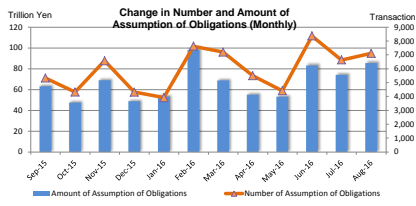


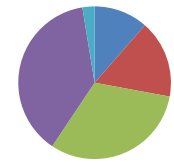
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Aug-16

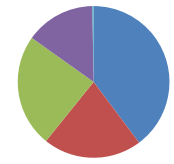
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Aug-16)



Amount of Assumption of Obligations by tenor (Aug-16)



<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
Sep-15	5,330	63,097,082	619	20,477,843	1,269	16,552,879	2,530	22,978,301	900	3,076,058	12	12,001
Oct-15	4,320	47,453,939	772	19,943,806	888	9,798,134	1,554	11,934,757	1,269	5,729,272	37	48,170
Nov-15	6,576	68,904,181	706	15,317,909	1,243	17,954,138	2,392	22,827,392	2,155	12,621,501	80	183,210
Dec-15	4,310	48,743,137	249	9,814,222	682	12,139,367	1,454	15,242,428	1,822	11,401,385	103	145,735
Jan-16	3,918	53,352,451	304	12,577,885	674	16,689,804	1,226	13,522,551	1,634	10,442,372	80	119,840
Feb-16	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,645,470	126	192,030
Mar-16	7,199	68,681,046	594	21,855,390	1,089	13,808,925	2,139	18,656,388	3,173	14,055,932	204	304,410
Apr-16	5,500	55,353,590	668	19,910,277	701	10,160,137	1,724	14,275,698	2,281	10,540,048	126	167,390
May-16	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,059,793	69	102,620
Jun-16	8,368	83,144,626	647	24,054,846	1,122	18,214,634	2,332	21,930,890	3,984	18,560,182	283	384,074
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	85,409,681	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852

<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
Sep-15	4,730	54,862,531	573	18,379,430	1,109	13,476,844	2,217	20,246,510	829	2,758,427	11	112,201
Oct-15	3,950	40,794,495	724	16,911,327	582	7,770,803	1,406	10,648,432	1,201	5,415,762	37	48,170
Nov-15	5,596	57,412,710	592	12,422,668	963	13,835,010	1,982	19,118,612	1,983	11,898,711	76	137,710
Dec-15	3,711	41,986,318	210	8,147,630	551	9,869,560	1,183	13,315,878	1,865	10,598,315	102	144,735
Jan-16	3,331	43,014,048	258	10,641,885	491	11,673,374	1,044	11,268,950	1,460	9,325,130	78	104,670
Feb-16	6,510	83,044,439	570	18,144,805	1,195	24,326,596	2,111	24,957,769	2,511	15,429,240	123	186,030
Mar-16	6,113	56,042,713	491	17,260,720	782	9,871,235	1,762	15,871,325	2,860	12,740,122	198	299,310
Apr-16	5,028	47,417,900	571	15,919,647	612	8,651,137	1,573	13,061,378	2,146	8,718,348	126	167,390
May-16	3,965	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,880	69	102,620
Jun-16	7,364	71,158,816	535	21,301,578	824	14,425,597	1,992	18,636,663	3,635	16,415,405	278	379,574
Jul-16	6,064	68,462,153	710	27,628,900	841	14,233,159	1,553	16,588,314	2,656	9,650,036	304	361,710
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

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
Sep-15	31	686,351	1	5,000	11	458,500	14	197,500	5	25,351
Oct-15	45	1,672,500	8	863,000	14	443,000	16	226,500	7	140,000
Nov-15	148	2,878,300	33	845,000	46	1,114,300	55	802,500	14	116,500
Dec-15	48	661,900	22	29,000	18	391,200	20	194,800	8	46,800
Jan-16	68	2,635,100	10	235,000	37	2,177,200	18	417,900	3	5,000
Feb-16	164	2,131,789	12	253,276	99	1,402,944	33	322,519	20	153,050
Mar-16	185	3,212,100	22	1,425,000	96	1,340,200	39	279,900	28	167,000
Apr-16	46	1,599,250	18	1,063,000	19	196,850	8	40,000	14	390,000
May-16	58	1,659,641	14	785,000	18	434,641	15	229,300	11	210,700
Jun-16	91	1,206,600	19	442,000	21	274,000	15	93,000	36	397,600
Jul-16	48	970,000	9	411,000	8	192,500	4	3,800	27	362,700
Aug-16	60	1,155,750	7	302,900	17	454,800	19	282,500	17	115,500

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
Sep-15	15	200,370	3	160,000	5	21,370	4	16,300	3	2,700	0	0
Oct-15	51	426,330	12	355,000	1	2,400	8	37,400	10	31,530	0	0
Nov-15	20	395,540	2	210,000	3	145,000	5	17,000	10	23,540	0	0
Dec-15	10	415,000	1	100,000	6	270,000	1	20,000	2	25,000	0	0
Jan-16	35	340,600	3	170,000	6	54,800	4	23,500	22	92,300	0	0
Feb-16	55	910,210	16	485,000	17	343,210	9	40,000	13	42,000	0	0
Mar-16	69	803,040	11	519,680	11	145,000	14	70,000	32	67,760	1	600
Apr-16	48	831,350	10	605,000	13	140,000	10	47,000	15	39,850	0	0
May-16	20	272,000	7	155,000	3	43,400	4	22,000	6	18,600	0	0
Jun-16	34	530,510	3	84,560	12	167,430	19	97,450	59	180,070	1	1,000
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	208,500	10	37,000	21	48,600	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
Sep-15	44	183,766	0	0	21	104,945	23	78,821
Oct-15	49	276,074	4	1,559	15	123,221	30	150,924
Nov-15	51	366,303	6	26,325	15	123,989	40	215,990
Dec-15	64	119,309	3	82	20	8,947	41	110,280
Jan-16	29	108,171	0	0	6	4,400	23	103,771
Feb-16	91	216,746	6	3,575	43	28,642	42	184,529
Mar-16	93	142,883	1	10	27	12,320	65	130,554
Apr-16	12	28,510	1	10	1	200	10	28,300
May-16	14	28,311	0	0	1	7,197	9	21,114
Jun-16	56	51,155	7	169	15	2,927	34	48,060
Jul-16	19	5,174	1	20	4	1,850	14	3,304
Aug-16	32	122,278	1	20	13	48,340	18	73,918

**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
Sep-15	209	2,869,390	6	336,300	51	925,530	114	1,445,720	37	160,040	1	800
Oct-15	128	2,377,720	5	1,220,000	40	690,690	49	361,050	34	105,980	0	0
Nov-15	322	3,181,440	10	494,040	69	1,022,000	133	1,216,610	106	403,290	4	45,500
Dec-15	191	1,560,290	8	192,910	17	226,230	75	566,390	90	574,370	1	1,000
Jan-16	232	2,937,680	4	145,000	29	570,390	72	1,302,380	125	904,740	2	15,170
Feb-16	261	4,086,630	38	1,773,400	73	1,099,590	80	868,250	67	339,480	3	6,000
Mar-16	156	2,094,850	15	548,000	24	336,560	57	715,420	55	398,370	5	4,500
Apr-16	123	2,086,210	16	872,560	22	502,700	49	503,210	36	207,740	0	0
May-16	151	1,689,843	3	360,000	15	290,240	80	790,990	53	248,613	0	0
Jun-16	344	4,474,118	14	300,000	39	1,006,210	142	2,121,398	145	1,041,010	4	3,500
Jul-16	166	1,160,380	4	30,860	31	403,430	87	485,100	62	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

\*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
Sep-15	70	530,020	3	301,420	15	225,040	38	236,560	8	54,000
Oct-15	37	699,130	3	51,250	14	338,300	19	308,580	1	1,000
Nov-15	148	1,315,980	17	173,040	46	514,570	70	558,270	15	70,000
Dec-15	74	1,096,230	3	275,000	28	539,750	32	201,480	11	89,000
Jan-16	48	1,017,490	12	611,140	10	237,000	19	127,350	7	42,000
Feb-16	114	2,236,310	23	687,000	32	1,086,320	43	380,380	16	82,610
Mar-16	180	2,256,110	8	363,500	48	895,340	86	779,140	48	218,130
Apr-16	52	714,780	7	240,000	17	286,750	16	125,030	12	63,000
May-16	29	338,920	3	91,400	5	126,000	16	85,520	5	36,000
Jun-16	72	603,400	6	93,000	11	164,700	32	185,700	23	160,900
Jul-16	28	121,660	0	0	2	21,000	9	34,500	17	66,160
Aug-16	21	180,790	1	30,000	5	52,000	11	71,790	4	27,000

\*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
Sep-15	1	22,184	1	22,184	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0
Nov-15	0	0	0	0	0	0	0	0
Dec-15	0	0	0	0	0	0	0	0
Jan-16	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	1	3,147	1	3,147	0	0	0	0
Aug-16	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
Sep-15	221	3,441,470	26	1,273,800	57	1,336,440	120	1,656,890	18	65,540
Oct-15	80	1,207,690	16	541,100	22	429,720	26	201,870	16	35,000
Nov-15	289	3,346,760	45	1,145,620	101	1,193,270	117	898,410	26	103,460
Dec-15	203	2,865,540	22	1,070,000	42	833,680	102	833,610	37	128,250
Jan-16	167	3,058,160	17	774,860	95	1,972,640	90	278,660	9	32,000
Feb-16	421	5,209,220	68	1,903,410	102	1,960,140	140	992,260	113	453,290
Mar-16	388	4,188,400	46	1,738,480	101	1,206,270	116	810,050	125	433,600
Apr-16	186	2,353,950	45	1,310,060	28	382,500	58	470,780	55	190,610
May-16	183	3,729,410	25	1,080,360	64	2,089,620	43	368,430	51	193,000
Jun-16	342	5,086,580	62	1,913,540	100	2,171,770	100	748,620	82	352,750
Jul-16	244	2,117,440	33	709,500	38	495,060	87	673,840	86	329,540
Aug-16	325	3,137,590	23	597,800	70	1,438,020	119	799,280	107	302,490

\*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
Sep-15	0	0	0	0	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0
Nov-15	0	0	0	0	0	0	0	0
Dec-15	0	0	0	0	0	0	0	0
Jan-16	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0
Aug-16	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
Sep-15	0	0	0	0	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0
Nov-15	0	0	0	0	0	0	0	0
Dec-15	0	0	0	0	0	0	0	0
Jan-16	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	1	20,000	1	20,000	0	0	0	0
Jul-16	3	210,000	2	130,000	1	80,000	0	0
Aug-16	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
Sep-15	0	0	0	0	0	0	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0	0	0
Nov-15	1	10	1	10	0	0	0	0	0	0
Dec-15	0	0	0	0	0	0	0	0	0	0
Jan-16	0	0	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0	0	0



