

MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Nov-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

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

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

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

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

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

[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.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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