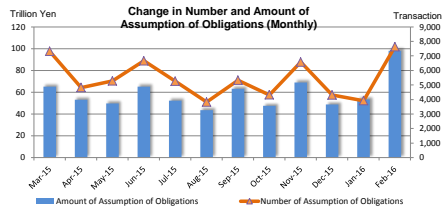


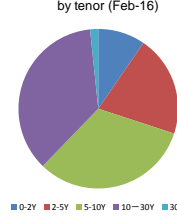
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Feb-16

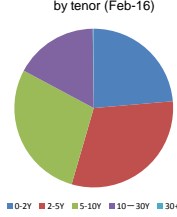
Number and Amount of Assumption of Obligations



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



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



<Summary>

| 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-15 | 7,318 | 66,070,321 | 696 | 20,032,082 | 1,625 | 17,671,602 | 3,579 | 23,508,250 | 1,413 | 3,855,956 | 5 | 2,430 |
| Apr-15 | 4,825 | 53,035,315 | 646 | 19,882,559 | 1,109 | 14,525,845 | 2,200 | 16,311,519 | 867 | 2,311,922 | 3 | 3,470 |
| May-15 | 5,282 | 49,692,575 | 576 | 15,169,311 | 1,191 | 13,083,784 | 2,570 | 18,620,706 | 928 | 2,811,188 | 17 | 7,585 |
| Jun-15 | 6,664 | 66,133,053 | 911 | 21,314,071 | 1,649 | 19,088,687 | 3,085 | 21,677,664 | 1,016 | 3,049,805 | 3 | 2,825 |
| Jul-15 | 5,255 | 52,201,979 | 646 | 17,139,697 | 1,196 | 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 | 942 | 9,457,297 | 1,832 | 16,158,715 | 614 | 2,670,704 | 2 | 600 |
| 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 | 19,943,606 | 688 | 9,798,134 | 1,554 | 11,934,757 | 1,269 | 5,728,272 | 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 | 16,689,804 | 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 |

<Breakdown>

【JPY】
vs Fixed

| 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-15 | 6,421 | 55,196,436 | 616 | 17,535,862 | 1,350 | 13,959,737 | 3,148 | 20,197,440 | 1,302 | 3,500,966 | 5 | 2,430 |
| Apr-15 | 4,280 | 44,304,935 | 562 | 16,500,719 | 941 | 11,884,945 | 1,946 | 14,405,949 | 808 | 2,110,412 | 3 | 3,470 |
| May-15 | 4,855 | 42,776,390 | 542 | 13,367,421 | 1,028 | 9,346,534 | 2,400 | 17,419,702 | 868 | 2,635,148 | 17 | 7,585 |
| Jun-15 | 5,959 | 57,589,779 | 820 | 19,219,201 | 1,418 | 16,018,912 | 2,778 | 19,589,115 | 940 | 2,759,725 | 3 | 2,825 |
| Jul-15 | 4,838 | 47,490,255 | 559 | 15,150,747 | 1,086 | 10,950,870 | 2,418 | 19,303,107 | 771 | 2,084,897 | 4 | 635 |
| Aug-15 | 3,491 | 40,640,011 | 463 | 14,285,149 | 744 | 8,565,087 | 1,699 | 15,223,261 | 564 | 2,965,914 | 2 | 600 |
| Sep-15 | 4,739 | 54,863,531 | 573 | 18,379,339 | 1,109 | 13,478,054 | 2,217 | 20,236,510 | 829 | 2,758,427 | 11 | 11,201 |
| Oct-15 | 3,950 | 40,794,495 | 724 | 16,911,327 | 582 | 7,770,837 | 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 | 8,147,330 | 551 | 9,869,580 | 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 | 83,044,439 | 570 | 18,144,805 | 1,195 | 24,326,596 | 2,111 | 24,957,769 | 2,511 | 15,429,240 | 123 | 186,030 |

Euroyen TIBOR (ZTIBOR)

| 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-15 | 38 | 450,100 | 7 | 117,000 | 13 | 200,500 | 18 | 132,600 | 0 | 0 |
| Apr-15 | 42 | 2,433,300 | 13 | 1,699,000 | 8 | 514,000 | 21 | 220,300 | 0 | 0 |
| May-15 | 28 | 1,128,000 | 6 | 395,000 | 16 | 636,000 | 6 | 87,000 | 0 | 0 |
| Jun-15 | 67 | 1,168,070 | 16 | 459,270 | 30 | 457,800 | 20 | 246,000 | 1 | 5,000 |
| 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 | 15,600 | 17 | 160,664 | 0 | 0 |
| Sep-15 | 31 | 686,351 | 1 | 5,000 | 11 | 458,600 | 15 | 257,600 | 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 | 56 | 802,500 | 14 | 116,500 |
| Dec-15 | 48 | 661,300 | 2 | 29,000 | 18 | 391,200 | 20 | 194,800 | 8 | 46,300 |
| Jan-16 | 68 | 2,835,100 | 10 | 235,000 | 37 | 2,177,200 | 18 | 417,900 | 3 | 6,000 |
| Feb-16 | 164 | 2,131,789 | 12 | 253,276 | 99 | 1,402,944 | 33 | 322,519 | 20 | 153,050 |

OIS

| 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-15 | 7 | 51,100 | 1 | 25,000 | 3 | 21,000 | 1 | 4,000 | 2 | 1,100 | 0 | 0 |
| Apr-15 | 24 | 182,470 | 3 | 50,000 | 6 | 46,720 | 7 | 60,250 | 8 | 25,500 | 0 | 0 |
| May-15 | 34 | 588,730 | 3 | 400,000 | 10 | 131,830 | 10 | 27,700 | 11 | 29,200 | 0 | 0 |
| Jun-15 | 50 | 232,540 | 4 | 82,330 | 17 | 82,390 | 5 | 63,990 | 5 | 3,830 | 0 | 0 |
| Jul-15 | 20 | 360,350 | 3 | 250,000 | 3 | 48,000 | 7 | 32,350 | 7 | 29,000 | 0 | 0 |
| Aug-15 | 27 | 290,020 | 2 | 200,000 | 8 | 26,700 | 10 | 148,820 | 7 | 4,500 | 0 | 0 |
| Sep-15 | 15 | 200,370 | 3 | 160,000 | 5 | 21,370 | 4 | 16,300 | 3 | 2,700 | 0 | 0 |
| Oct-15 | 31 | 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 | 19 | 415,000 | 1 | 100,000 | 6 | 270,000 | 1 | 20,000 | 2 | 25,000 | 0 | 0 |
| Jan-16 | 35 | 340,600 | 4 | 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 |

Japanese Yen TIBOR (DTIBOR)

| 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-15 | 29 | 136,595 | 0 | 0 | 15 | 106,485 | 14 | 30,110 |
| Apr-15 | 3 | 12,360 | 0 | 0 | 2 | 11,360 | 1 | 1,000 |
| May-15 | 4 | 41,934 | 0 | 0 | 2 | 40,000 | 2 | 1,934 |
| Jun-15 | 14 | 53,743 | 0 | 0 | 9 | 46,725 | 5 | 7,018 |
| 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 | 366,303 | 6 | 26,325 | 15 | 123,888 | 30 | 215,990 |
| Dec-15 | 64 | 119,309 | 3 | 82 | 20 | 8,847 | 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 |

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-15 | 371 | 3,814,620 | 9 | 117,000 | 87 | 1,226,400 | 200 | 2,181,030 | 75 | 290,190 | 0 | 0 |
| Apr-15 | 241 | 2,048,260 | 11 | 133,880 | 71 | 787,130 | 125 | 1,010,180 | 34 | 117,510 | 0 | 0 |
| May-15 | 188 | 1,690,670 | 12 | 96,970 | 66 | 872,040 | 75 | 606,320 | 35 | 115,340 | 0 | 0 |
| Jun-15 | 300 | 3,263,500 | 28 | 525,030 | 90 | 1,456,740 | 138 | 1,074,480 | 44 | 207,250 | 0 | 0 |
| Jul-15 | 217 | 2,456,310 | 30 | 750,500 | 51 | 429,080 | 102 | 1,042,960 | 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 | 2,377,720 | 5 | 1,220,000 | 40 | 690,690 | 49 | 361,050 | 34 | 105,980 | 0 | 0 |
| Nov-15 | 322 | 3,161,440 | 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 |

*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-15 | 92 | 1,872,090 | 25 | 612,670 | 27 | 840,230 | 39 | 218,130 | 1 | 1,000 |
| Apr-15 | 39 | 524,150 | 9 | 239,940 | 9 | 105,500 | 21 | 207,710 | 0 | 0 |
| May-15 | 25 | 212,810 | 1 | 30,000 | 7 | 67,310 | 17 | 115,500 | 0 | 0 |
| Jun-15 | 75 | 1,014,690 | 18 | 346,090 | 27 | 414,420 | 30 | 254,180 | 0 | 0 |
| Jul-15 | 32 | 467,670 | 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 | 308,580 | 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 | 201,480 | 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 |

*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-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Apr-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| May-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 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 |

*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-15 | 359 | 3,543,380 | 38 | 1,424,550 | 130 | 1,317,190 | 158 | 738,940 | 33 | 62,700 |
| Apr-15 | 196 | 2,900,180 | 28 | 1,259,020 | 72 | 1,175,130 | 79 | 407,030 | 17 | 59,000 |
| May-15 | 147 | 3,254,040 | 13 | 679,920 | 62 | 1,990,070 | 58 | 352,550 | 14 | 31,500 |
| Jun-15 | 199 | 1,810,730 | 55 | 682,150 | 58 | 611,700 | 90 | 442,880 | 26 | 74,000 |
| Jul-15 | 127 | 1,290,000 | 45 | 843,450 | 36 | 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 | 3,441,070 | 26 | 1,273,600 | 57 | 1,335,440 | 120 | 766,890 | 16 | 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 | 833,610 | 37 | 128,250 |
| Jan-16 | 167 | 3,058,160 | 17 | 774,860 | 95 | 1,372,640 | 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 |

*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-15 | 1 | 6,000 | 0 | 0 | 0 | 0 | 1 | 6,000 |
| Apr-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| May-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 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 |

*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

[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-15 | - | - | - | - | - | - | - | - | - | - |
| Apr-15 | - | - | - | - | - | - | - | - | - | - |
| May-15 | - | - | - | - | - | - | - | - | - | - |
| Jun-15 | - | - | - | - | - | - | - | - | - | - |
| 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 |

