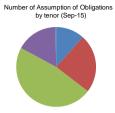
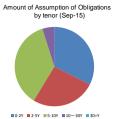
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Sep-15

Number and Amount of Assumption of Obligations







<Summary>

■ 0-2Y ■ 2-5Y ■ 5-10Y ■ 10-30Y ■ 30+Y

(Transaction, million ven)

| | | | | | | | | | | | (114414 | |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | Su | ım | 0- | 2Y | 2+ | 5Y | 5-1 | 0Y | 10- | -30Y | 30- | ·Υ |
| | Number of | Amount of |
| Month-Year | Assumption of |
| | Obligations |
| Oct-14 | 5,429 | 72,374,613 | 663 | 21,498,075 | 1,216 | 20,729,358 | 2,555 | 26,560,517 | 985 | 3,584,843 | 10 | 1,820 |
| 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 | 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 | 65,070,321 | 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 | 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 |

<Breakdown>

【JPY】 vs Fixed

(Transaction, million yen)

| | Su | m | 0-2Y | | 2-5Y | | 5-1 | 0Y | 10-30Y | | 30+Y | |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | Number of | Amount of |
| Month-Year | Assumption of |
| | Obligations |
| Oct-14 | 4,994 | 65,809,723 | 574 | 18,550,345 | 1,099 | | 2,371 | 24,527,057 | 940 | 3,419,163 | 10 | 1,820 |
| 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 | 58,090,791 | 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 | 3,823,708 | 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 | 44,904,595 | 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 | 57,589,779 | 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 | 483 | 14,285,149 | 744 | 8,565,087 | 1,698 | 15,223,261 | 564 | 2,565,914 | 2 | 600 |
| Con 1F | 4.700 | | | | | | | | | | | |

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

| | Su | m | 0-2Y | | 2- | 5Y | 5-1 | 10Y | 10-20Y | | |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|
| | Number of | Amount of | |
| Month-Year | Assumption of | |
| | Obligations | |
| Oct-14 | | 1,653,600 | | 1,319,600 | 13 | 333,000 | | 1,000 | | - | |
| 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 | 301,300 | 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 | | 1,128,000 | | 395,000 | 16 | 636,000 | | 97,000 | 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 | 458,500 | 14 | 197,500 | 5 | 25,351 | |

| OIS | OIS (Transaction, million yen | | | | | | | | | | | | | |
|------------|-------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|--|
| | Su | m | 0- | 2Y | 2- | 5Y | 5-1 | YO | 10- | 30Y | 30 | +Y | | |
| | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | | |
| Month-Year | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | | |
| | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | | |
| Oct-14 | | | | | | | | | | | | | | |
| 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 | 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 | | |

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

| | | , | | | | | (| , |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | Su | m | 0- | 2Y | 2- | 5Y | 5-1 | 10Y |
| | Number of | Amount of |
| Month-Year | Assumption of |
| | Obligations |
| Oct-14 | | | | | | | | |
| Nov-14 | | - | - | | | | - | - |
| Dec-14 | 15 | 175,700 | 1 | 1,500 | 7 | 120,400 | 7 | 53,800 |
| Jan-15 | 15 | 181,030 | 1 | 1,600 | 10 | 176,780 | 4 | 2,650 |
| Feb-15 | | 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 |
| Sop. 15 | 4.4 | 102 766 | | | 24 | 104 045 | 22 | 70 021 |

Basis Swap

LIBOR

(Transaction, million ven)

| | (,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | | | |
|------------|---|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | Su | m | 0-2Y | | 2-5Y | | 5-1 | 0Y | 10- | -30Y | 30+Y | |
| | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of |
| Month-Year | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of |
| | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations |
| Oct-14 | 230 | 2,931,660 | | 528,340 | 38 | 501,860 | 127 | 1,735,780 | 45 | 165,680 | 0 | 0 |
| Nov-14 | 220 | 3,094,790 | | 844,560 | 72 | 1,325,940 | 74 | 658,740 | 58 | 265,550 | 0 | 0 |
| Dec-14 | 265 | 2,892,530 | | 521,740 | 55 | 645,920 | 128 | 1,467,060 | 62 | 257,810 | 0 | 0 |
| Jan-15 | 123 | 1,171,310 | | 116,600 | 28 | 369,720 | 57 | 557,030 | 32 | 127,960 | 0 | 0 |
| Feb-15 | 274 | 3,118,300 | | 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 | | 96,970 | 66 | 872,040 | 75 | 606,320 | 35 | 115,340 | 0 | 0 |
| Jun-15 | 300 | 3,263,500 | | 525,030 | 90 | 1,456,740 | 138 | 1,074,480 | 44 | 207,250 | 0 | 0 |
| Jul-15 | 217 | 2,456,310 | | 750,500 | 51 | 429,080 | 102 | 1,042,960 | 34 | 233,770 | 0 | 0 |
| Aug-15 | 116 | 1,025,380 | | 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 |

| Sep-15| 209 | 2,869,390| 6 | 336,300 | *Including 6M-LIBOR vs 3M-LIBOR, 6M-LIBOR vs 1M-LIBOR and 3M-LIBOR vs 1M-LIBOR

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

| | Sı | ım | 0-2Y | | 2- | 5Y | 5-1 | 10Y | 10-20Y | | |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|
| | Number of | Amount of | |
| Month-Year | Assumption of | |
| | Obligations | |
| Oct-14 | 24 | 416,160 | | 294,500 | | 121,660 | | | - | | |
| Nov-14 | 31 | 447,500 | | 20,000 | 14 | 305,000 | 15 | 122,500 | 0 | 0 | |
| Dec-14 | 41 | 947,280 | 9 | 289,370 | 26 | 613,760 | 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 | 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 | |

| Sep-15| 70| 830,020|| 9| 301,420|
*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

| | Su | m | 0- | 2Y | 2- | 5Y | 5-1 | ΙΟΥ |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | Number of | Amount of |
| Month-Year | Assumption of |
| | Obligations |
| Oct-14 | | | | | | | | |
| Nov-14 | - | - | - | | | - | | |
| 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 |

*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)

| LIDON VS L | Citalisacuoi, illinoi yen | | | | | | | | | | | | |
|------------|---------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|--|--|
| | Su | m | 0-2Y | | 2- | 5Y | 5-1 | 0Y | 10-20Y | | | | |
| | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | Number of | Amount of | | | |
| Month-Year | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | | | |
| | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | | | |
| Oct-14 | 147 | 1,563,470 | 38 | 805,290 | 53 | 461,500 | 56 | 296,680 | | | | | |
| 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 | | 3,543,380 | | 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 | 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 | | | |

| Sep-15 | 221 | 3,441,470 | 26 | 1,273,600 | 57 | 1,335,440 | 120 | 766,690 | 16 | 65,500 | 76,690 | 16 | 65,500 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,690 | 76,6

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

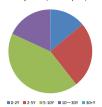
| | Su | m | 0- | 2Y | 2- | 5Y | 5-1 | 0Y |
|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | Number of | Amount of |
| Month-Year | Assumption of |
| | Obligations |
| Oct-14 | | | | | | | | |
| Nov-14 | | - | - | | | | - | |
| 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 |

2

Total Number and Open Interest of Assumption of Obligations



Total Number of Assumption of Obligations by tenor (as of Sep-15)



Open Interest of Assumption of Obligations by tenor (as of Sep-15)



■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

| <su< td=""><td>m</td><td>ma</td><td>rv</td></su<> | m | ma | rv |
|---|---|----|----|

| <summa< th=""><th colspan="14">Summary> (Transaction, million yen)</th></summa<> | Summary> (Transaction, million yen) | | | | | | | | | | | | | |
|---|-------------------------------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|--|--|
| | Sı | ım | 0-2Y | | 2-5Y | | 5-1 | YOI | 10-30Y | | 30+Y | | | |
| | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | | |
| Month-Year | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | | |
| | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | | |
| Oct-14 | 95,594.0 | 1,008,885,846 | 11,628.0 | 334,881,436 | 22,420.0 | 270,218,588 | 45,876.0 | 356,448,341 | 15,650.0 | 47,305,975 | 20.0 | 31,505 | | |
| Nov-14 | 100,347.0 | 1,055,911,085 | 12,223.0 | 350,772,274 | 23,765.0 | 283,149,572 | 47,792.0 | 372,453,517 | 16,543.0 | 49,501,716 | 24.0 | 34,005 | | |
| Dec-14 | 102,323.0 | 1,087,585,266 | 12,501.0 | 356,180,601 | 24,496.0 | 295,249,988 | 47,930.0 | 383,495,900 | 17,365.0 | 52,619,222 | 31.0 | 39,555 | | |
| Jan-15 | 107,812.0 | 1,129,118,203 | 13,054.0 | 361,338,577 | 26,230.0 | 314,941,377 | 49,954.0 | 396,826,105 | 18,537.0 | 55,967,789 | 37.0 | 44,355 | | |
| Feb-15 | 113,056.0 | 1,158,220,527 | | 363,027,393 | 27,805.0 | 328,988,933 | 51,978.0 | 407,857,713 | 19,647.0 | 58,297,384 | 41.0 | 49,105 | | |
| Mar-15 | 111,951.0 | 1,158,105,734 | | 369,312,890 | 28,347.0 | 331,804,943 | 49,668.0 | 398,321,706 | 19,682.0 | 58,615,160 | 45.0 | 51,035 | | |
| Apr-15 | 115,960.0 | 1,183,656,199 | | 369,981,906 | 29,713.0 | 344,089,590 | 51,268.0 | 409,153,375 | 20,469.0 | 60,376,823 | 48.0 | 54,505 | | |
| May-15 | 119,639.0 | 1,209,354,825 | | 371,704,256 | 31,447.0 | 357,047,009 | 52,674.0 | 419,629,260 | 20,627.0 | 60,912,225 | 64.0 | 62,075 | | |
| Jun-15 | 113,968.0 | 1,148,453,505 | 14,898.0 | 365,300,031 | 30,027.0 | 337,430,451 | 49,381.0 | 387,041,115 | 19,596.0 | 58,618,008 | 66.0 | 63,901 | | |
| Jul-15 | 108,079.0 | 1,103,890,014 | 14,531.0 | 361,426,560 | 26,984.0 | 311,605,564 | 46,427.0 | 371,212,770 | 20,067.0 | 59,580,584 | 70.0 | 64,536 | | |
| Aug-15 | 110,473.0 | 1,109,464,699 | 14,778.0 | 362,780,715 | 27,815.0 | 314,937,662 | 47,341.0 | 370,959,346 | 20,468.0 | 60,721,915 | 71.0 | 65,061 | | |
| Sep-15 | 104,788.0 | 1,087,173,048 | 14,554.0 | 353,202,662 | 26,760.0 | 308,613,925 | 44,480.0 | 366,449,745 | 18,913.0 | 58,830,205 | 81.0 | 76,511 | | |

<Breakdown>

【JPY】 vs Fixed

LIBOR

| LIBOR | | | | | | | | | | | (Trans | action, million yen) |
|------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|----------------------|
| | Su | m | 0-2Y | | 2-5Y | | 5-10Y | | 10-30Y | | 30+Y | |
| | Total Number of | Open Interest of |
| Month-Year | Assumption of | Assumption of |
| | Obligations | Obligations |
| Oct-14 | 88,132.0 | 880,851,896 | 10,173.0 | 271,791,936 | 19,673.0 | 227,353,698 | 43,359.0 | 337,076,081 | 14,907.0 | 44,598,675 | 20.0 | 31,505 |
| Nov-14 | 92,472.0 | 921,618,025 | 10,691.0 | 285,433,584 | 20,896.0 | 237,865,652 | 45,136.0 | 351,802,947 | 15,725.0 | 46,481,836 | 24.0 | 34,005 |
| Dec-14 | 93,880.0 | 952,613,296 | 10,894.0 | 295,096,961 | 21,477.0 | 247,868,618 | 45,018.0 | 360,385,560 | 16,460.0 | 49,222,602 | 31.0 | 39,555 |
| Jan-15 | 99,030.0 | 991,375,753 | 11,409.0 | 300,383,247 | 23,103.0 | 266,160,737 | 46,897.0 | 372,389,085 | 17,584.0 | 52,398,329 | 37.0 | 44,355 |
| Feb-15 | 103,692.0 | 1,014,425,207 | 11,855.0 | 300,943,623 | 24,525.0 | 277,617,463 | | 381,293,723 | 18,620.0 | 54,521,294 | 41.0 | 49,105 |
| Mar-15 | 101,754.0 | 1,009,504,879 | 12,408.0 | 308,895,250 | 24,794.0 | 277,240,718 | 45,957.0 | 368,796,176 | 18,550.0 | 54,521,700 | 45.0 | 51,035 |
| Apr-15 | 105,283.0 | 1,029,850,834 | 12,596.0 | 307,949,536 | 26,010.0 | 287,413,135 | 47,344.0 | 378,303,045 | 19,285.0 | 56,130,613 | 48.0 | 54,505 |
| May-15 | 108,637.0 | 1,050,509,276 | 12,940.0 | 308,804,196 | 27,590.0 | 296,975,044 | 48,625.0 | 388,056,865 | 19,418.0 | 56,611,095 | 64.0 | 62,075 |
| Jun-15 | 102,424.0 | 987,568,572 | 12,938.0 | 303,655,651 | 26,001.0 | 275,711,891 | 45,097.0 | 354,062,122 | 18,322.0 | 54,075,008 | 66.0 | 63,901 |
| Jul-15 | 96,174.0 | 940,855,928 | 12,467.0 | 299,243,740 | 22,867.0 | 249,480,088 | 42,019.0 | 337,282,680 | 18,751.0 | 54,784,884 | 70.0 | 64,536 |
| Aug-15 | 98,295.0 | 945,175,448 | 12,641.0 | 299,825,545 | 23,627.0 | 252,893,466 | 42,846.0 | 336,518,452 | 19,110.0 | 55,872,925 | 71.0 | 65,061 |
| Sep-15 | 92,108.0 | 922,491,835 | 12,397.0 | 294,303,588 | 22,408.0 | 244,694,736 | 39,736.0 | 329,724,546 | 17,487.0 | 53,693,253 | 80.0 | 75,711 |

Euroyen TIBOR (ZTIBOR)

| (Transaction, | million | yen |
|---------------|---------|-----|

| | Sı | m | 0-2Y | | 2-5Y | | 5-10Y | | 10-20Y | |
|------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|
| | Total Number of | Open Interest of |
| Month-Year | Assumption of | Assumption of |
| | Obligations | Obligations |
| Oct-14 | 437.0 | 20,309,300 | 132.0 | 11,388,860 | 233.0 | 7,920,100 | 72.0 | 1,000,340 | | |
| Nov-14 | 487.0 | 22,030,800 | 140.0 | 12,228,860 | 251.0 | 8,457,600 | 91.0 | 1,304,340 | 5.0 | 40,000 |
| Dec-14 | 582.0 | 21,372,420 | 160.0 | 10,944,860 | 278.0 | 8,656,100 | 132.0 | 1,682,590 | 12.0 | 88,870 |
| Jan-15 | | 22,160,520 | | 11,047,360 | | | | 1,983,890 | 13.0 | 96,170 |
| Feb-15 | 690.0 | 23,358,020 | 168.0 | 11,373,360 | 323.0 | 9,592,100 | 184.0 | 2,281,390 | 15.0 | 111,170 |
| Mar-15 | 721.0 | 22,145,120 | 175.0 | 9,928,360 | 332.0 | 9,711,100 | 200.0 | 2,399,490 | 14.0 | 106,170 |
| Apr-15 | 761.0 | 24,558,920 | 189.0 | 11,632,360 | 337.0 | 10,200,600 | 221.0 | 2,619,790 | 14.0 | 106,170 |
| May-15 | 787.0 | 25,402,960 | 197.0 | 11,849,900 | 351.0 | 10,790,100 | 227.0 | 2,670,790 | 12.0 | 92,170 |
| Jun-15 | 846.0 | 25,571,030 | 214.0 | 11,843,870 | 375.0 | 10,736,200 | 244.0 | 2,893,790 | 13.0 | 97,170 |
| Jul-15 | 858.0 | 25,574,166 | 222.0 | 11,864,870 | 376.0 | 10,726,186 | 246.0 | 2,884,440 | 14.0 | 98,670 |
| Aug-15 | 876.0 | 25,695,430 | 223.0 | 11,836,870 | 379.0 | 10,735,786 | 260.0 | 3,024,104 | 14.0 | 98,670 |
| Sep-15 | 897.0 | 24 365 222 | 229.0 | 10.423.870 | 375.0 | 10 596 286 | 274.0 | 3 221 044 | 19.0 | 124 021 |

| (Transaction, | million | yen; |
|---------------|---------|------|

| UIS | (Transaction, million yen) | | | | | | | | | | | | |
|------------|----------------------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|--|
| | Su | m | 0-2Y | | 2-5Y | | 5-10Y | | 10- | -30Y | 30+Y | | |
| | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | |
| Month-Year | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | |
| | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | Obligations | |
| Oct-14 | | | | | | | | | | | | | |
| Nov-14 | 36.0 | 332,280 | 5.0 | 97,500 | 15.0 | 194,280 | 3.0 | 20,600 | 13.0 | 19,900 | 0.0 | 0 | |
| Dec-14 | 45.0 | 448,080 | 7.0 | 152,500 | 17.0 | 229,280 | 6.0 | 44,100 | 15.0 | 22,200 | 0.0 | 0 | |
| Jan-15 | 71.0 | 636,220 | 7.0 | 152,500 | 24.0 | 344,280 | 17.0 | 89,320 | 23.0 | 50,120 | 0.0 | 0 | |
| Feb-15 | 82.0 | 704,440 | 7.0 | 152,500 | 25.0 | 354,280 | 23.0 | 129,190 | 27.0 | 68,470 | 0.0 | 0 | |
| Mar-15 | 89.0 | 755,540 | 8.0 | 177,500 | 28.0 | 375,280 | 24.0 | 133,190 | 29.0 | 69,570 | 0.0 | 0 | |
| Apr-15 | 113.0 | 938,010 | | 227,500 | 34.0 | 422,000 | 31.0 | 193,440 | 37.0 | 95,070 | 0.0 | 0 | |
| May-15 | 147.0 | 1,526,740 | | 627,500 | 44.0 | 553,830 | 41.0 | 221,140 | 48.0 | 124,270 | 0.0 | 0 | |
| Jun-15 | 197.0 | 1,759,280 | 18.0 | 709,830 | 61.0 | 636,220 | 65.0 | 285,130 | 53.0 | 128,100 | 0.0 | 0 | |
| Jul-15 | 217.0 | 2,119,630 | | 959,830 | | 685,220 | 72.0 | 317,480 | 60.0 | 157,100 | 0.0 | 0 | |
| Aug-15 | 244.0 | 2,399,650 | 23.0 | 1,159,830 | 72.0 | 711,920 | 82.0 | 366,300 | 67.0 | 161,600 | 0.0 | 0 | |
| Sep-15 | 259.0 | 2,600,020 | 26.0 | 1,319,830 | 77.0 | 733,290 | 86.0 | 382,600 | 70.0 | 164,300 | 0.0 | 0 | |

Japanese Yen TIBOR (DTIBOR)

| (Transaction, million yen) |
|----------------------------|
|----------------------------|

| Japanese 1 | ren HBOK (DTIBO | JK) | | | | | (Trans | action, million yen) | |
|------------|-------------------------|------------------|-------------------------|------------------|-------------------------|------------------|-----------------|----------------------|--|
| | Si | m | 0- | 2Y | 2- | 5Y | 5-10Y | | |
| | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | Total Number of | Open Interest of | |
| Month-Year | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | Assumption of | |
| | Obligations Obligations | | Obligations Obligations | | Obligations Obligations | | Obligations | Obligations | |
| Oct-14 | | - | | | | | | | |
| Nov-14 | | - | - | - | - | - | - | | |
| Dec-14 | 15.0 | 175,700 | 1.0 | 1,500 | 6.0 | 120,000 | 8.0 | 54,200 | |
| Jan-15 | 29.0 | 356,430 | 2.0 | 3,100 | 16.0 | 296,780 | 11.0 | 56,550 | |
| Feb-15 | 50.0 | 624,630 | 2.0 | 3,100 | 30.0 | 505,380 | 18.0 | 116,150 | |
| Mar-15 | 78.0 | 759,975 | 2.0 | 3,100 | 48.0 | 616,165 | 28.0 | 140,710 | |
| Apr-15 | 81.0 | 772,335 | 2.0 | 3,100 | 50.0 | 627,525 | 29.0 | 141,710 | |
| May-15 | 85.0 | 814,269 | 2.0 | 3,100 | 52.0 | 667,525 | 31.0 | 143,644 | |
| Jun-15 | 99.0 | 868,013 | 2.0 | 3,100 | 61.0 | 714,250 | 36.0 | 150,663 | |
| Jul-15 | 105.0 | 877,370 | 2.0 | 3,100 | 66.0 | 722,500 | 37.0 | 151,770 | |
| Aug-15 | 113.0 | 887,880 | 2.0 | 3,100 | 68.0 | 724,700 | 43.0 | 160,080 | |
| | | | | | | | | | |

Basis Swap

LIBOR

| | Su | ım | 0- | 0-2Y | | 2-5Y | | 5-10Y | | -30Y | 30+Y | | | |
|------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|--|--|
| | Total Number of | Open Interest of | | |
| Month-Year | Assumption of | Assumption of | | |
| | Obligations | Obligations | | |
| Oct-14 | 3,592.0 | 45,263,010 | 454.0 | 16,283,980 | 918.0 | 13,586,190 | 1,477.0 | 12,685,540 | 743.0 | 2,707,300 | 0.0 | 0 | | |
| Nov-14 | | 48,006,820 | | 17,060,110 | 984.0 | 14,699,170 | 1,546.0 | 13,305,240 | 793.0 | | 0.0 | 0 | | |
| Dec-14 | 4,050.0 | 50,551,350 | | 17,414,910 | 1,033.0 | 15,209,460 | 1,669.0 | 14,746,030 | 851.0 | | 0.0 | 0 | | |
| Jan-15 | | 50,952,460 | | 16,992,660 | 1,064.0 | 15,523,980 | 1,712.0 | 15,148,130 | 879.0 | | 0.0 | 0 | | |
| Feb-15 | | 53,537,760 | | 16,900,470 | 1,119.0 | 16,983,030 | 1,844.0 | 16,253,450 | 934.0 | | 0.0 | 0 | | |
| Mar-15 | | 56,445,280 | 524.0 | 16,271,690 | 1,219.0 | 18,245,880 | 2,025.0 | 18,267,830 | 1,004.0 | | 0.0 | 0 | | |
| Apr-15 | | 57,383,430 | | 15,499,770 | 1,300.0 | 19,291,380 | 2,129.0 | 18,864,150 | 1,031.0 | | 0.0 | 0 | | |
| May-15 | | 58,279,520 | | 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 | | 59,550,120 | | 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 | | 60,909,060 | | 14,477,150 | 1,486.0 | 21,632,340 | 2,350.0 | 20,707,050 | 1,093.0 | | 0.0 | 0 | | |
| Aug-15 | | 61,608,400 | | 14,763,090 | 1,522.0 | 21,957,340 | 2,365.0 | 20,752,160 | 1,126.0 | | 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 | | |

*Including 6M-LIBOR vs 3M-LIBOR, 6M-LIBOR vs 1M-LIBOR and 3M-LIBOR vs 1M-LIBOR

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

| | Su | ım | 0-2Y | | 2- | 2-5Y | | 10Y | 10-20Y | |
|------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|
| | Total Number of | Open Interest of |
| Month-Year | Assumption of | Assumption of |
| | Obligations | Obligations |
| Oct-14 | | 13,898,370 | | 9,027,250 | 297.0 | | | | - | |
| Nov-14 | 581.0 | 14,121,120 | 261.0 | 8,914,130 | 305.0 | 5,084,490 | 15.0 | 122,500 | 0.0 | 0 |
| Dec-14 | 614.0 | 14,168,400 | 273.0 | 8,516,580 | 320.0 | 5,485,170 | 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 | 16,489,980 | 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 | | 16,464,180 | | 9,009,160 | | | | 1,127,590 | 3.0 | 34,000 |
| Jun-15 | | 17,149,720 | | 9,159,500 | | | 171.0 | 1,357,620 | 3.0 | 34,000 |
| Jul-15 | | | | 8,919,090 | | | | 1,459,170 | 4.0 | 39,000 |
| Aug-15 | 960.0 | 17,459,850 | 366.0 | 9,586,980 | 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 |

*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

| | Su | э | 0- | 2Y | 2- | 5Y | 5-10Y | | |
|------------|---|--|---|--|---|--|---|--|--|
| Month-Year | 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 | |
| Oct-14 | | | | | | | | | |
| Nov-14 | - | - | - | - | | - | - | - | |
| 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 | |

*Including 6M-DTIBOR vs 3M-DTIBOR, 6M-DTIBOR vs 1M-DTIBOR and 3M-DTIBOR vs 1M-DTIBOR

(Transaction million ven)

| LIBUR VS E | zuroyen HBOR (Z | TIBUK) | | | | | | | (Transac | ction, million yen) |
|------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|---------------------|
| | Su | m | 0- | 2Y | 2-5Y | | 5-10Y | | 10-20Y | |
| | Total Number of | Open Interest of |
| Month-Year | Assumption of | Assumption of |
| | Obligations | Obligations |
| Oct-14 | 2,879.0 | 48,563,270 | 612.0 | 26,389,410 | 1,299.0 | 16,487,480 | 968.0 | 5,686,380 | - | - |
| 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 | | 49,165,420 | | 24,238,480 | 1,399.0 | 18,000,980 | | 6,790,480 | | 135,480 |
| Feb-15 | | 50,572,580 | | | 1,438.0 | 18,239,100 | | 7,161,560 | | 162,640 |
| 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 | 56,351,880 | 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 | 55,980,770 | 853.0 | 25,289,060 | 1,716.0 | 21,839,670 | 1,505.0 | 8,469,200 | 137.0 | 382,840 |
| Jul-15 | | 56,430,170 | | 25,958,780 | 1,732.0 | 21,658,800 | | 8,404,180 | | 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 |

| \text{lbep15} | \text{4.574.0} | \text{56.218,510} | \text{95.40} | \text{23.993.560} | \text{1,840.0} | \text{22.709.310} | \text{1.6000} | \text{9.038.190} | \text{145.04} | \text{411.910} | \text{411.910} | \text{417.450} | \text{417.450} | \text{417.450} | \text{417.450} | \text{417.650} | \text{417.650}

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

| | Si | m | 0- | 2Y | 2- | 5Y | 5-10Y | | | | | | |
|------------------|---|--|---|--|---|--|---|--|--|--|--|--|--|
| Month-Year | 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 | | | | | |
| Oct-14 | | | - | | | | | | | | | | |
| Nov-14 Dec-14 | 0.0 | - | 0.0 | - 0 | 0.0 | - 0 | 0.0 | | | | | | |
| Jan-15 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | č | | | | | |
| Feb-15 | | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | (| | | | | |
| Mar-15 | | 6,000 | | 0 | 0.0 | 0 | 1.0 | 6,000 | | | | | |
| Apr-15 | 1.0 | 6,000 | | 0 | 0.0 | 0 | 1.0 | 6,000 | | | | | |
| May-15 Jun-15 | | 6,000 6.000 | | 0 | 0.0 | 0 | 1.0 1.0 | 6,000 6.000 | | | | | |
| Jul-15 | | 6,000 | | 0 | 0.0 | 0 | 1.0 | 6,000 | | | | | |
| Aug-15 | 1.0 | 6,000 | | 0 | 0.0 | 0 | 1.0 | 6,000 | | | | | |
| Sep-15 | 1.0 | 6.000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6.000 | | | | | |

- OThe amount of Assumption of Oblication is on a notional amount basis.

 OAll floures in this statistics are one-sided.

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 ON out of the total amount of Assumption of Oblication 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.

 ONumber and amount of Assumption of Obligation and one include trades newly generated as a result of post clearing process, including Per Trade Compression or Vendor-Initiated Compression.

 OTotal Number and of 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.

 OTHese statistics can be diverted or outside as long as the source is included. Please contact JSCC in advance for any reprinting ret. for commercial ourcoses.

 OJSCC makes assurance doubly sure on the accuracy of the statistics: however, JSCC shall assume no responsibility for the users.

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