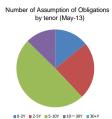
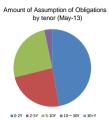
Number and Amount of Assumption of Obligations







(T	 	

Clansaction, million yet												action, million yen)	
	Su	m	0-:	2Y	2-	2-5Y 5-10Y			/ 10-30Y			30+Y	
Month- Year	Number of Assumption of Obligations	Amount of Assumption of Obligations											
Oct-13	1,645	14,387,020	188	5,037,480	399	4,154,410	790	4,407,960	268	787,170	0	(
Nov-13	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-13	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	10,418,055	2,005	11,669,165	761	1,902,620	0	C	
Apr-13	5,110	53,084,495	625	23,667,410	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	2,525	14,384,700	644	1,863,515	1	2,000	

vs Fixed

	Sum		Sum 0-2Y		2-	2-5Y 5-10Y		10Y 10-30Y		30+Y		
Month- Year	Number of	Amount of										
T Hall	Assumption of											
	Obligations											
Oct-13	1,601	13,826,280		4,767,060	380	3,906,930	782	4,380,260	263	772,030	0	0
Nov-13	2,683	25,716,200		10,485,950	593	5,951,620	1,254	7,156,805	561	2,116,810	3	5,015
Dec-13	3,150	28,328,365		10,915,750	607	6,093,170		9,221,845	651	2,090,600	3	7,000
Jan-13	3,497	32,687,040		9,149,660	792	8,661,520	1,766	13,023,470	672	1,852,360	1	30
Feb-13	3,263	34,789,240		17,493,680	725	7,664,160			564	1,533,890	1	40
Mar-13	3,724	34,767,120		14,057,310	802	8,389,265	1,847	10,601,175	713	1,719,370	0	0
Apr-13	4,806	46,328,975		20,488,210	1,227	12,901,440	2,227		783	1,688,290	0	0
May-13	4,774	50,574,905	656	23,476,550	1,089	12,076,920	2,412	13,231,420	616	1,788,015	1	2,000

TIBOR							(Trans	saction, million yen)	
	St	m	0-	2Y	2-	5Y	5-10Y		
Month- Year	Number of	Amount of							
i eai	Assumption of								
	Obligations								
Oct-13	0	0	0	0	0	0	0	0	
Nov-13	0	0	0	0	0	0	0	0	
Dec-13	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	468,000	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	

Basis Swap

(Transaction,	million	yen)

Number of Assumption of Deligations Number of Assumption of Deliga	6M-LIBOR v	M-LIBOR vs 3M-LIBOR (Transaction, million yen)											
Vest Amount of Amount of Assumption of Obligations O		Su	m	0-	2Y	2-5Y 5-10Y			10-	-30Y	30+Y		
Assumption of As		Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of
Oct-13 44 560 740 12 270 420 19 247,480 8 27,700 5 15,140 0 Nov-13 103 907,640 8 331,560 41 378,140 25 129,633 29 68,310 0 0 0 0 10	Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
No+13 103 907.640 8 331.660 41 378.140 25 129.630 29 68.310 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Obligations								Obligations			Obligations
Dec-13 96 1.889,150 16 934,700 25 440,330 43 264,450 12 49,610 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 Msr-13 180 1.709,780 17 629,700 38 358,780 77 538,050 48 183,250 0 Apr-13 109 2,524,730 25 1,688,000 19 313,000 36 376,210 29 147,520 0 0	Oct-13	44	560,740	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Jan-13 105 1,899,000 19 857,600 42 591,160 19 188,100 25 62,140 0 Feb-13 135 1,379,790 17 490,680 35 299,630 56 501,410 27 88,090 0 6 Mar-13 180 1,709,780 17 629,700 38 385,780 77 538,050 48 183,250 0 6 Apr-13 109 2,524,730 25 1,688,000 19 313,000 36 376,210 29 147,520 0 6	Nov-13	103				41							0
Feb-13 135 1,379,790 17 490,660 35 299,630 56 501,410 27 88,090 0 (3 Mar-13 180 1,708,780 17 628,700 38 358,780 77 538,050 48 183,250 0 (4 Apr-13 109 2,524,730 25 1,888,000 19 313,000 36 376,210 29 147,520 0 (6	Dec-13	96	1,689,150	16	934,700	25	440,390	43	264,450	12	49,610	0	0
Mar-13 180 1.709.780 17 629.700 38 38.58.780 77 538.050 48 183.250 0 (Apr-13 109 2.524.730 25 1.688.000 19 313.000 36 376.210 29 147,520 0												0	0
Apr-13 109 2,524,730 25 1,688,000 19 313,000 36 376,210 29 147,520 0 (Feb-13	135	1,379,790	17	490,660	35	299,630	56	501,410	27	88,090	0	0
	Mar-13												0
May-13 198 2,409,400 36 1,144,590 72 604,420 63 589,890 27 70,500 0	Apr-13	109	2,524,730	25	1,688,000	19	313,000	36	376,210	29	147,520	0	0
	May-13	198	2,409,400	36	1,144,590	72	604,420	63	589,890	27	70,500	0	0
				1								[i l

6M-TIBOR vs 3M-TIBOR

(Transaction,	million	yer

	Su	ım	0-:	2Y	2-5Y		
Month- Year	Number of	Amount of	Number of	Amount of	Number of	Amount of	
Year	Assumption of						
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	
Oct-13	0	0	0	0	0	0	
Nov-13	0	0	0	0	0	0	
Dec-13	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	
-							

LIBOR	vs TIBOR
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	Su	m	0-2	2Y	2-5	5Y	5-10Y		
Month- Year	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-13 Nov-13 Dec-13 Jan-13 Feb-13 Mar-13 Apr-13 May-13	0 0 0 0 30 173 143 96	0 0 0 217,870 2,852,650 2,394,900 1,827,870	0 0 0 0 4 25 14 23	0 0 0 71,870 1,689,530 497,500 1,020,000	0 0 0 0 16 77 89 32	0 0 0 112,000 733,480 1,579,000 378,980	0 0 0 0 10 71 40 41	34,0 429,6 318,4 428,8	

Total Number and Open Interest of Assumption of Obligations



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



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



■ 0-2Y ■ 2-5Y ■ 5-10Y ■ 10-30Y ■ 30+Y

<Summary>

	.,-										(Truite	dottori, milion you
	Si	um	0-	2Y	2-5Y		5-1	0Y	10-30Y		30+Y	
Month-Year	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 Nov-12 Dec-12 Jan-13 Feb-13 Mar-13 Apr-13 May-13	1,645 4,431 7,677 11,279 14,716 18,833 23,924 28,999	40,824,060 70,816,475 105,139,515 141,796,965 182,830,925 235,198,420	842 1,127 1,660 2,079 2,701	4,887,480 15,704,990 27,555,440 37,512,700 55,618,910 72,739,250 96,267,660 122,303,070	1,033 1,665 2,499 3,282 4,229 5,595	4,154,410 10,464,170 16,997,730 26,250,410 34,545,200 44,898,355 60,466,485 73,645,215	790 2,069 3,643 5,428 6,957 8,950 11,242 13,745	4,396,160 11,677,595 21,153,290 34,354,860 42,992,740 54,650,585 66,087,730 79,696,430	858 1,521 2,218 2,809 3,567 4,378	787,170 2,972,290 5,098,000 7,009,500 8,628,030 10,530,650 12,364,460 14,227,975	0 3 7 8 8 8 9	0 5,015 12,015 12,045 12,085 12,085 12,085 14,085

<Breakdown>

vs Fixed

LIBOR	(Transaction, million yen)											action, million yen)
	Su	ım	0-:	2Y	2-	5Y	5-1	5-10Y		30Y	30+Y	
l i	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Oct-12		13,664,480		4,617,060	380	3,906,930	782	4,368,460		772,030	0	0
Nov-12	4,284	39,380,680		15,103,010	973	9,858,550	2,036	11,525,265	824	2,888,840	3	5,015
Dec-12	7,434	67,683,945		26,018,760	1,580	15,951,720	3,567	20,736,510	1,475	4,964,940	6	12,015
Jan-13	10,931	100,307,985	1,072	35,118,420	2,372	24,613,240	5,333	33,749,980	2,147	6,814,300	7	12,045
Feb-13		135,093,775		52,612,100	3,097	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	3,895	40,611,765	8,633	52,443,305	3,421	10,064,110	8	12,085
Apr-13		215,264,650		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	264,294,855	3,148	109,846,470	6,206	65,265,125	13,237	75,628,760	4,820	13,540,415	9	14,085

(Transaction, million yen)

(
	Sum		0-2Y		2-	5Y	5-10Y			
	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of		
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of		
	Obligations	Obligations	Obligations Obligations		Obligations Obligations		Obligations	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	989,700	3	212,400	22	672,000	11	105,300		
Apr-13	53	1,910,700		887,900	29	905,000	13			
May-13	75	2,810,560	17	1,531,860	36	1,026,400	22	252,300		
1										

Basis Swap

6M-LIBOR vs 3M-LIBOR

	Sum 0-2Y		2-5Y		5-10Y		10-30Y		30+Y			
	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Oct-12	44	560,740		270,420	19	247,480		27,700	5	15,140	0	0
Nov-12	147	1,443,380		601,980	60	605,620		152,330	34	83,450	0	0
Dec-12	243	3,132,530		1,536,680	85	1,046,010			46	133,060	0	0
Jan-13	348	4,831,530		2,394,280	127	1,637,170		604,880	71	195,200	0	0
Feb-13	483	6,211,320		2,884,940	162	1,936,800		1,106,290	98	283,290	0	0
Mar-13	661	7,921,100		3,514,640	199	2,295,580		1,644,340	146	466,540	0	0
Apr-13	769	10,443,830		5,202,640	218	2,608,580	263	2,020,550	174	612,060	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

6M-TIBOR vs 3M-TIBOR

(Transaction, million yen)

	St	ım	0-	2Y	2-5Y		
	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	
	Obligations	Obligations	Obligations	Obligations	Obligations	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	1,298,610	64	1,347,230	

LIBOR vs TIBOR[₩]

(Transaction, million ven)

	Sum		0-2Y		2-	5Y	5-10Y				
	Total Number of	Open Interest of									
Month-Year	Assumption of	Assumption of									
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	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	5,449,420	43	2,258,900	181	2,414,480	119	776,040			
May-13	439	7,277,290	66	3,278,900	213	2,793,460	160	1,204,930			
*Including 6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR and 3M-LIBOR vs 3M-TIBOR											

OThe amount of Assumotoin of Obligation is on a notional amount basis.

OAll figures in this statistics are one-sided.

OTotal Number and Open Interest of assumption of obligations are the number and open interest relating the outstanding cleared trades as of 15:30 on the day (excluding the declared trades and the matured trades).

OThese statistics can be diverted or quoted as long as the source is indicated. Please cortact JSCC in advance for any reprinting etc. for commercial purposes.

OLSCC makes assurance doubly sure or the statistics. however, JSCC ball assume no resconsibility for the users.

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