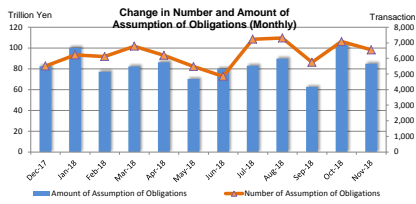


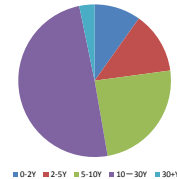
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Nov-18

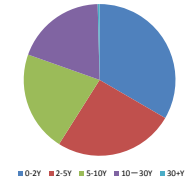
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Nov-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
Dec-17	5,509	82,404,900	585	24,230,135	729	17,748,400	1,633	22,769,435	2,446	17,395,104	116	261,825
Jan-18	6,223	100,107,828	769	36,560,540	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	20,156,961	2,624	14,479,023	155	347,210
Mar-18	6,784	82,245,163	600	29,012,819	815	16,645,500	1,796	19,227,289	3,378	16,905,416	195	454,139
Apr-18	6,193	86,165,956	866	37,838,805	560	13,016,093	1,551	18,926,615	3,035	16,026,430	181	358,013
May-18	5,474	70,166,764	815	30,519,876	580	13,145,237	1,252	13,264,666	2,732	13,101,901	95	135,086
Jun-18	4,853	79,902,629	848	44,254,729	462	10,147,941	1,126	12,882,528	2,273	12,336,583	144	280,847
Jul-18	7,233	82,883,107	626	25,435,239	696	15,150,370	1,748	21,776,975	3,869	20,667,234	284	453,289
Aug-18	7,309	89,727,062	613	30,111,949	794	18,381,235	2,000	23,189,524	3,741	17,742,744	161	301,610
Sep-18	5,746	62,646,773	371	15,530,658	579	13,552,218	1,629	18,075,114	2,938	14,991,439	229	497,344
Oct-18	7,075	102,691,674	1,071	48,747,625	729	17,635,563	1,698	20,015,778	3,228	15,648,175	349	644,534
Nov-18	6,541	84,803,539	643	28,305,160	852	21,698,035	1,597	18,194,080	3,237	16,260,484	212	345,781

<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
Dec-17	4,973	70,394,009	500	20,284,520	573	13,515,970	1,462	20,403,972	2,322	16,319,421	115	256,825
Jan-18	5,758	90,453,764	709	35,283,730	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
Mar-18	5,725	66,124,207	513	24,144,760	601	11,732,054	1,436	14,909,945	2,996	14,922,528	179	414,919
Apr-18	5,586	76,778,320	798	34,707,115	455	9,902,359	1,363	16,958,072	2,797	14,866,261	173	344,513
May-18	4,899	59,968,421	715	25,477,556	455	10,689,928	1,105	11,591,055	2,531	12,068,797	93	131,086
Jun-18	4,244	72,547,172	794	42,250,409	348	8,663,491	941	10,479,638	2,059	10,899,237	132	254,397
Jul-18	6,632	74,637,970	563	23,919,339	591	13,521,290	1,559	16,778,200	3,625	18,204,653	274	414,588
Aug-18	6,661	80,441,671	542	27,112,619	652	15,854,262	1,800	20,801,525	3,509	16,378,156	158	295,110
Sep-18	4,937	62,889,725	350	13,416,858	465	11,211,901	1,291	14,463,693	2,614	13,332,329	217	464,844
Oct-18	6,312	88,746,345	962	43,322,903	618	14,571,258	1,485	16,824,465	2,677	13,407,335	340	622,384
Nov-18	5,865	75,172,940	594	25,901,650	721	18,961,598	1,407	15,628,622	2,939	14,353,789	204	327,281

Euroyen TIBOR (ZTIBOR)

(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
Dec-17	46	820,900	9	205,000	13	270,000	16	238,000	8	107,900		
Jan-18	23	693,700	1	50,000	4	67,000	6	124,000	12	352,700		
Feb-18	32	380,000	1	50,000	1	2,000	25	47,000	5	281,000		
Mar-18	88	2,431,000	14	1,307,000	36	666,000	27	373,000	11	85,000		
Apr-18	88	490,000	9	165,000	9	60,000	9	96,000	62	169,000		
May-18	37	494,100	8	149,000	1	2,000	16	245,900	12	97,200		
Jun-18	47	651,500	5	60,000	3	45,000	18	274,000	21	272,500		
Jul-18	44	425,298	3	55,000	3	20,000	2	32,000	36	318,298		
Aug-18	63	758,800	9	396,000	6	153,000	4	47,200	44	162,600		
Sep-18	31	354,700	4	127,000	6	118,000	10	47,300	11	62,400		
Oct-18	24	1,273,000	9	1,080,000	4	96,000	0	0	11	97,000		
Nov-18	28	1,139,074	7	601,074	3	225,000	5	40,000	13	72,000		

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
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
Mar-18	100	546,100	1	50,000	7	96,500	24	203,330	64	187,270	4	9,000
Apr-18	74	1,311,760	13	1,033,000	4	40,000	20	110,530	35	125,750	2	2,500
May-18	71	2,647,680	16	2,155,270	8	256,400	15	116,350	30	115,660	2	4,000
Jun-18	39	520,580	6	310,000	6	112,700	5	43,300	19	50,500	3	4,080
Jul-18	50	817,670	13	579,780	3	30,000	9	88,940	25	108,950	0	0
Aug-18	83	1,610,890	9	720,000	29	655,000	14	141,620	28	97,770	3	6,500
Sep-18	42	533,270	2	290,000	7	91,770	7	72,500	19	62,500	7	16,500
Oct-18	67	1,352,605	14	1,085,605	3	75,000	23	126,720	24	60,980	3	4,300
Nov-18	75	825,410	14	210,360	19	364,800	9	63,100	41	183,150	2	4,000

Japanese Yen TIBOR (DTIBOR)

(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
Dec-17	62	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	315	13	6,917		
Mar-18	71	39,778	4	99	24	23,555	43	16,124		
Apr-18	41	24,297	1	100	15	14,484	25	19,713		
May-18	41	37,639	0	0	22	9,058	19	28,581		
Jun-18	48	17,810	1	10	20	4,540	27	13,260		
Jul-18	34	38,916	3	20,020	12	17,440	19	11,456		
Aug-18	48	306,753	2	21,010	20	96,873	27	186,869		
Sep-18	83	415,309	0	0	12	31,317	51	126,101	20	257,890
Oct-18	68	220,964	6	847	30	158,375	30	9,242	2	52,500
Nov-18	33	37,491	7	3,676	8	1,697	9	6,518	9	23,600

Basis Swap

LIBOR

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

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

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

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

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-20Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

*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)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

*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)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-20Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

*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)

Table with columns: Month-Year, 合計, 0-2Y, 2-5Y, 5-10Y, 10-20Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

*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)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y. Rows: Dec-17 to Nov-18. Includes sub-totals for each term.

