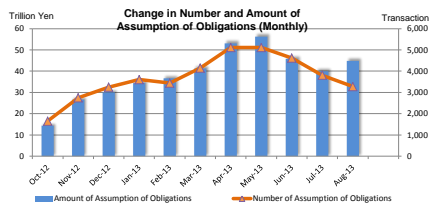


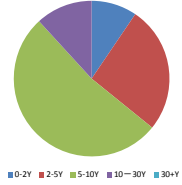
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Aug-13

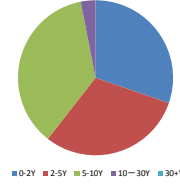
## Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Aug-13)



Amount of Assumption of Obligations by tenor (Aug-13)



### <Summary>

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	1,645	14,387,020	188	5,037,480	399	3,104,410	790	4,389,960	263	787,170	0	0
Nov-12	2,745	26,623,840	280	10,817,510	614	6,329,760	1,279	7,286,435	569	2,185,120	3	5,015
Dec-12	3,246	30,017,515	374	11,850,450	632	6,533,560	1,574	9,486,295	663	2,140,210	3	7,000
Jan-13	3,602	34,386,040	285	10,007,260	834	9,252,680	1,785	13,211,570	697	1,914,500	1	30
Feb-13	3,437	36,660,900	533	18,106,210	783	8,294,790	1,529	8,637,880	591	1,621,980	1	40
Mar-13	4,144	41,260,180	425	17,270,340	953	10,415,055	2,005	11,669,165	761	1,902,620	0	0
Apr-13	5,110	53,084,495	625	23,867,410	1,368	15,623,130	2,305	11,958,145	812	1,835,810	0	0
May-13	5,113	56,233,055	726	26,534,110	1,217	13,448,730	2,625	14,384,700	644	1,863,515	1	2,000
Jun-13	4,614	45,811,957	725	19,388,008	1,234	12,975,795	2,057	11,958,046	596	1,477,448	2	2,660
Jul-13	3,809	39,967,420	463	13,233,980	884	12,144,721	1,884	12,954,300	578	1,634,420	0	0
Aug-13	3,271	44,819,540	310	13,568,180	862	13,580,660	1,713	16,291,000	386	1,379,700	0	0

(Transaction, million yen)

### <Breakdown>

#### vs Fixed

##### LIBOR

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	1,801	14,387,020	176	4,767,060	380	3,104,430	782	4,389,960	263	787,230	0	0
Nov-12	2,683	25,716,200	272	10,485,950	593	5,951,620	1,254	7,156,805	561	2,116,810	3	5,015
Dec-12	3,150	28,328,365	358	10,915,750	607	6,093,170	1,531	9,221,845	651	2,090,600	3	7,000
Jan-13	3,497	32,687,040	266	9,149,650	792	8,661,520	1,766	13,023,470	672	1,852,360	1	30
Feb-13	3,263	34,783,240	511	17,493,690	725	7,664,160	1,462	8,097,470	564	1,533,890	1	40
Mar-13	3,724	34,767,120	362	14,057,310	802	8,389,265	1,847	10,601,175	713	1,719,370	0	0
Apr-13	4,896	46,328,975	569	20,488,210	1,227	12,301,440	2,227	11,251,035	783	1,688,290	0	0
May-13	4,774	50,574,935	656	23,476,550	1,089	12,076,920	2,412	13,231,420	616	1,738,015	1	2,000
Jun-13	4,397	42,810,717	695	17,997,708	1,150	12,026,865	1,974	11,368,876	576	1,414,608	2	2,660
Jul-13	3,457	34,757,490	424	11,838,130	710	9,281,661	1,774	12,097,760	549	1,539,940	0	0
Aug-13	2,971	39,281,660	260	11,544,480	746	11,257,660	1,600	15,202,250	365	1,277,270	0	0

(Transaction, million yen)

##### TIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0	0	0
Feb-13	6	209,000	0	0	5	204,000	1	5,000
Mar-13	30	780,700	3	212,400	17	463,000	10	100,300
Apr-13	17	921,000	8	675,500	7	233,000	2	12,500
May-13	22	899,860	6	643,960	7	121,400	9	134,500
Jun-13	15	280,200	2	90,000	9	113,200	4	77,000
Jul-13	21	887,000	4	55,000	13	742,000	4	200,000
Aug-13	29	998,000	2	277,000	9	281,000	11	440,000

##### Basis Swap

###### 6M-LIBOR vs 3M-LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	44	560,740	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Nov-12	103	907,640	8	331,560	41	378,140	25	129,630	29	68,310	0	0
Dec-12	96	1,680,150	16	934,700	25	440,390	43	264,460	12	49,610	0	0
Jan-13	105	1,699,000	19	857,600	42	591,160	19	188,100	25	62,140	0	0
Feb-13	135	1,379,790	17	490,660	35	299,630	56	501,410	27	88,090	0	0
Mar-13	180	1,709,790	17	629,700	38	358,760	77	536,050	48	183,250	0	0
Apr-13	199	2,524,730	25	1,685,000	19	313,000	36	376,210	29	147,520	0	0
May-13	198	2,408,400	36	1,144,590	72	604,420	63	589,890	27	70,500	0	0
Jun-13	112	1,201,550	14	506,300	34	315,430	44	316,980	20	62,840	0	0
Jul-13	130	1,852,150	8	447,000	45	716,650	49	390,020	29	79,480	0	0
Aug-13	121	1,817,710	9	550,000	35	775,000	56	390,280	21	102,430	0	0

###### 6M-TIBOR vs 3M-TIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0
Feb-13	3	65,000	1	50,000	2	15,000
Mar-13	37	1,149,930	18	681,400	19	468,530
Apr-13	35	914,890	9	318,200	26	596,690
May-13	22	516,020	5	249,010	17	267,010
Jun-13	16	434,000	3	240,000	13	194,000
Jul-13	27	525,530	6	275,000	21	250,530
Aug-13	38	769,690	12	381,700	26	387,990

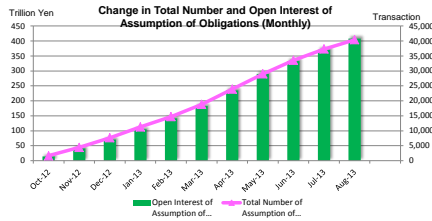
##### LIBOR vs TIBOR\*

(Transaction, million yen)

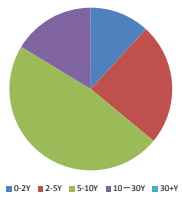
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0	0	0
Feb-13	30	217,870	4	71,870	16	112,000	10	34,000
Mar-13	173	2,852,660	25	1,689,530	77	733,480	71	429,640
Apr-13	143	2,394,900	14	497,500	89	1,579,000	40	318,400
May-13	96	1,827,870	23	1,020,000	32	378,890	41	428,890
Jun-13	74	1,085,490	11	564,000	28	326,300	35	196,190
Jul-13	174	2,145,250	21	618,850	95	1,153,890	58	372,520
Aug-13	112	1,952,480	20	615,000	46	879,010	46	258,470

\*Including 6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR and 3M-LIBOR vs 3M-TIBOR

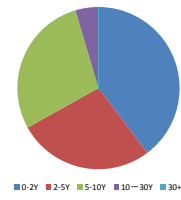
**Total Number and Open Interest of Assumption of Obligations**



Total Number of Assumption of Obligations by tenor (as of Aug-13)



Open Interest of Assumption of Obligations by tenor (as of Aug-13)



**<Summary>**

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-12	1,645	14,225,220	188	4,887,480	399	4,154,410	790	4,396,160	268	787,170	0	0
Nov-12	4,431	40,824,060	468	15,704,990	1,033	10,464,170	2,069	11,677,595	858	2,972,290	3	5,015
Dec-12	7,877	70,816,475	942	27,555,440	1,662	16,997,730	3,843	21,153,290	1,521	5,098,080	6	12,015
Jan-13	11,279	105,139,515	1,127	37,512,700	2,499	26,250,410	5,428	34,354,860	2,218	7,009,500	7	12,045
Feb-13	14,716	141,796,965	1,660	55,618,910	3,282	34,545,200	6,957	42,992,740	2,809	8,628,030	8	12,085
Mar-13	18,533	182,830,925	2,079	72,739,250	4,229	44,989,355	8,950	54,650,585	3,567	10,530,650	8	12,085
Apr-13	23,924	235,198,420	2,701	95,267,690	5,565	60,465,485	11,242	66,087,730	4,375	12,354,480	8	12,085
May-13	28,999	289,886,775	3,414	122,303,070	6,809	79,645,215	13,745	79,696,430	5,022	14,227,975	9	14,085
Jun-13	33,569	333,013,032	4,110	139,310,478	8,041	86,589,010	15,792	91,393,976	5,615	15,702,823	11	16,745
Jul-13	37,325	370,763,452	4,543	151,126,288	8,915	98,277,731	17,663	104,005,476	6,193	17,337,243	11	16,745
Aug-13	40,426	407,945,832	4,788	162,005,148	9,761	110,955,391	19,287	116,251,606	6,579	18,716,943	11	16,745

**<Breakdown>**

**vs Fixed**

**LIBOR**

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-12	1,801	13,854,450	176	4,511,060	380	3,305,490	782	4,369,480	263	723,620	0	0
Nov-12	4,284	39,380,680	448	15,103,010	973	9,858,550	2,036	11,525,265	824	2,888,840	3	5,015
Dec-12	7,434	67,883,945	806	26,018,760	1,580	15,951,720	3,567	20,736,510	1,475	4,964,940	6	12,015
Jan-13	10,331	100,307,985	1,072	35,116,420	2,372	24,613,240	5,333	33,749,980	2,147	6,814,300	7	12,045
Feb-13	14,194	155,093,775	1,583	52,612,100	3,057	32,277,400	6,795	41,847,450	2,711	8,344,740	8	12,085
Mar-13	17,896	169,650,675	1,939	66,519,410	3,855	40,611,765	8,633	52,443,305	3,421	10,064,110	8	12,085
Apr-13	22,684	215,264,650	2,505	86,868,620	5,120	53,458,205	10,847	63,173,340	4,204	11,752,400	8	12,085
May-13	27,420	284,294,855	3,148	109,946,470	6,206	65,265,125	13,237	75,628,760	4,820	13,540,415	9	14,085
Jun-13	31,776	330,445,372	3,814	125,453,578	7,355	77,279,990	15,203	86,742,636	5,393	14,952,423	11	16,745
Jul-13	35,186	337,292,862	4,208	135,873,508	8,061	86,412,691	16,964	98,497,596	5,942	16,492,363	11	16,745
Aug-13	37,990	368,967,762	4,404	144,741,098	8,793	96,785,311	18,475	109,654,976	6,307	17,769,633	11	16,745

**TIBOR**

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-12	-	-	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-	-	-
Feb-13	6	209,000	0	0	5	204,000	1	5,000
Mar-13	36	988,700	3	212,400	22	672,000	11	105,300
Apr-13	53	1,910,700	11	887,900	29	905,000	13	117,800
May-13	75	2,810,560	17	1,531,860	36	1,026,400	22	252,300
Jun-13	90	3,090,760	19	1,621,860	45	1,139,600	26	329,300
Jul-13	105	3,670,760	23	1,676,860	52	1,574,600	30	419,300
Aug-13	133	4,656,360	31	1,941,460	61	1,855,600	41	859,300

**Basis Swap**

**6M-LIBOR vs 3M-LIBOR**

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-12	44	560,740	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Nov-12	147	1,443,390	20	601,990	60	605,620	33	152,330	34	83,450	0	0
Dec-12	243	2,132,680	36	1,536,680	85	1,046,010	46	416,780	46	133,050	0	0
Jan-13	348	4,831,530	55	2,394,290	127	1,637,170	95	604,890	71	195,200	0	0
Feb-13	483	6,211,320	72	2,884,940	162	1,936,800	151	1,106,290	98	283,290	0	0
Mar-13	661	7,821,100	89	3,514,640	199	2,295,580	227	1,644,340	146	466,540	0	0
Apr-13	769	10,443,830	114	5,202,640	218	2,608,680	263	2,020,550	174	612,090	0	0
May-13	967	12,853,230	150	6,347,230	290	3,213,000	326	2,610,440	201	682,560	0	0
Jun-13	1,079	14,054,780	184	6,853,530	324	3,528,430	370	2,927,420	221	745,400	0	0
Jul-13	1,209	15,706,930	172	7,300,530	369	4,245,080	418	3,321,440	250	839,880	0	0
Aug-13	1,330	17,524,640	181	7,850,530	404	5,020,080	474	3,711,720	271	942,310	0	0

**6M-TIBOR vs 3M-TIBOR**

Month-Year	Sum		0-2Y		2-5Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-12	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-
Feb-13	3	65,000	1	50,000	2	15,000
Mar-13	40	1,214,930	19	731,400	21	483,530
Apr-13	75	2,129,820	28	1,049,600	47	1,080,220
May-13	97	2,645,840	33	1,286,610	64	1,347,230
Jun-13	113	3,070,940	36	1,538,610	77	1,541,290
Jul-13	140	3,605,370	42	1,813,610	98	1,791,760
Aug-13	178	4,375,060	54	2,195,310	124	2,179,750

**LIBOR vs TIBOR<sup>■</sup>**

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-12	-	-	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-	-	-
Feb-13	30	217,870	4	71,870	16	112,000	10	34,000
Mar-13	200	3,054,520	29	1,761,400	92	835,480	79	457,640
Apr-13	343	5,446,420	43	2,256,900	161	2,414,480	119	776,040
May-13	439	7,277,290	66	3,278,900	213	2,793,460	160	1,204,930
Jun-13	510	8,337,280	77	3,842,900	240	3,099,760	193	1,394,620
Jul-13	684	10,482,530	98	4,461,750	335	4,253,640	251	1,767,140
Aug-13	794	12,417,010	118	5,276,790	379	5,114,680	297	2,025,610

<sup>■</sup>Including 6M-LIBOR vs 3M-TIBOR, 6M-LIBOR vs 6M-TIBOR, 3M-LIBOR vs 6M-TIBOR and 3M-LIBOR vs 3M-TIBOR

**[Note]**

- O The amount of Assumption of Obligation is on a notional amount basis.
- O All figures in this statistics are one-sided.
- O Total Number and Open Interest of Assumption of Obligations are the number and open interest relating the outstanding and cleared trades as of 15:30 on the day (excluding the declared trades and the matured trades).
- O 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.
- O JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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