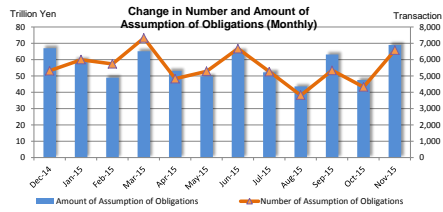


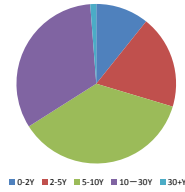
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Nov-15

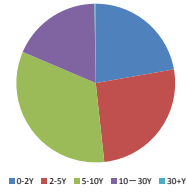
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Nov-15)



Amount of Assumption of Obligations by tenor (Nov-15)



<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
Dec-14	5,313	66,935,701	493	21,112,929	1,019	16,494,862	2,749	25,450,271	1,039	3,871,328	13	6,310
Jan-15	5,994	59,585,413	741	16,537,051	1,153	18,452,272	2,807	20,557,878	1,277	4,029,768	16	8,445
Feb-15	5,735	48,901,095	582	13,257,240	1,257	16,356,675	2,672	15,918,582	1,206	3,361,997	18	6,600
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	19,892,559	1,109	14,525,945	2,200	16,311,519	867	2,311,322	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	65,133,053	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	1,198	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	20,477,843	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	9,796,134	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

<Breakdown>

[JPY]
vs Fixed

LIBOR

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-14	4,694	58,090,791	440	19,055,949	829	12,904,422	2,466	22,668,681	946	3,455,428	13	6,310
Jan-15	5,623	55,464,933	723	16,128,851	1,026	16,513,512	2,635	18,990,418	1,223	3,823,709	16	8,445
Feb-15	5,106	41,521,895	543	12,088,740	1,066	12,580,926	2,354	13,430,362	1,125	3,115,267	18	6,600
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	44,904,595	582	16,500,719	941	11,884,945	1,946	14,405,049	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	57,688,734	820	19,219,201	1,418	16,018,912	2,778	18,689,115	940	2,769,725	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	483	14,285,149	744	8,565,087	1,698	15,223,261	564	2,565,914	2	600
Sep-15	4,739	54,963,531	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	7,770,803	1,406	10,648,432	1,201	5,415,762	37	48,170
Nov-15	5,956	57,412,710	592	12,422,668	963	13,835,010	1,982	19,118,612	1,983	11,898,711	76	137,710

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
Dec-14	101	1,675,620	6	187,000	37	896,500	49	523,250	9	68,870
Jan-15	48	798,100	0	112,500	18	377,000	27	301,300	1	7,300
Feb-15	65	1,303,330	0	0	35	980,000	27	306,330	3	17,000
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	29	1,128,000	5	395,000	16	636,000	8	97,000	0	0
Jun-15	67	1,168,070	16	459,270	20	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	456,500	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

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
Dec-14	9	115,800	2	55,000	3	55,000	2	3,500	2	2,300	0	0
Jan-15	26	188,140	0	0	7	115,000	11	45,220	8	27,920	0	0
Feb-15	11	68,220	0	0	1	10,000	6	39,870	4	18,350	0	0
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	24	63,990	5	3,830	0	0
Jul-15	20	360,350	3	250,000	3	49,000	7	32,350	7	29,000	0	0
Aug-15	27	280,020	2	200,000	8	26,700	10	48,820	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

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
Dec-14	15	175,700	1	1,500	7	120,400	7	53,800
Jan-15	15	191,030	1	1,600	10	176,780	4	2,650
Feb-15	21	268,200	0	0	13	202,100	8	66,100
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	123,989	30	215,990

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
Dec-14	265	2,892,530	20	521,740	55	645,920	128	1,467,060	62	257,810	0	0
Jan-15	123	1,171,210	6	116,600	28	363,720	57	557,030	32	127,960	0	0
Feb-15	274	3,118,300	9	125,860	58	1,555,300	149	1,293,920	58	143,220	0	0
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	787,190	125	1,010,180	34	117,010	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	1,025,360	12	258,600	24	358,830	40	314,960	40	82,290	0	0
Sep-15	208	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	3,181,440	10	494,040	69	1,022,000	133	1,216,610	106	403,290	4	45,500

*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
Dec-14	41	947,280	9	289,370	26	613,760	6	44,150	0	0
Jan-15	32	426,000	0	0	16	225,000	16	202,000	0	0
Feb-15	72	941,490	10	368,220	28	286,670	32	253,600	2	33,000
Mar-15	92	1,872,090	25	812,670	27	840,290	39	218,130	1	1,000
Apr-15	39	554,150	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	467,570	6	133,000	12	228,020	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

*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
Dec-14	0	0	0	0	0	0	0	0
Jan-15	0	0	0	0	0	0	0	0
Feb-15	0	0	0	0	0	0	0	0
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

*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
Dec-14	188	1,037,980	15	1,002,370	62	1,258,860	91	689,830	20	86,920
Jan-15	127	1,353,900	9	177,500	48	674,260	57	459,260	13	42,880
Feb-15	186	1,679,660	20	374,420	56	741,680	96	528,400	14	35,160
Mar-15	359	3,643,380	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	879,920	62	1,990,070	58	352,550	14	31,500
Jun-15	198	1,810,730	25	682,150	58	611,700	90	442,880	26	74,000
Jul-15	127	1,290,000	45	843,450	36	273,530	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

*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
Dec-14	0	0	0	0	0	0	0	0
Jan-15	0	0	0	0	0	0	0	0
Feb-15	0	0	0	0	0	0	0	0
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

*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, 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
Dec-14	-	-	-	-	-	-	-	-	-	-
Jan-15	-	-	-	-	-	-	-	-	-	-
Feb-15	-	-	-	-	-	-	-	-	-	-
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

