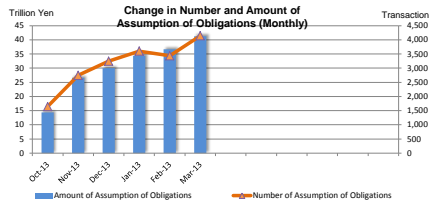


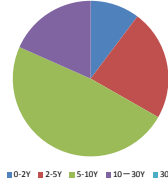
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Mar-13

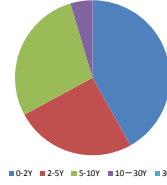
Number and Amount of Assumption of Obligations



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



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



<Summary>

(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	1,645	14,357,020	188	4,037,480	399	3,154,410	790	4,387,260	268	787,170	0	0
Nov-12	2,745	26,623,840	280	10,817,510	614	6,323,760	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	10,418,055	2,005	11,669,165	761	1,902,620	0	0

<Breakdown>

vs Fixed

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	1,601	13,826,220	176	4,767,060	380	3,106,930	782	4,387,260	263	777,030	0	0
Nov-12	2,642	25,718,200	272	10,485,950	573	5,951,620	1,254	7,156,805	540	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	9,149,680	792	8,661,530	1,766	13,023,470	672	1,852,360	1	30
Feb-13	3,263	34,789,240	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

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	468,000	10	100,300

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	264,450	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	296,630	56	501,410	27	88,090	0	0
Mar-13	180	1,709,780	17	629,700	38	358,780	77	538,050	48	183,250	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

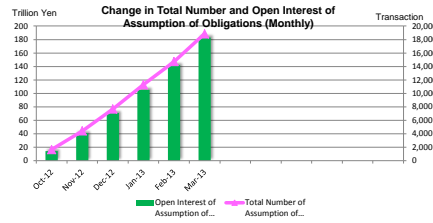
LIBOR vs TIBOR\*

(Transaction, million yen)

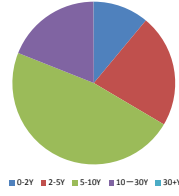
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption 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

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

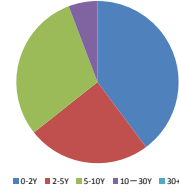
**Total Number and Open Interest of Assumption of Obligations**



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



Open Interest of Assumption of Obligations by tenor (as of Mar-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	842	27,555,440	1,662	16,997,730	3,643	21,153,290	1,521	5,098,000	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	18,833	182,830,925	2,079	72,739,250	4,229	44,898,355	8,950	54,650,585	3,567	10,530,650	8	12,085

**<Breakdown>**

**vs Fixed**

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	13,664,450	176	4,617,060	380	3,906,030	782	4,368,460	263	772,030	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	10,831	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	135,053,775	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

**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	989,700	3	212,400	22	672,000	11	105,300

**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	601,980	60	605,620	33	152,330	34	83,450	0	0
Dec-12	243	3,132,530	36	1,536,680	85	1,046,010	76	416,780	46	133,050	0	0
Jan-13	348	4,831,530	55	2,394,280	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	7,921,100	89	3,514,640	199	2,295,580	227	1,644,340	146	466,540	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

**LIBOR vs TIBOR<sup>SM</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

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

**[Note]**

- The amount of Assumption of Obligation is on a notional amount basis.
- All figures in this statistics are one-sided.
- Total Number and Open Interest of assumption of obligations are the number and open interest relating to the outstanding cleared trades as of 15:30 on the day (excluding the declared trades and the matured trades).
- 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@jsc.co.jp