

Statistics (CDS Obligation Bearing)

Jan. 2014



	iTraxx Japan Series20			iTraxx Japan Series19			iTraxx Japan Series18			iTraxx Japan Series17		
	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	60	63,000	58,000
Year 2013	54	94,000	93,000	132	204,000	201,000	86	124,070	175,070	20	35,400	93,400
Year 2014	16	21,000	111,000	3	6,000	207,000	1	2,000	177,070	1	1,000	94,400
Jan. 2013							13	13,000	65,000	3	3,000	61,000
Feb. 2013							29	36,000	101,000	1	4,000	65,000
Mar. 2013				9	21,000	21,000	21	32,000	132,000			65,000
Apr. 2013				23	27,000	46,000	1	2,000	134,000			65,000
May. 2013				4	4,000	50,000			134,000			65,000
Jun. 2013				32	39,000	89,000	1	1,000	135,000			65,000
Jul. 2013				22	39,000	128,000	4	12,000	147,000			65,000
Aug. 2013				20	23,000	150,000	8	14,000	161,000	3	6,000	71,000
Sep. 2013				4	6,000	156,000			161,000			71,000
Oct. 2013	28	59,000	59,000	14	34,000	190,000	8	11,000	172,000	13	22,400	93,400
Nov. 2013	10	12,000	70,000	2	6,000	196,000	1	3,070	175,070			93,400
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

	iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14			iTraxx Japan Series13		
	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	16	17,200	51,000			63,000	1	3,000	10,000	1	5,000	5,000
Year 2013	6	6,000	59,000	1	19,234	82,234	3	8,721	19,721	1	2,000	7,000
Year 2014			59,000			82,234			19,721			7,000
Jan. 2013	4	4,000	55,000			63,000			10,000			5,000
Feb. 2013	1	3,000	58,000	1	19,234	82,234	2	8,721	18,721			5,000
Mar. 2013			58,000			82,234			18,721			5,000
Apr. 2013			58,000			82,234			18,721			5,000
May. 2013			58,000			82,234			18,721	1	2,000	7,000
Jun. 2013			58,000			82,234			18,721			7,000
Jul. 2013			58,000			82,234			18,721			7,000
Aug. 2013	1	1,000	59,000			82,234			18,721			7,000
Sep. 2013			59,000			82,234			18,721			7,000
Oct. 2013			59,000			82,234	1	1,000	19,721			7,000
Nov. 2013			59,000			82,234			19,721			7,000
Dec. 2013			59,000			82,234			19,721			7,000
Jan. 2014			59,000			82,234			19,721			7,000

	iTraxx Japan Series12			iTraxx Japan Series11			iTraxx Japan Series10			iTraxx Japan Series9		
	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	2	2,000	2,000
Year 2012						13,031			1,500			2,000
Year 2013				1	1,000	14,031						
Year 2014						14,031						
Jan. 2013				1	1,000	14,031			1,500			2,000
Feb. 2013						14,031			1,500			2,000
Mar. 2013						14,031			1,500			2,000
Apr. 2013						14,031			1,500			2,000
May. 2013						14,031			1,500			2,000
Jun. 2013						14,031			1,500			2,000
Jul. 2013						14,031			1,500			
Aug. 2013						14,031			1,500			
Sep. 2013						14,031			1,500			
Oct. 2013						14,031			1,500			
Nov. 2013						14,031			1,500			
Dec. 2013						14,031			1,500			
Jan. 2014						14,031			1,500			

	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
Year 2011							1	8,150		96	128,681	120,531
Year 2012										125	140,200	255,531
Year 2013										304	497,425	744,456
Year 2014										21	30,000	771,456
Jan. 2013										21	21,000	276,531
Feb. 2013										34	70,955	347,486
Mar. 2013										30	53,000	399,486
Apr. 2013										24	29,000	426,486
May. 2013										5	6,000	432,486
Jun. 2013										33	40,000	470,486
Jul. 2013										26	51,000	521,486
Aug. 2013										32	44,000	564,486
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

[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.

[Contact] Japan Securities Clearing Corporation OTC Derivatives Clearing Service
 Tel: +81-3-3665-1405
 e-mail: otc@jssc.co.jp