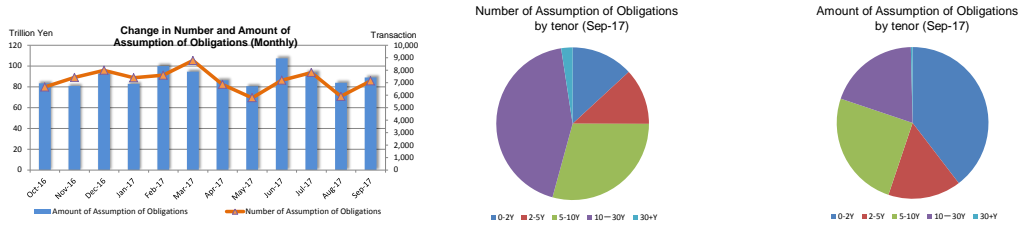


MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Sep-17

Number and Amount of Assumption of Obligations



<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
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	16,123,296	2,150	21,803,216	3,239	15,805,614	227	324,670
Dec-16	7,988	92,703,533	862	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	12,764,067	2,226	21,558,781	3,402	16,563,580	196	223,865
Feb-17	7,591	99,927,071	735	45,970,378	783	13,366,800	2,240	22,085,585	3,617	18,200,302	216	305,005
Mar-17	8,771	94,468,142	713	28,863,770	1,084	18,392,668	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	7,183	107,292,143	877	44,208,963	999	19,634,834	2,127	26,515,712	3,054	16,679,385	136	252,250
Jul-17	7,814	93,586,852	689	28,731,178	901	18,603,218	2,132	24,491,003	3,836	21,271,610	256	489,843
Aug-17	5,892	83,847,922	632	32,699,695	624	10,145,650	1,720	20,957,328	2,712	19,686,308	204	358,940
Sep-17	7,135	88,889,299	937	35,192,611	849	13,842,500	2,085	22,237,892	3,092	17,288,787	172	327,510

<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
Oct-16	6,140	77,891,628	950	35,026,802	959	17,165,065	1,702	16,779,321	2,347	8,703,618	153	228,522
Nov-16	6,701	73,507,808	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	9,975,006	2,031	19,720,179	3,212	15,394,061	184	201,365
Feb-17	6,750	89,790,205	667	42,701,208	605	10,444,152	1,966	19,619,447	3,306	16,630,393	216	305,005
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	72,693,961	563	25,477,405	478	11,376,363	1,511	16,918,293	3,252	18,638,735	183	282,766
May-17	5,063	71,899,796	623	31,743,840	688	11,624,435	1,416	16,633,987	2,225	11,673,507	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
Jul-17	7,091	82,411,123	565	23,808,998	713	15,264,168	1,950	22,853,874	3,613	20,011,450	250	472,643
Aug-17	5,136	67,032,986	505	22,376,205	468	7,995,244	1,460	17,999,870	2,501	18,306,227	202	355,440
Sep-17	6,144	75,534,140	820	28,123,320	672	11,919,395	1,728	19,626,728	2,764	15,554,687	160	310,010

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
Oct-16	48	753,450	11	390,000	13	217,000	7	27,200	17	126,250
Nov-16	116	1,544,310	26	482,660	18	317,000	36	488,300	36	256,350
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	298,000	21	415,600	37	403,100	33	152,400
Mar-17	112	4,272,850	10	1,711,000	45	2,061,300	20	343,000	30	157,550
Apr-17	84	753,200	7	109,800	5	62,500	46	416,500	26	164,400
May-17	88	350,290	6	73,600	6	38,000	23	181,500	9	56,100
Jun-17	56	1,191,600	5	145,000	7	157,600	19	669,500	25	319,500
Jul-17	55	840,500	7	163,000	6	174,000	29	291,500	13	212,000
Aug-17	32	623,580	6	250,000	2	18,000	16	263,700	8	91,860
Sep-17	53	693,200	8	289,000	7	56,500	23	264,500	15	73,200

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
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	87	1,440,960	18	1,062,250	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	596,700	9	179,000	3	28,000	11	20,050	0	0
Jul-17	66	1,039,250	10	610,900	18	231,630	10	108,460	27	88,060	1	200
Aug-17	38	2,371,550	15	2,240,780	1	50,000	7	34,760	14	43,010	1	3,000
Sep-17	42	427,100	4	295,000	1	1,400	8	66,600	29	84,100	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
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	6	5,511	9	3,012
Feb-17	29	27,098	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
Jul-17	20	15,749	1	200	8	2,201	11	13,349
Aug-17	93	408,914	8	90,300	54	243,126	31	75,488
Sep-17	144	264,819	34	110,921	59	125,185	51	28,714

**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
Oct-16	236	2,711,680	14	610,270	14	138,860	113	1,288,590	34	693,860	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	23	1,272,380	49	1,022,620	93	1,017,320	146	794,980	11	21,500
Feb-17	407	4,786,820	23	904,910	78	1,355,580	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	1,518,900	85	1,153,440	92	665,970	3	7,000
May-17	353	4,218,710	33	1,230,230	42	674,370	154	1,629,680	119	667,430	5	17,000
Jun-17	329	7,587,530	59	4,042,730	53	1,430,050	80	1,312,720	134	794,310	3	7,720
Jul-17	296	4,884,180	47	2,560,850	50	846,730	71	749,030	123	691,570	5	17,000
Aug-17	268	3,636,480	20	748,790	33	639,090	109	1,667,760	106	779,520	1	500
Sep-17	378	3,616,550	17	610,870	58	889,130	141	1,125,680	150	973,370	12	17,500

\*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
Oct-16	45	312,930	0	0	3	170,000	15	69,730	17	74,200
Nov-16	28	217,460	0	40,000	9	100,000	8	49,760	8	27,700
Dec-16	61	782,960	15	244,360	17	213,000	23	283,500	6	42,000
Jan-17	35	291,500	0	0	12	180,000	7	51,000	16	69,500
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	80	1,130,320	3	80,000	17	500,600	24	266,240	36	253,480
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
Jul-17	50	735,920	4	65,000	36	573,020	11	81,400	5	16,500
Aug-17	52	723,480	8	240,000	16	290,000	11	719,000	17	74,490
Sep-17	32	238,000	0	0	3	20,000	16	139,000	13	79,000

\*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
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
Jul-17	0	0	0	0	0	0	0	0
Aug-17	0	0	0	0	0	0	0	0
Sep-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
Oct-16	132	1,194,700	25	465,000	33	431,820	14	86,890	60	211,190
Nov-16	249	2,764,180	36	748,300	67	1,013,580	65	624,650	81	379,650
Dec-16	223	2,694,610	34	1,067,720	36	606,920	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	2,288,460	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	1,843,940	64	1,630,315	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
Jul-17	236	3,660,030	53	1,502,230	76	1,511,480	60	394,390	54	251,930
Aug-17	253	8,746,550	70	6,752,620	50	910,190	86	796,230	47	287,510
Sep-17	336	8,116,990	54	5,763,500	49	830,890	117	985,170	116	537,430

\*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 3M-LIBOR vs 6M-ZTIBOR, 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-ZTIBOR

**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
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
Jul-17	0	0	0	0	0	0	0	0
Aug-17	1	500	0	0	0	0	1	500
Sep-17	1	1,500	0	0	0	0	1	1,500

\*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
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
Jul-17	0	0	0	0	0	0	0	0
Aug-17	0	0	0	0	0	0	0	0
Sep-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
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
Jul-17	0	0	0	0	0	0	0	0	0	0
Aug-17	0	0	0	0	0	0	0	0	0	0
Sep-17	0	0	0	0	0	0	0	0	0	0



