

Statistics (CDS Obligation Bearing)

Mar. 2014



	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	83,000	132	204,000	201,000	86	124,070	175,070
Year 2014	4	12,000	12,000	58	82,000	166,000	4	8,000	209,000	3	5,000	180,070
Mar. 2013												
Apr. 2013							9	21,000	21,000	21	32,000	132,000
May. 2013							23	27,000	46,000	1	2,000	134,000
Jun. 2013							4	4,000	50,000	-	-	134,000
Jul. 2013							32	30,000	89,000	1	1,000	135,000
Aug. 2013							22	38,000	123,000	4	12,000	147,000
Sep. 2013							20	23,000	150,000	8	14,000	161,000
Oct. 2013							4	6,000	156,000	-	-	161,000
Nov. 2013				28	59,000	59,000	14	34,000	190,000	8	11,000	172,000
Dec. 2013				10	12,000	70,000	2	6,000	196,000	1	3,070	175,070
Jan. 2014				16	23,000	93,000	2	5,000	201,000	-	-	175,070
Feb. 2014				16	21,000	111,000	3	6,000	207,000	1	2,000	177,070
Mar. 2014	4	12,000	12,000	32	44,000	152,000	1	2,000	209,000	2	3,000	180,070
				10	17,000	166,000	-	-	209,000	-	-	180,070

	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	19,72
Year 2014	1	1,000	94,400	-	-	59,000	-	-	82,234	1	500	20,22
Mar. 2013	-	-	65,000	-	-	58,000	-	-	82,234	-	-	18,72
Apr. 2013	-	-	65,000	-	-	58,000	-	-	82,234	-	-	18,72
May. 2013	-	-	65,000	-	-	58,000	-	-	82,234	-	-	18,72
Jun. 2013	-	-	65,000	-	-	58,000	-	-	82,234	-	-	18,72
Jul. 2013	-	-	65,000	-	-	58,000	-	-	82,234	-	-	18,72
Aug. 2013	3	6,000	71,000	1	1,000	59,000	-	-	82,234	-	-	18,72
Sep. 2013	-	-	71,000	-	-	59,000	-	-	82,234	-	-	18,72
Oct. 2013	13	22,400	93,400	-	-	59,000	-	-	82,234	1	1,000	19,72
Nov. 2013	-	-	93,400	-	-	59,000	-	-	82,234	-	-	19,72
Dec. 2013	-	-	93,400	-	-	59,000	-	-	82,234	-	-	19,72
Jan. 2014	1	1,000	94,400	-	-	59,000	-	-	82,234	-	-	19,72
Feb. 2014	-	-	94,400	-	-	59,000	-	-	82,234	-	-	19,72
Mar. 2014	-	-	94,400	-	-	59,000	-	-	82,234	1	500	20,22

	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	7,800	-	-	-	1	1,000	14,031	-	-	-
Year 2014	1	15,750	22,750	-	-	-	-	-	14,031	-	-	-
Mar. 2013	-	-	5,000	-	-	-	-	-	-	14,031	-	1,500
Apr. 2013	-	-	5,000	-	-	-	-	-	-	14,031	-	1,500
May. 2013	1	2,000	7,000	-	-	-	-	-	-	14,031	-	1,500
Jun. 2013	-	-	7,000	-	-	-	-	-	-	14,031	-	1,500
Jul. 2013	-	-	7,000	-	-	-	-	-	-	14,031	-	1,500
Aug. 2013	-	-	7,000	-	-	-	-	-	-	14,031	-	1,500
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	-	-

	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	120,533		
Year 2012	-	-	2,000	-	-	-	-	-	-	-	-	125	140,200	255,53		
Year 2013	-	-	-	-	-	-	-	-	-	-	-	304	497,425	744,45		
Year 2014	-	-	-	-	-	-	-	-	-	-	-	72	124,250	859,70		
Mar. 2013	-	-	2,000	-	-	-	-	-	-	-	-	-	30	53,000	399,40	
Apr. 2013	-	-	2,000	-	-	-	-	-	-	-	-	-	24	28,000	426,48	
May. 2013	-	-	2,000	-	-	-	-	-	-	-	-	-	5	6,000	432,48	
Jun. 2013	-	-	-	-	-	-	-	-	-	-	-	-	33	40,000	470,48	
Jul. 2013	-	-	-	-	-	-	-	-	-	-	-	-	26	51,000	521,48	
Aug. 2013	-	-	-	-	-	-	-	-	-	-	-	-	32	40,000	564,40	
Sep. 2013	-	-	-	-	-	-	-	-	-	-	-	-	4	6,000	570,40	
Oct. 2013	-	-	-	-	-	-	-	-	-	-	-	-	64	127,400	697,89	
Nov. 2013	-	-	-	-	-	-	-	-	-	-	-	-	13	21,070	717,95	
Dec. 2013	-	-	-	-	-	-	-	-	-	-	-	-	18	28,000	744,45	
Jan. 2014	-	-	-	-	-	-	-	-	-	-	-	-	21	30,000	771,45	
Feb. 2014	-	-	-	-	-	-	-	-	-	-	-	-	35	49,000	817,45	
Mar. 2014	-	-	-	-	-	-	-	-	-	-	-	-	16	45,250	859,70	

[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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