–	–	–	–	–	–	35	49,000	817,456
Mar. 2014	–	–	–	–	–	–	–	–	–	–	–	–	16	45,250	859,706
Apr. 2014	–	–	–	–	–	–	–	–	–	–	–	–	28	50,500	906,206
May. 2014	–	–	–	–	–	–	–	–	–	–	–	–	28	37,500	941,706
Jun. 2014	–	–	–	–	–	–	–	–	–	–	–	–	25	27,000	953,675
Jul. 2014	–	–	–	–	–	–	–	–	–	–	–	–	13	17,000	969,675
Aug. 2014	–	–	–	–	–	–	–	–	–	–	–	–	11	14,000	981,675
Sep. 2014	–	–	–	–	–	–	–	–	–	–	–	–	20	23,000	1,002,675

【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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- ○ JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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