

[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 2009 | 1,911 | 124 | 6.5 |
| Year 2010 | 1,602 | 107 | 6.7 |
| Year 2011 | 1,728 | 106 | 6.2 |
| Dec. 2010 | 1,832 | 123 | 6.7 |
| 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 |

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 2009 | 2,803 | 756 | 27.0 |
| Year 2010 | 2,262 | 622 | 27.5 |
| Year 2011 | 2,614 | 672 | 25.7 |
| Dec. 2010 | 2,527 | 683 | 27.1 |
| 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. 2011 | 2,132 | 563 | 26.4 |

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 2009 | 756,736 | 633 | 0.08 |
| Year 2010 | 622,155 | 399 | 0.06 |
| Year 2011 | 672,950 | 547 | 0.08 |
| Dec. 2010 | 683,957 | 236 | 0.03 |
| 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 |

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 | Open Interests (End of month) | Volume to be delivered Settlement |
|-----------|-----------------------|-------------------------------|-----------------------------------|
| | 100mil. yen | 100mil. yen | 100mil. yen |
| Year 2009 | 27,840 | 55,581 | 6,799 |
| Year 2010 | 32,741 | 49,335 | 7,879 |
| Year 2011 | 28,095 | 71,439 | 6,372 |
| Dec. 2010 | 40,393 | 49,335 | 701 |
| 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 |

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 | Open Interests (End of month) | Volume to be cashed Settlement |
|-----------|-----------------------|-------------------------------|--------------------------------|
| | units. | units. | units. |
| Year 2009 | 62,514 | 338,228 | 579,513 |
| Year 2010 | 59,354 | 368,395 | 465,112 |
| Year 2011 | 59,625 | 366,544 | 522,452 |
| Dec. 2010 | 79,458 | 368,395 | 156,011 |
| 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 |

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.).