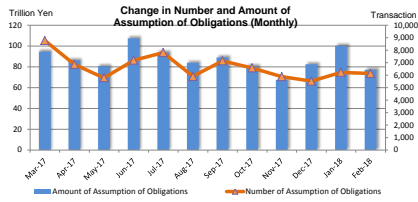


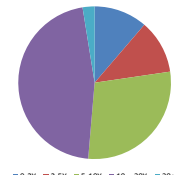
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Feb-18

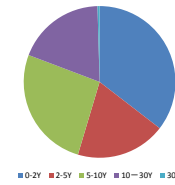
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Feb-18)



Amount of Assumption of Obligations by tenor (Feb-18)



<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
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	5,737	80,409,448	694	24,129,178	600	13,994,028	1,724	19,455,957	2,433	12,688,859	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
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	10,145,560	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
Oct-17	6,576	80,612,346	738	27,503,678	706	13,291,973	1,803	21,928,188	3,047	17,336,257	282	561,250
Nov-17	5,870	87,405,241	493	17,613,685	614	10,618,029	1,810	22,598,074	2,772	16,195,410	181	380,042
Dec-17	5,509	82,404,900	585	24,230,135	729	17,748,400	1,633	22,769,435	2,446	17,285,104	116	261,825
Jan-18	6,223	100,107,826	769	38,560,540	664	17,940,660	1,978	26,254,204	2,698	17,149,653	114	202,768
Feb-18	6,123	77,080,068	691	27,329,008	698	14,767,846	1,755	20,156,981	2,824	14,479,023	155	347,210

<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
Mar-17	7,353	75,394,110	628	24,091,645	774	11,855,781	2,104	19,555,804	3,712	20,448,268	136	182,621
Apr-17	6,027	72,693,561	563	25,477,405	478	11,376,363	1,511	16,918,293	3,292	18,638,735	183	282,766
May-17	5,063	71,809,796	623	31,743,840	668	11,624,435	1,416	16,633,587	2,225	11,573,507	231	234,427
Jun-17	6,344	82,539,109	733	37,000,673	842	16,598,610	1,996	23,799,232	2,730	14,996,065	133	244,530
Jul-17	7,091	82,411,123	565	23,808,998	713	15,264,158	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
Oct-17	5,848	70,509,573	616	22,203,289	576	11,365,442	1,616	20,061,502	2,868	16,530,590	273	547,750
Nov-17	5,388	80,489,853	446	15,488,978	517	9,164,924	1,604	19,855,738	2,643	15,615,670	178	364,542
Dec-17	4,972	70,784,099	500	20,284,320	573	13,519,570	1,462	20,403,872	2,322	16,319,421	115	256,825
Jan-18	5,758	80,453,764	709	35,253,730	570	15,349,900	1,849	24,027,764	2,516	15,589,602	114	202,768
Feb-18	5,589	67,309,897	632	22,834,620	589	12,199,561	1,541	18,052,164	2,673	13,877,343	154	346,210

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
Mar-17	112	4,272,850	10	1,711,000	45	2,061,300	27	343,000	30	157,550
Apr-17	84	783,200	7	109,800	5	62,500	46	416,500	26	164,400
May-17	2	350,230	2	73,600	6	39,300	3	181,500	8	56,100
Jun-17	56	1,191,600	5	145,000	7	157,600	19	569,500	25	319,500
Jul-17	66	840,500	7	163,000	6	174,000	29	291,500	13	212,000
Aug-17	32	623,560	6	250,000	2	18,000	16	263,700	8	91,860
Sep-17	53	683,200	3	289,000	7	56,500	23	264,500	15	73,200
Oct-17	29	480,693	4	150,000	3	130,000	9	61,040	12	139,643
Nov-17	17	704,238	6	517,000	1	10,000	6	163,368	4	13,850
Dec-17	46	820,900	9	205,000	13	270,000	6	238,000	8	107,900
Jan-18	23	593,700	1	50,000	4	67,000	6	124,000	12	352,700
Feb-18	32	390,000	1	50,000	1	2,000	25	281,000	5	47,000

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
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	2	402,350	2	301,000	3	35,500	8	47,500	12	18,350	0	0
Jun-17	28	823,750	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	64,100	0	0
Oct-17	71	1,071,935	15	876,800	6	62,500	13	50,450	35	79,685	2	2,500
Nov-17	42	604,410	7	380,560	5	102,000	6	35,000	23	86,350	1	1,500
Dec-17	28	374,030	7	150,000	6	180,000	0	0	15	44,030	0	0
Jan-18	26	1,733,001	15	1,690,000	0	0	1	2,000	10	41,001	0	0
Feb-18	69	3,072,540	22	2,696,450	8	258,900	7	46,000	31	70,190	1	1,000

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
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	13,348
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
Oct-17	86	134,526	34	71,188	36	46,441	16	17,297
Nov-17	49	212,491	3	37	24	105,115	22	106,339
Dec-17	42	462,908	4	50,015	35	402,150	23	10,743
Jan-18	27	256,841	16	250,130	7	3,200	4	3,511
Feb-18	24	68,760	5	61,528	6	515	13	6,917

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
Mar-17	418	5,513,230	25	1,268,300	61	1,376,190	163	1,866,530	186	292,220	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	794,210	3	7,720
Jul-17	296	4,884,180	47	2,580,850	50	846,730	71	748,030	123	691,570	5	17,000
Aug-17	268	3,836,480	20	749,790	33	639,090	108	1,667,780	106	779,320	1	500
Sep-17	378	3,616,550	17	610,870	58	883,130	141	1,125,680	150	973,370	12	17,500
Oct-17	215	2,484,000	2	73,360	37	777,810	94	1,157,180	75	464,650	7	11,000
Nov-17	160	1,922,730	8	184,430	7	114,470	80	1,283,510	63	326,320	2	14,000
Dec-17	203	5,125,390	28	1,456,000	35	1,451,590	74	1,502,780	65	710,020	1	5,000
Jan-18	292	4,440,030	6	350,000	55	1,840,010	70	1,348,500	123	890,520	0	0
Feb-18	173	2,525,110	6	350,490	42	1,094,310	74	862,950	51	217,360	0	0

*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
Mar-17	131	1,552,610	12	423,350	32	603,670	47	520,110	40	199,480
Apr-17	80	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
Jul-17	50	735,920	4	65,000	30	573,020	11	81,400	5	16,500
Aug-17	52	723,490	8	240,000	16	290,000	11	119,000	17	74,490
Sep-17	32	238,000	0	0	3	20,000	16	139,000	13	79,000
Oct-17	44	856,950	9	279,040	15	353,020	17	184,890	3	40,000
Nov-17	19	209,030	2	25,000	10	148,030	6	34,000	1	2,000
Dec-17	31	960,000	6	200,000	15	655,000	3	25,000	7	80,000
Jan-18	13	149,300	0	0	1	10,000	3	37,000	9	102,300
Feb-18	46	733,080	4	162,000	7	215,000	21	258,580	14	97,500

*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
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
Oct-17	0	0	0	0	0	0	0	0
Nov-17	0	0	0	0	0	0	0	0
Dec-17	0	0	0	0	0	0	0	0
Jan-18	0	0	0	0	0	0	0	0
Feb-18	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
Mar-17	630	6,288,600	33	1,024,530	131	2,490,560	243	2,097,390	217	646,120
Apr-17	323	5,698,965	49	1,843,940	64	1,830,315	139	1,672,260	71	352,450
May-17	232	3,051,600	23	778,230	60	1,215,280	95	791,340	64	252,650
Jun-17	339	4,326,280	67	2,274,010	52	784,180	84	702,900	136	565,190
Jul-17	235	3,660,030	55	1,502,230	76	1,511,480	50	394,390	54	251,930
Aug-17	253	8,746,550	70	6,752,620	50	910,130	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
Oct-17	182	5,073,280	58	3,850,000	33	545,760	38	396,830	53	280,690
Nov-17	194	3,261,490	21	1,017,850	50	972,490	86	1,120,100	37	151,220
Dec-17	163	3,876,220	31	1,894,800	50	1,270,090	55	589,040	25	132,290
Jan-18	109	2,379,890	22	936,680	27	670,550	44	709,430	16	63,230
Feb-18	187	2,984,980	21	1,173,920	45	997,760	74	649,370	47	163,930

*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
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
Oct-17	0	0	0	0	0	0	0	0
Nov-17	0	0	0	0	0	0	0	0
Dec-17	0	0	0	0	0	0	0	0
Jan-18	1	1,000	0	0	0	0	1	1,000
Feb-18	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
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
Oct-17	0	0	0	0	0	0	0	0
Nov-17	0	0	0	0	0	0	0	0
Dec-17	0	0	0	0	0	0	0	0
Jan-18	0	0	0	0	0	0	0	0
Feb-18	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
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
Oct-17	0	0	0	0	0	0	0	0	0	0
Nov-17	0	0	0	0	0	0	0	0	0	0
Dec-17	0	0	0	0	0	0	0	0	0	0
Jan-18	0	0	0	0	0	0	0	0	0	0
Feb-18	0	0	0	0	0	0	0	0	0	0

