

**MONTHLY STATISTICAL DATA (Interest Rate Swaps)**

Dec-12

**1. Number and Amount of Assumption of Obligations**

**6M-Libor (vs Fixed) (Transaction, million yen)**

Month-Year	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
Oct-12	173	4,727,060	380	3,906,930	774	4,330,260	263	772,030	0	0
Nov-12	251	9,244,950	592	5,941,620	1,244	7,097,705	560	2,111,810	3	5,015
Dec-12	350	10,449,750	606	6,083,170	1,507	8,951,205	650	2,087,600	3	7,000

**3M-Libor (vs Fixed) (Transaction, million yen)**

Month-Year	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
Oct-12	3	40,000	0	0	8	50,000	0	0	0	0
Nov-12	21	1,241,000	1	10,000	10	59,100	1	5,000	0	0
Dec-12	8	466,000	1	10,000	24	270,640	1	3,000	0	0

**6M-Libor vs 3M-Libor (basis) (Transaction, million yen)**

Month-Year	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
Oct-12	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Nov-12	8	331,560	41	378,140	25	129,630	29	68,310	0	0
Dec-12	16	934,700	25	440,390	43	264,450	12	49,610	0	0

**2. Total Number and Balance of Assumption of Obligations**

**6M-Libor (vs Fixed) (Transaction, million yen)**

Month-Year	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
Oct-12	173	4,727,060	380	3,906,930	774	4,318,460	263	772,030	0	0
Nov-12	424	13,822,010	972	9,848,550	2,018	11,416,165	823	2,883,840	3	5,015
Dec-12	774	24,271,760	1,578	15,931,720	3,525	20,356,770	1,473	4,956,940	6	12,015

**3M-Libor (vs Fixed) (Transaction, million yen)**

Month-Year	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
Oct-12	3	40,000	0	0	8	50,000	0	0	0	0
Nov-12	24	1,281,000	1	10,000	18	109,100	1	5,000	0	0
Dec-12	32	1,747,000	2	20,000	42	379,740	2	8,000	0	0

**6M-Libor vs 3M-Libor (basis) (Transaction, million yen)**

Month-Year	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
Oct-12	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Nov-12	20	601,980	60	605,620	33	152,330	34	83,450	0	0
Dec-12	36	1,536,680	85	1,046,010	76	416,780	46	133,060	0	0

[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 reprinting etc. for commercial purposes.
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