

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
Oct-14	230	2,931,660	20	528,340	38	501,860	127	1,735,780	45	165,680	0	0
Nov-14	223	3,094,790	16	844,560	72	1,325,940	74	658,740	58	265,550	0	0
Dec-14	265	2,892,530	20	521,740	55	645,920	128	1,467,060	62	257,810	0	0
Jan-15	123	1,171,310	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	1,025,380	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

*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
Oct-14	24	415,160	11	294,500	13	121,660	-	-	-	-
Nov-14	31	447,500	2	20,000	14	365,000	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	2	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

*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
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)

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
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	3,037,960	15	1,002,370	62	1,256,860	91	689,530	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	1,175,130	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

*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
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

*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

