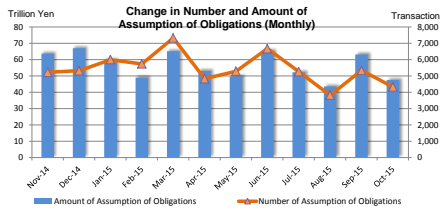


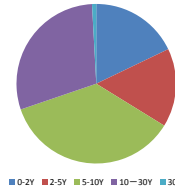
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Oct-15

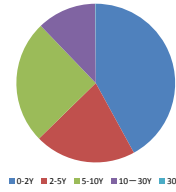
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Oct-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
Nov-14	5,216	63,650,501	651	22,812,395	1,192	17,294,714	2,341	20,473,220	1,028	3,067,673	4	2,500
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	46,901,095	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	65,070,321	696	20,032,062	1,625	17,671,692	3,579	23,508,250	1,413	3,855,356	5	2,430
Apr-15	4,825	53,035,315	646	19,882,559	1,109	14,525,845	2,200	15,311,519	867	2,815,922	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	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	9,798,134	1,554	11,934,757	1,269	5,729,272	37	48,170

<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
Nov-14	4,773	56,313,661	582	19,829,155	1,047	14,603,854	2,195	19,153,610	945	2,724,543	4	2,500
Dec-14	4,694	58,090,751	440	19,055,949	829	12,904,422	2,466	22,668,691	946	3,455,428	13	6,310
Jan-15	5,623	55,464,933	723	16,129,851	1,026	16,516,612	2,635	18,990,418	1,223	3,823,708	16	8,445
Feb-15	5,106	41,521,895	543	12,388,740	1,066	12,580,925	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	44,304,595	582	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	569	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	54,863,531	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	7,770,803	1,406	10,648,432	1,201	5,415,762	37	48,170

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
Nov-14	50	1,721,500	9	940,000	17	437,500	19	304,000	5	40,000
Dec-14	101	1,675,620	6	187,000	37	896,500	49	523,250	9	68,870
Jan-15	48	798,100	2	112,500	18	377,000	27	301,900	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	10	97,000	0	0
Jun-15	67	1,188,070	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	458,500	14	197,500	5	25,351
Oct-15	45	1,672,500	8	863,000	14	443,000	16	226,500	7	140,000

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
Nov-14	36	332,280	5	97,500	15	194,280	3	20,600	13	19,900	0	0
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	6	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	6	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	7	3,830	0	0
Jul-15	20	360,350	3	250,000	3	48,000	27	32,350	5	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

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
Nov-14	15	175,700	-	1,500	7	120,400	7	53,800
Dec-14	15	181,030	1	1,600	10	176,780	4	2,650
Jan-15	21	268,200	0	0	13	202,100	8	66,100
Feb-15	29	136,595	0	0	15	106,485	14	30,110
Mar-15	3	12,360	0	0	2	11,360	1	1,000
Apr-15	4	41,934	0	0	2	40,000	2	1,934
May-15	14	53,743	0	0	9	46,725	5	7,018
Jun-15	6	9,358	0	0	4	7,650	2	1,508
Jul-15	8	10,510	0	0	2	2,200	6	8,310
Aug-15	44	183,766	0	0	21	104,945	23	78,821
Sep-15	48	276,074	4	1,929	15	123,221	30	150,924

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
Nov-14	220	3,094,790	16	844,560	72	1,325,940	74	658,740	58	265,550	0	0
Dec-14	265	2,892,030	20	521,740	55	645,020	128	1,467,060	62	257,810	0	0
Jan-15	123	1,171,310	6	116,600	28	369,720	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	1,025,390	12	258,600	24	359,830	40	314,860	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

*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
Nov-14	31	447,500	2	20,000	14	305,000	15	122,500	0	0
Dec-14	41	947,280	6	289,370	26	613,790	6	44,150	0	0
Jan-15	32	428,000	0	0	16	226,000	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	106,500	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	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

*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
Nov-14	0	0	0	0	0	0	0	0
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	0	22,184	0	0	0	0
Oct-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
Nov-14	106	1,740,770	37	1,081,180	27	428,140	35	213,770	7	17,680
Dec-14	188	3,037,980	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	3,543,380	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	1,176,130	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	199	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	273,930	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

*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
Nov-14	0	0	0	0	0	0	0	0
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

*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

Basis Swap

LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Nov-14	3,798.0	48,006,820	475.0	17,060,110	984.0	14,696,170	1,546.0	13,305,240	793.0	2,942,300	0.0	0
Dec-14	4,050.0	50,551,350	497.0	17,414,910	1,033.0	15,209,460	1,669.0	14,746,030	851.0	3,180,350	0.0	0
Jan-15	4,157.0	50,952,460	502.0	16,992,660	1,064.0	15,523,980	1,712.0	15,148,130	879.0	3,287,690	0.0	0
Feb-15	4,413.0	53,537,760	516.0	16,900,470	1,119.0	16,983,030	1,844.0	16,253,450	934.0	3,400,810	0.0	0
Mar-15	4,772.0	56,445,280	524.0	16,271,690	1,219.0	18,245,880	2,025.0	18,267,830	1,004.0	3,659,880	0.0	0
Apr-15	4,998.0	57,983,430	538.0	15,499,770	1,300.0	19,291,380	2,129.0	18,864,150	1,031.0	3,728,130	0.0	0
May-15	5,113.0	58,279,520	534.0	15,066,990	1,372.0	20,210,250	2,174.0	19,265,930	1,033.0	3,736,350	0.0	0
Jun-15	5,294.0	59,550,120	540.0	14,639,020	1,424.0	21,193,620	2,262.0	19,816,590	1,068.0	3,900,890	0.0	0
Jul-15	5,481.0	60,909,060	562.0	14,477,150	1,486.0	21,632,340	2,350.0	20,707,950	1,093.0	4,092,520	0.0	0
Aug-15	5,695.0	61,608,400	582.0	14,763,090	1,522.0	21,957,340	2,366.0	20,752,160	1,126.0	4,135,810	0.0	0
Sep-15	5,781.0	62,953,040	578.0	13,810,380	1,587.0	22,907,300	2,455.0	21,968,380	1,160.0	4,266,180	1.0	800
Oct-15	5,866.5	64,437,510	564.0	14,289,130	1,633.5	23,589,100	2,493.5	22,250,700	1,174.5	4,307,780	1.0	800

*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	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Nov-14	581.0	14,121,120	261.0	8,914,130	305.0	5,084,480	15.0	122,500	0.0	0
Dec-14	614.0	14,168,400	273.0	8,516,580	320.0	5,465,170	21.0	166,650	0.0	0
Jan-15	642.0	14,471,400	277.0	8,521,230	328.0	5,581,520	37.0	368,650	0.0	0
Feb-15	702.0	14,997,890	286.0	8,645,060	345.0	5,697,580	69.0	622,250	2.0	33,000
Mar-15	781.0	15,489,980	305.0	9,235,530	367.0	6,396,070	106.0	824,380	3.0	34,000
Apr-15	807.0	16,488,830	310.0	9,160,620	368.0	6,282,120	126.0	1,012,090	3.0	34,000
May-15	829.0	16,464,180	313.0	9,009,160	370.0	6,293,430	143.0	1,127,590	3.0	34,000
Jun-15	896.0	17,149,720	333.0	9,159,500	389.0	6,598,600	171.0	1,357,620	3.0	34,000
Jul-15	919.0	17,117,690	338.0	8,919,090	393.0	6,700,430	184.0	1,469,170	4.0	39,000
Aug-15	960.0	17,459,850	366.0	9,986,980	379.0	6,194,700	210.0	1,637,170	5.0	41,000
Sep-15	1,010.0	17,450,290	367.0	9,326,150	382.0	6,145,410	248.0	1,873,730	13.0	105,000
Oct-15	1,032.0	17,485,650	355.0	8,713,630	404.0	6,708,710	260.0	1,958,310	13.0	105,000

*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	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Nov-14	0.0	0	0.0	0	0.0	0	0.0	0
Dec-14	0.0	0	0.0	0	0.0	0	0.0	0
Jan-15	0.0	0	0.0	0	0.0	0	0.0	0
Feb-15	0.0	0	0.0	0	0.0	0	0.0	0
Mar-15	0.0	0	0.0	0	0.0	0	0.0	0
Apr-15	0.0	0	0.0	0	0.0	0	0.0	0
May-15	0.0	0	0.0	0	0.0	0	0.0	0
Jun-15	0.0	0	0.0	0	0.0	0	0.0	0
Jul-15	0.0	0	0.0	0	0.0	0	0.0	0
Aug-15	0.0	0	0.0	0	0.0	0	0.0	0
Sep-15	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Oct-15	1.0	22,184	1.0	22,184	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	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Nov-14	2,973.0	49,802,040	651.0	27,038,090	1,314.0	16,848,380	1,001.0	5,897,890	7.0	17,680
Dec-14	3,137.0	48,256,020	669.0	24,053,290	1,365.0	17,681,360	1,076.0	6,416,770	27.0	104,600
Jan-15	3,294.0	49,165,420	696.0	24,238,480	1,399.0	18,000,980	1,121.0	6,790,480	38.0	135,480
Feb-15	3,427.0	50,672,980	751.0	25,009,280	1,438.0	18,239,100	1,189.0	7,161,560	49.0	162,540
Mar-15	3,755.0	51,998,960	787.0	24,801,460	1,559.0	19,219,730	1,327.0	7,753,930	82.0	223,840
Apr-15	3,916.0	53,657,840	816.0	25,509,020	1,614.0	19,852,830	1,387.0	8,013,150	99.0	282,840
May-15	4,040.0	55,351,680	827.0	26,343,410	1,668.0	21,556,830	1,432.0	8,137,300	113.0	314,340
Jun-15	4,211.0	56,980,770	853.0	26,989,060	1,716.0	21,835,670	1,505.0	8,469,200	137.0	382,840
Jul-15	4,314.0	56,430,170	919.0	25,958,780	1,732.0	21,658,800	1,518.0	8,404,180	146.0	408,410
Aug-15	4,389.0	56,232,040	941.0	25,605,300	1,768.0	21,719,750	1,534.0	8,495,080	146.0	411,910
Sep-15	4,574.0	56,218,510	954.0	23,993,560	1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
Oct-15	4,613.0	56,838,800	947.5	24,031,260	1,880.0	23,290,700	1,610.5	9,019,390	175.0	497,450

*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	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Nov-14	0.0	0	0.0	0	0.0	0	0.0	0
Dec-14	0.0	0	0.0	0	0.0	0	0.0	0
Jan-15	0.0	0	0.0	0	0.0	0	0.0	0
Feb-15	0.0	0	0.0	0	0.0	0	0.0	0
Mar-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Apr-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
May-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jun-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jul-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Aug-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Sep-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Oct-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000

*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

[Note]

- The amount of Assumption of Obligation is on a notional amount basis.
- All figures in this statistics are one-sided.
- Out of the total amount of Assumption of Obligation and Open Interests, those for foreign currency IRS are Japanese yen equivalent of such amount converted by using exchange rate as of 15:00 on the day.
- Number and amount of Assumption of Obligation do not include trades newly generated as a result of post clearing process, including Per Trade Compression or Vendor-Initiated Compression.
- Total Number and Open Interest of assumption of obligations are the number and open interest relating the outstanding cleared trades as of 16:00 on the day. As these figures are one-sided, there may be a fraction in the number of trades as a result of post clearing process.
- These statistics can be diverted or quoted as long as the source is indicated. Please contact JSCC in advance for any reprinting etc. for commercial purposes.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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