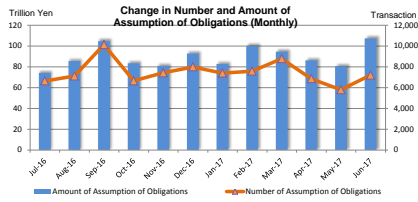


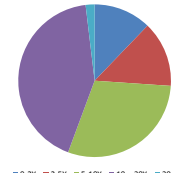
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jun-17

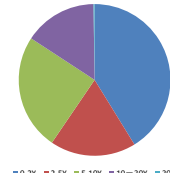
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Jun-17)



Amount of Assumption of Obligations by tenor (Jun-17)



<Summary>

(Transaction, million yen)

Month-Year	Sum		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jul-16	6,638	74,095,394	778	29,618,027	931	15,579,683	1,750	17,902,488	2,869	10,621,186	310	374,010
Aug-16	7,104	85,409,891	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852
Sep-16	10,125	104,800,735	893	38,375,468	1,328	18,052,806	3,137	26,999,978	4,490	20,846,868	277	325,616
Oct-16	6,645	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,856,098	164	230,522
Nov-16	7,410	80,778,412	742	26,721,656	1,052	16,123,256	2,150	21,803,216	3,239	15,805,614	227	324,670
Dec-16	7,988	92,703,533	662	31,471,540	946	17,036,366	2,286	22,541,006	3,879	21,334,938	215	319,683
Jan-17	7,392	82,740,364	674	31,640,571	804	12,784,067	2,226	21,558,781	3,492	16,553,080	196	223,865
Feb-17	7,591	99,327,071	735	45,970,378	783	13,365,800	2,240	22,085,585	3,617	18,200,302	216	305,095
Mar-17	8,711	94,465,142	713	28,863,770	1,084	18,302,668	2,647	24,533,180	4,189	22,488,903	138	189,621
Apr-17	6,854	86,154,078	662	29,887,440	641	15,133,978	1,827	20,689,050	3,535	20,151,325	189	292,286
May-17	5,787	80,499,448	694	34,129,178	800	13,994,026	1,724	19,455,957	2,433	12,668,859	136	251,427
Jun-17	7,193	107,292,143	877	44,209,963	999	19,634,834	2,127	26,515,712	3,054	16,679,385	136	252,250

<Breakdown>

[JPY] vs Fixed

(Transaction, million yen)

Month-Year	Sum		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jul-16	6,664	68,462,153	710	27,838,000	941	14,233,133	1,553	16,588,314	2,556	9,850,036	304	381,710
Aug-16	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,949	2,471	11,680,383	181	229,102
Sep-16	8,921	93,008,017	783	34,203,037	1,130	15,548,221	2,701	23,719,991	4,035	19,216,053	272	320,716
Oct-16	6,140	77,301,628	959	35,026,002	969	17,165,385	1,702	16,779,321	2,347	8,703,618	163	226,522
Nov-16	6,701	73,507,908	660	24,925,368	894	13,942,545	1,908	19,606,191	3,017	14,712,114	222	321,590
Dec-16	7,301	84,291,545	583	28,325,700	811	15,074,324	2,019	20,298,222	3,675	20,274,615	213	318,683
Jan-17	6,736	74,559,281	625	29,267,670	684	9,976,006	2,031	19,720,179	3,212	15,394,061	184	201,365
Feb-17	6,760	89,790,205	667	42,791,208	605	10,444,152	1,966	19,619,447	3,306	16,630,393	216	305,095
Mar-17	7,353	75,934,110	628	24,091,545	774	11,655,781	2,104	19,555,804	3,712	20,448,359	135	182,621
Apr-17	6,027	72,693,561	563	25,477,405	478	11,376,363	2,031	19,720,179	3,292	18,638,735	183	282,766
May-17	5,063	71,309,796	623	31,743,840	668	11,624,436	1,416	16,633,567	2,225	11,573,507	131	234,427
Jun-17	6,344	92,539,109	733	37,000,673	842	16,588,610	1,906	23,799,232	2,730	14,906,065	133	244,530

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-16	48	970,000	9	411,000	8	192,500	4	282,500	27	362,700
Aug-16	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
Sep-16	167	2,568,800	17	1,286,000	8	101,400	75	867,700	87	313,700
Oct-16	48	753,450	11	390,000	13	210,000	7	27,200	17	126,250
Nov-16	116	1,544,210	26	482,650	18	317,000	36	488,300	36	256,250
Dec-16	45	695,868	4	60,000	17	522,000	3	9,000	21	104,868
Jan-17	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000
Feb-17	101	1,269,100	10	288,000	21	415,600	37	452,400	33	152,400
Mar-17	112	4,272,850	10	1,711,000	45	2,061,300	27	343,000	30	157,550
Apr-17	84	753,200	7	109,800	5	62,500	46	416,500	26	164,400
May-17	39	350,230	2	73,800	6	39,000	23	181,500	8	56,100
Jun-17	56	1,191,600	5	145,000	7	157,600	19	568,500	25	319,500

OIS

(Transaction, million yen)

Month-Year	Sum		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jul-16	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,950	4	9,300
Aug-16	65	914,250	18	620,100	16	208,550	10	37,000	21	48,600	0	0
Sep-16	80	912,330	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
Oct-16	33	437,240	4	157,000	6	124,260	9	95,000	14	60,980	0	0
Nov-16	29	173,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0
Dec-16	49	679,390	7	510,000	6	54,000	6	25,000	29	89,890	1	500
Jan-17	56	625,004	7	385,000	4	72,500	12	95,500	32	71,004	1	1,000
Feb-17	67	1,440,960	18	1,062,260	10	100,340	26	168,950	33	109,410	0	0
Mar-17	36	496,190	2	245,000	10	194,240	7	26,000	17	30,950	0	0
Apr-17	51	316,925	8	165,000	6	45,000	17	58,615	17	45,790	3	2,520
May-17	25	402,350	2	301,000	3	35,500	8	47,500	12	18,350	0	0
Jun-17	28	623,750	5	595,700	9	179,000	3	28,000	11	20,050	0	0

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	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
Jul-16	19	5,174	1	20	3	1,850	14	3,304
Aug-16	32	122,278	1	20	13	48,340	18	73,918
Sep-16	84	246,358	6	8,051	22	57,730	56	180,577
Oct-16	10	23,630	3	1,330	4	2,200	3	20,100
Nov-16	49	210,734	5	128	14	14,741	30	195,865
Dec-16	77	180,546	0	0	14	4,171	63	176,374
Jan-17	18	10,284	3	1,761	3	5,511	9	3,012
Feb-17	29	27,008	2	50	10	9,709	17	17,249
Mar-17	84	29,328	3	45	31	4,937	50	24,346
Apr-17	8	4,017	1	15	2	300	5	3,702
May-17	26	5,290	11	2,178	9	1,561	6	1,550
Jun-17	36	13,614	0	0	11	2,754	25	10,860

Basis Swap

LIBOR

(Transaction, million yen)

Month-Year	Sum		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jul-16	166	1,160,390	4	30,360	31	408,430	67	485,100	82	231,900	2	3,000
Aug-16	241	2,617,060	12	331,700	43	590,640	102	1,164,370	82	529,600	2	750
Sep-16	310	3,558,090	32	1,493,850	36	551,830	115	996,880	123	512,830	4	2,900
Oct-16	236	2,711,680	14	610,270	14	138,960	113	1,288,590	94	659,860	1	4,000
Nov-16	236	2,340,920	11	517,200	47	715,390	91	743,450	82	361,800	5	3,080
Dec-16	227	3,442,210	19	1,243,760	45	562,950	105	1,237,540	57	397,460	1	500
Jan-17	313	4,129,300	25	1,272,360	40	1,022,620	93	1,017,320	146	794,960	11	21,500
Feb-17	407	4,786,820	23	904,910	78	1,353,580	145	1,525,340	161	1,002,990	0	0
Mar-17	418	5,613,230	25	1,368,300	61	1,376,180	163	1,866,530	166	995,220	3	7,000
Apr-17	280	5,556,590	31	2,211,280	69	1,516,900	85	1,153,440	92	665,970	3	7,000
May-17	353	4,218,710	33	1,230,230	42	874,370	154	1,628,680	119	667,430	5	17,000
Jun-17	329	7,587,530	59	4,042,730	53	1,430,050	54	1,312,720	134	794,310	3	7,720

*Including 6M-LIBOR vs 3M-LIBOR, 6M-LIBOR vs 1M-LIBOR and 3M-LIBOR vs 1M-LIBOR

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-16	28	121,660	0	0	2	21,000	9	34,500	17	56,160
Aug-16	21	180,790	11	30,000	5	52,000	11	71,790	4	27,000
Sep-16	121	1,202,540	13	207,180	36	533,880	30	269,670	42	191,810
Oct-16	45	312,930	0	0	13	170,000	15	68,730	17	74,200
Nov-16	28	217,460	3	40,000	9	100,000	8	49,760	8	27,700
Dec-16	61	782,860	15	244,360	17	213,000	23	283,500	6	42,000
Jan-17	35	251,500	0	0	12	180,000	7	51,000	16	60,500
Feb-17	40	313,280	0	0	14	119,000	13	113,280	13	81,000
Mar-17	131	1,852,610	12	423,350	32	609,670	47	620,110	40	199,480
Apr-17	90	1,130,320	3	80,000	17	500,600	24	266,240	36	283,480
May-17	47	655,630	0	0	12	399,850	22	170,800	13	84,980
Jun-17	57	808,540	8	150,850	25	492,640	10	92,500	14	72,550

*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	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
Jul-16	1	3,147	1	3,147	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0
Apr-17	0	0	0	0	0	0	0	0
May-17	0	0	0	0	0	0	0	0
Jun-17	0	0	0	0	0	0	0	0

*Including 6M-DTIBOR vs 3M-DTIBOR, 6M-DTIBOR vs 1M-DTIBOR and 3M-DTIBOR vs 1M-DTIBOR

LIBOR vs Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-16	244	2,117,440	33	709,000	38	496,060	87	673,840	86	239,540
Aug-16	325	3,137,590	29	597,800	70	1,438,020	119	799,280	107	302,490
Sep-16	412	3,099,835	26	556,420	68	1,116,590	153	924,020	145	499,900
Oct-16	132	1,194,700	25	465,000	33	431,620	14	86,890	60	211,190
Nov-16	249	2,784,180	36	746,300	67	1,013,580	65	624,650	81	379,650
Dec-16	223	2,604,910	34	1,067,720	36	605,320	67	511,370	86	399,600
Jan-17	156	2,448,470	10	518,760	52	1,455,430	43	339,370	51	134,910
Feb-17	158	2,268,460	15	913,950	45	923,420	36	238,220	62	192,870
Mar-17	630	6,258,600	33	1,024,530	131	2,490,560	249	2,097,390	217	646,120
Apr-17	323	5,698,965	49	1,943,940	64	1,630,310	139	1,872,260	71	352,450
May-17	232	3,051,600	23	778,330	60	1,219,280	95	791,340	54	262,650
Jun-17	339	4,326,280	67	2,274,010	52	784,180	84	702,900	136	565,190

*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 3M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-ZTIBOR, 3M-LIBOR vs 1M-ZTIBOR, 1M-LIBOR vs 6M-ZTIBOR, 1M-LIBOR vs 3M-ZTIBOR and 1M-LIBOR vs 1M-DTIBOR

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	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
Jul-16	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0
Apr-17	0	0	0	0	0	0	0	0
May-17	0	0	0	0	0	0	0	0
Jun-17	0	0	0	0	0	0	0	0

*Including 6M-LIBOR vs 6M-DTIBOR, 6M-LIBOR vs 3M-DTIBOR, 6M-LIBOR vs 1M-DTIBOR, 3M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-DTIBOR, 3M-LIBOR vs 1M-DTIBOR, 1M-LIBOR vs 6M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR and 1M-LIBOR vs 1M-DTIBOR

Euroyen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	合計		0-2Y		2-5Y		5-10Y	
	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
Jul-16	3	210,000	2	130,000	1	80,000	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0
Apr-17	0	0	0	0	0	0	0	0
May-17	0	0	0	0	0	0	0	0
Jun-17	0	0	0	0	0	0	0	0

*Including 6M-ZTIBOR vs 6M-DTIBOR, 6M-ZTIBOR vs 3M-DTIBOR, 6M-ZTIBOR vs 1M-DTIBOR, 3M-ZTIBOR vs 6M-DTIBOR, 3M-ZTIBOR vs 3M-DTIBOR, 3M-ZTIBOR vs 1M-DTIBOR, 1M-ZTIBOR vs 6M-DTIBOR, 1M-ZTIBOR vs 3M-DTIBOR and 1M-ZTIBOR vs 1M-DTIBOR

[USD]

vs Fixed

LIBOR

(Transaction, million USD)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y	
	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
Jul-16	0	0	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0	0	0
Apr-17	0	0	0	0	0	0	0	0	0	0
May-17	0	0	0	0	0	0	0	0	0	0
Jun-17	0	0	0	0	0	0	0	0	0	0

