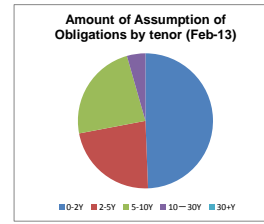
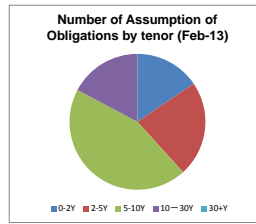
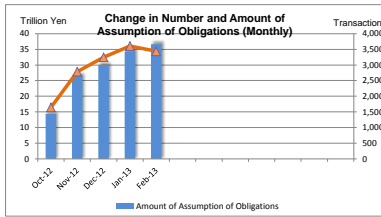


MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Feb-13

Number and Amount of Assumption of Obligations



<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	14,387,020	188	5,037,480	399	4,154,410	790	4,407,960	268	787,170	0	0
Nov-12	2,786	26,623,840	280	10,817,510	634	6,329,760	1,279	7,286,435	590	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	295	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

<Breakdown>

IRS

(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	13,826,280	176	4,767,060	380	3,906,930	782	4,380,280	263	772,030	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	286	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	511	17,493,680	725	7,664,160	1,462	8,097,470	564	1,533,890	1	40

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	-	-	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-	-	-
Feb-13	6	209,000	0	0	5	204,000	1	5,000

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	129,830	29	68,310	0	0
Dec-12	96	1,689,150	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	299,630	56	501,410	27	88,090	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	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-
Feb-13	3	65,000	1	50,000	2	15,000

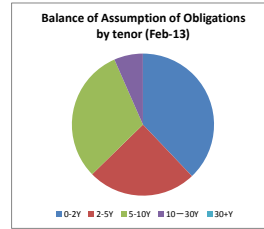
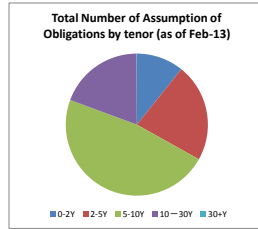
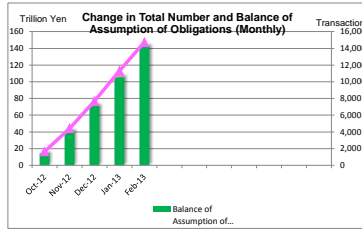
LIBOR vs TIBOR*

(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	-	-	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-	-	-
Feb-13	30	217,870	4	71,870	16	112,000	10	34,000

*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 Balance of Assumption of Obligations



<Summary>

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations
Oct-12	1,645	14,225,220	188	4,887,480	599	4,154,410	730	4,386,160	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	7,677	70,816,475	842	27,555,440	1,665	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

<Breakdown>

IRS

LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations
Oct-12	1,601	13,864,480	176	4,517,060	580	3,908,330	782	4,368,460	263	772,030	0	0
Nov-12	4,284	39,980,680	448	15,103,010	973	9,858,550	2,036	11,525,265	824	2,888,840	3	5,015
Dec-12	7,434	67,683,945	806	26,018,760	1,580	15,951,720	3,567	20,736,510	1,475	4,964,940	6	12,015
Jan-13	10,931	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	14,194	135,093,775	1,583	52,612,100	3,097	32,277,400	6,795	41,847,450	2,711	8,344,740	8	12,085

TIBOR

(Transaction, million yen)

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

Basis Swap

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance 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	1,443,380	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	133,060	0	0
Jan-13	348	4,831,530	55	2,394,280	127	1,637,170	95	604,880	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

6M-TIBOR vs 3M-TIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y	
	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations	Total Number of Assumption of Obligations	Balance of Assumption of Obligations
Oct-12	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-
Jan-13	-	-	-	-	-	-
Feb-13	3	65,000	1	50,000	2	15,000

LIBOR vs TIBOR*

(Transaction, million yen)

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

*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.
- The balance of assumption of obligations is the balance 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 reprints etc. for commercial purposes.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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