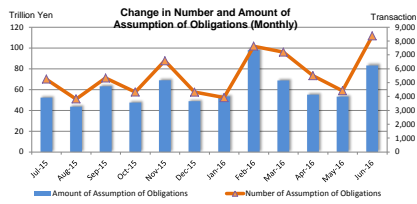


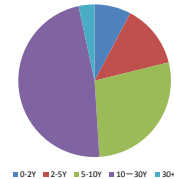
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jun-16

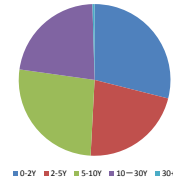
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Jun-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
Jul-15	5,255	52,201,979	646	17,139,697	1,198	12,022,737	2,584	20,656,175	823	2,382,737	4	635
Aug-15	3,820	43,521,365	530	15,264,049	842	9,457,297	1,832	16,128,715	614	2,670,704	2	600
Sep-15	5,330	63,097,082	619	20,477,943	1,268	16,552,879	2,530	22,978,301	900	3,076,958	12	12,001
Oct-15	4,320	47,453,939	772	19,943,606	688	9,798,134	1,554	11,934,757	1,269	5,729,272	37	48,170
Nov-15	6,576	68,904,161	706	15,317,920	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	16,889,804	1,226	13,522,551	1,634	10,442,372	80	119,840
Feb-16	7,651	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,645,470	126	152,690
Mar-16	7,198	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	55,053,550	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	12,214,634	2,332	21,930,890	3,984	18,560,182	283	384,074

<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-15	4,538	47,490,252	550	15,150,747	1,086	10,950,070	2,418	19,303,107	771	2,084,897	4	635
Aug-15	3,491	40,640,011	483	14,285,149	744	9,565,087	1,698	15,223,261	564	2,565,914	2	600
Sep-15	4,739	54,863,531	573	18,379,339	1,109	13,478,064	2,217	20,236,510	829	2,758,427	11	11,201
Oct-15	3,950	40,794,495	724	16,911,327	592	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	11,988,711	76	137,710
Dec-15	3,711	41,986,318	210	8,147,830	551	9,869,560	1,183	13,315,878	1,665	10,508,315	102	144,735
Jan-16	3,331	43,014,048	258	10,641,885	491	11,673,374	1,044	11,268,990	1,460	9,325,130	78	104,670
Feb-16	6,510	83,044,438	570	18,144,805	1,195	24,326,596	2,111	24,857,769	2,511	15,409,240	123	196,030
Mar-16	6,113	56,042,713	491	17,260,720	782	9,871,235	1,762	15,871,325	2,880	12,740,122	198	299,310
Apr-16	5,028	47,417,900	571	15,819,647	612	8,651,137	1,573	13,061,378	2,146	9,718,348	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	7,359,800	69	102,620
Jun-16	7,364	71,158,816	535	21,301,578	924	14,425,597	1,992	18,636,663	3,635	16,415,405	278	379,574

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-15	15	128,136	3	12,000	6	83,986	5	30,650	1	1,500
Aug-15	24	216,264	2	40,000	5	16,600	17	160,664	0	0
Sep-15	1	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	2,878,500	33	845,000	46	1,114,300	55	802,500	14	116,500
Dec-15	48	661,900	2	29,000	18	391,200	20	194,800	8	46,800
Jan-16	68	2,835,100	10	235,000	37	2,177,200	18	417,900	3	5,000
Feb-16	164	2,131,789	12	253,276	99	1,400,944	33	322,519	20	153,050
Mar-16	185	3,212,100	22	1,425,000	96	1,340,200	39	278,900	28	167,000
Apr-16	48	1,599,850	18	1,063,000	8	196,850	8	40,000	14	300,000
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	55,000	36	397,600

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-15	20	380,350	3	250,000	3	48,000	7	32,350	7	29,000	0	0
Aug-15	27	280,020	2	200,000	8	28,700	10	48,820	7	4,500	0	0
Sep-15	15	200,370	5	160,000	5	21,370	4	16,300	3	2,700	0	0
Oct-15	31	426,330	12	365,000	1	2,400	8	37,400	10	31,530	0	0
Nov-15	20	395,540	2	210,000	9	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	465,000	17	343,210	9	40,000	13	42,000	0	0
Mar-16	69	893,040	11	519,690	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	39,350	0	0
May-16	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
Jun-16	94	630,510	3	84,650	12	167,430	19	97,450	69	190,070	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
Jul-15	6	9,358	0	0	4	7,850	2	1,508
Aug-15	8	10,510	0	0	2	2,200	6	8,310
Sep-15	44	183,766	0	0	21	104,945	23	78,821
Oct-15	49	276,074	4	1,929	15	123,221	30	150,924
Nov-15	51	386,303	6	26,325	15	123,989	30	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	12,350	65	130,554
Apr-16	12	28,510	0	0	1	200	10	28,300
May-16	14	28,311	0	0	5	7,197	9	21,114
Jun-16	56	51,155	7	169	15	2,927	34	48,059

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-15	217	2,556,310	30	750,500	51	428,680	102	1,242,960	34	233,770	0	0
Aug-15	116	1,025,380	12	258,600	24	359,830	40	314,660	40	92,290	0	0
Sep-15	209	2,869,390	6	336,300	51	926,530	114	1,445,720	37	160,040	1	800
Oct-15	128	2,377,730	6	1,220,000	40	690,680	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	192,310	17	226,230	75	566,380	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	1,099,500	80	868,250	67	339,480	3	6,000
Mar-16	156	2,004,850	15	548,000	24	338,560	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	1,689,943	3	360,000	15	290,240	80	790,950	53	248,513	0	0
Jun-16	344	4,474,118	14	300,000	39	1,008,210	142	2,121,398	145	1,041,010	4	3,500

*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
Jul-15	32	467,570	6	133,000	12	226,020	13	101,550	1	5,000
Aug-15	51	527,160	11	226,680	13	120,480	26	178,000	1	2,000
Sep-15	70	830,020	9	301,420	15	228,040	38	236,560	8	64,000
Oct-15	37	699,130	3	51,250	14	338,300	19	398,580	1	1,000
Nov-15	148	1,315,880	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	201,490	11	80,000
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	190	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	93	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	160,000

*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
Jul-15	0	0	0	0	0	0	0	0
Aug-15	0	0	0	0	0	0	0	0
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

*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-15	127	1,290,000	45	843,450	38	273,930	37	144,050	9	28,570
Aug-15	103	822,020	20	253,620	46	367,400	35	195,000	2	6,000
Sep-15	221	3,441,470	26	1,273,600	57	1,335,440	120	766,890	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	1,199,270	117	898,410	26	103,460
Dec-15	203	2,865,540	22	1,070,000	42	833,680	102	833,510	37	128,250
Jan-16	167	3,058,160	17	774,960	95	1,972,640	46	278,660	9	32,000
Feb-16	421	5,209,220	66	1,803,410	102	1,960,140	140	992,380	113	453,290
Mar-16	388	4,198,400	46	1,738,480	101	1,205,270	116	810,050	125	433,600
Apr-16	186	2,353,950	45	1,910,060	29	382,500	58	470,760	55	190,510
May-16	183	3,729,410	25	1,080,360	64	2,089,620	43	366,430	51	193,000
Jun-16	342	5,086,680	62	1,813,540	100	2,171,770	98	748,620	82	352,750

*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
Jul-15	0	0	0	0	0	0	0	0
Aug-15	0	0	0	0	0	0	0	0
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

*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-15	0	0	0	0	0	0	0	0
Aug-15	0	0	0	0	0	0	0	0
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

*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-15	-	-	-	-	-	-	-	-	-	-
Aug-15	-	-	-	-	-	-	-	-	-	-
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

