

MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Oct-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

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

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

2. Balance of Assumption of Obligations

6M-Libor(vs Fixed)

(million yen)

Month-Year	0-2Y	2-5Y	5-10Y	10-30Y	30+Y
Oct-12	4,577,060	3,906,930	4,318,460	772,030	0

3M-Libor(vs Fixed)

(million yen)

Month-Year	0-2Y	2-5Y	5-10Y	10-30Y	30+Y
Oct-12	40,000	0	50,000	0	0

6M-Libor vs 3M-Libor(basis)

(million yen)

Month-Year	0-2Y	2-5Y	5-10Y	10-30Y	30+Y
Oct-12	270,420	247,480	27,700	15,140	0

[Note]

- The amount of Assumption of Obligation is on a notional amount basis.
- All figures in this statistics are one-sided.
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