【Statistics of JSCC】

1. Clearing Volume(Cash)

(1) Value (Funds)-base

	Total Value before Netting (a) billion yen	Value to be Settled after Netting (b) billion yen	(b) / (a) %
Year 2010	1,602	107	6.7
Year 2011	1,728	106	6.2
Year 2012	1,271	72	5.7
Jan. 2011	1,840	96	5.3
Feb. 2011	2,177	109	5.1
Mar. 2011	2,521	180	7.2
Apr. 2011	1,819	100	5.5
May. 2011	1,735	86	5.0
Jun. 2011	1,577	107	6.8
Jul. 2011	1,597	97	6.1
Aug. 2011	1,781	105	5.9
Sep. 2011	1,570	118	7.6
Oct. 2011	1,427	93	6.5
Nov. 2011	1,393	84	6.1
Dec. 2011	1,280	92	7.3
Jan. 2012	1,271	72	5.7

Note: Figures are daily average value of cash products. Values assumed by JSCC from a participant and its counter payment from JSCC to a participant are counted as one transaction.

(2) Volume (Securities)-base

	Total Volume before Netting (c) million shares	Volume to be Settled after Netting (d) million shares	(d) / (c) %
Year 2010	2,262	622	27.5
Year 2011	2,614	672	25.7
Year 2012	2,322	590	25.4
Jan. 2011	2,615	685	26.2
Feb. 2011	2,953	769	26.1
Mar. 2011	3,845	956	24.9
Apr. 2011	2,885	700	24.3
May. 2011	2,483	635	25.6
Jun. 2011	2,411	618	25.7
Jul. 2011	2,430	649	26.7
Aug. 2011	2,693	678	25.2
Sep. 2011	2,470	643	26.1
Oct. 2011	2,192	585	26.7
Nov. 2011	2,184	572	26.2
Dec. 201	2,132	563	26.4
Jan. 2012	2,322	590	25.4

Note: Figures are daily average volume of domestic stocks. Volumes (number of shares) assumed by JSCC from a participant and its counter delivery from JSCC to a participant are counted as one transaction.

2. Fail Rate

	Volume to be Settled (d) thousand shares	Failed Volume (e) thousand shares	(e) / (d) %
Year 2010	622,155	399	0.06
Year 2011	672,950	547	0.08
Year 2012	590,663	334	0.06
Jan. 2011	685,647	839	0.12
Feb. 2011	769,427	1,477	0.19
Mar. 2011	956,389	1,600	0.17
Apr. 2011	700,960	249	0.04
May. 2011	635,266	244	0.04
Jun. 2011	618,990	349	0.06
Jul. 2011	649,676	335	0.05
Aug. 2011	678,538	381	0.06
Sep. 2011	643,999	215	0.03
Oct. 2011	585,314	344	0.06
Nov. 2011	572,501	194	0.03
Dec. 2011	563,936	334	0.06
Jan. 2012	590,663	334	0.06

Note1: Figures are average daily failed-delivery shares against expected number of shares to be settled based on netting for JASDEC eligible domestic stocks.

Note2: A delivering participant is allowed to fail to deliver securities by the settlement deadline (13:00 on the settlement date) due to unavoidable circumstances. Failed deliveries are postponed to the next day following the settlement date.

3. Clearing Volume(Derivatives)

(1) Volume-base JGB Futures

	Total Clearing Volume 100mil. yen	Open Interests (End of month) 100mil. yen	Volume to be delivered Settlement 100mil. yen
Year 2010	32,741	49,335	7,879
Year 2011	28,095	71,439	6,372
Year 2012	22,817	83,459	
Jan. 2011	26,884	60,086	-
Feb. 2011	29,365	73,647	-
Mar. 2011	30,781	51,193	943
Apr. 2011	23,763	69,514	-
May. 2011	24,698	83,602	-
Jun. 2011	34,658	70,599	1,191
Jul. 2011	24,556	76,967	-
Aug. 2011	25,106	84,461	-
Sep. 2011	31,832	65,871	2,988
Oct. 2011	24,076	67,307	-
Nov. 2011	29,083	70,810	-
Dec. 2011	31,520	71,439	1,250
Jan. 2012	22,817	83,459	-

Note1: Volume of Mini JGB Futures is excluded.

Note2: Total Clearing Volume is daily average volume of 10-year JGB Futures. Volumes (Units) assumed by JSCC from a participant and its counter payment from JSCC to a participant are counted as one transaction.

Note3:Open Interests which have not been closed out by the end of the last trading day must be settled by delivery on 20th (or the next business day if that is a holiday) of each delivery month (Mar. Jun. Sep. Dec.).

(2) Volume-base TOPIX Futures

	Total Clearing Volume units.	Open Interests (End of month) units.	Volume to be cashed Settlement units.
Year 2010	59,354	368,395	465,112
Year 2011	59,625	366,544	522,452
Year 2012	33,717	378,930	
Jan. 2011	41,486	380,027	-
Feb. 2011	42,180	420,683	-
Mar. 2011	112,201	398,930	132,624
Apr. 2011	40,524	409,214	-
May. 2011	40,191	419,509	-
Jun. 2011	86,993	367,113	134,224
Jul. 2011	35,588	380,447	-
Aug. 2011	48,690	405,234	-
Sep. 2011	103,405	416,138	124,259
Oct. 2011	39,638	415,697	-
Nov. 2011	37,231	429,518	-
Dec. 2011	77,382	366,544	131,345
Jan. 2012	33,717	378,930	-

Note1: Volume of Mini TOPIX Futures is excluded.
Volumes (unit) assumed by JSCC from a participant and its counter payment from JSCC to a participant are counted as one transaction.

Note2:Open Interests which have not been closed out by the end of the last trading day must be settled by cash settlement based on the special settlement price Index on the business day following the 2nd Friday of the month (Mar. Jun. Sep. Dec.).