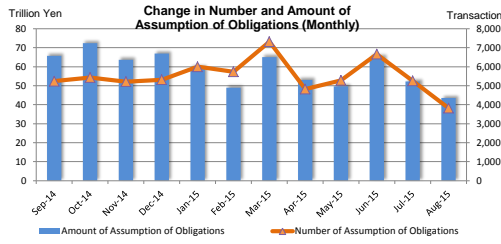


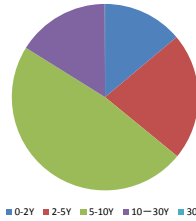
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Aug-15

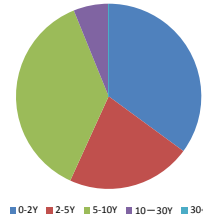
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Aug-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
Sep-14	5,235	65,705,265	619	20,716,187	1,172	16,793,049	2,644	25,768,758	800	2,427,270	0	0
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	16,356,575	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	3,856,956	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	2,854	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

<Breakdown>

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
Sep-14	4,742	58,606,015	569	18,440,947	1,003	13,965,579	2,432	24,014,758	738	2,184,730	0	0
Oct-14	4,994	65,809,323	574	18,550,345	1,099	19,311,338	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	16,019,912	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

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
Sep-14	21	497,000	5	50,000	13	247,000	3	200,000	-	-
Oct-14	34	1,653,600	20	1,319,600	13	333,000	1	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	46	793,100	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	29	1,128,000	5	395,000	16	636,000	8	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

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
Sep-14	-	-	-	-	-	-	-	-	-	-	-	-
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	0	7	115,000	11	45,220	8	27,920	0	0
Feb-15	11	69,220	0	0	1	10,000	6	39,870	4	13,350	0	0
Mar-15	7	51,100	0	25,000	3	21,000	3	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

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
Sep-14	-	-	-	-	-	-	-	-
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	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

Basis Swap

LIBOR (6M vs 3M)

(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
Sep-14	255	3,529,750	21	1,622,740	46	641,030	126	1,023,440	62	242,540	0	0
Oct-14	230	2,931,660	20	528,340	38	501,860	127	1,735,780	45	165,680	0	0
Nov-14	220	3,094,790	16	844,560	72	1,325,940	74	658,740	58	265,550	0	0
Dec-14	265	2,892,530	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	806,320	35	115,340	0	0
Jun-15	300	3,263,500	28	525,030	90	1,456,740	138	1,074,460	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

Euroyen TIBOR (ZTIBOR) (6M vs 3M)

(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
Sep-14	45	803,370	8	110,000	37	693,370	-	-	-	-
Oct-14	24	416,160	11	294,500	13	121,660	-	-	-	-
Nov-14	31	447,500	2	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

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
Sep-14	172	2,269,130	16	492,500	73	1,246,070	83	530,560	-	-
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	36,160
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

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

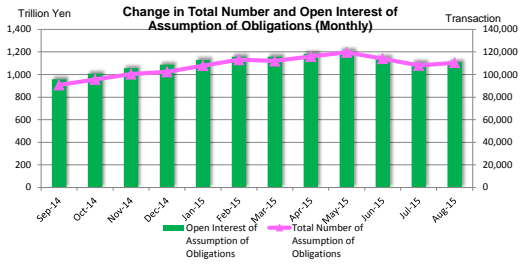
LIBOR vs Japanese Yen TIBOR (DTIBOR)*

(Transaction, million yen)

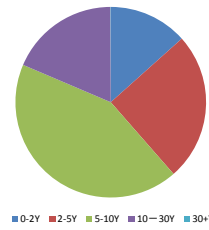
Month-Day-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Sep-14	-	-	-	-	-	-	-	-
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

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

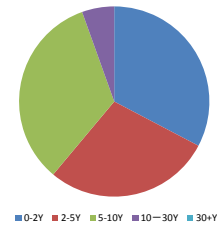
Total Number and Open Interest of Assumption of Obligations



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



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



<Summary>

(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
Sep-14	90,751	959,048,768	11,032	324,811,148	21,011	251,936,823	43,926	337,784,493	14,764	44,485,548	18	30,755
Oct-14	95,594	1,008,885,846	11,628	334,881,436	22,420	270,218,588	45,876	356,448,341	15,650	47,305,975	20	31,505
Nov-14	100,347	1,055,911,085	12,223	350,772,274	23,765	283,149,572	47,792	372,453,517	16,543	49,501,716	24	34,005
Dec-14	102,323	1,087,585,266	12,501	356,180,601	24,496	295,249,988	47,930	383,495,900	17,365	52,619,222	31	39,555
Jan-15	107,812	1,129,118,203	13,054	361,338,577	26,230	314,941,377	49,954	396,826,105	18,537	55,967,789	37	44,355
Feb-15	113,056	1,158,220,527	13,585	363,027,393	27,805	328,988,933	51,978	407,857,713	19,647	58,297,384	41	49,105
Mar-15	111,951	1,158,105,734	14,209	369,312,890	28,347	331,804,943	49,668	398,321,706	19,682	58,615,160	45	51,035
Apr-15	115,960	1,183,656,199	14,462	369,981,906	29,713	344,089,590	51,268	409,153,375	20,469	60,376,823	48	54,505
May-15	119,639	1,209,354,825	14,827	371,704,256	31,447	357,047,009	52,674	419,629,260	20,627	60,912,225	64	62,075
Jun-15	113,968	1,148,453,505	14,898	365,300,031	30,027	337,430,451	49,381	387,041,115	19,596	58,618,008	66	63,901
Jul-15	108,079	1,103,890,014	14,531	361,426,560	26,984	311,605,564	46,427	371,212,770	20,067	59,580,584	70	64,536
Aug-15	110,473	1,109,464,699	14,778	362,780,715	27,815	314,937,662	47,341	370,959,346	20,468	60,721,915	71	65,061

<Breakdown>

vs Fixed

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
Sep-14	93,696	836,270,058	9,668	263,759,748	18,365	210,204,403	41,580	320,335,453	14,065	41,947,698	18	30,755
Oct-14	98,132	890,851,896	10,173	271,791,936	19,673	227,353,698	43,359	337,076,081	14,907	44,589,675	20	31,505
Nov-14	92,472	921,618,025	10,691	285,433,584	20,896	237,865,652	45,136	351,802,947	15,725	46,481,836	24	34,005
Dec-14	93,880	952,613,296	10,894	295,096,961	21,477	247,868,618	45,018	360,385,560	16,460	49,222,602	31	39,555
Jan-15	99,300	991,375,753	11,409	300,383,247	23,103	266,160,737	46,897	372,389,085	17,584	52,398,329	37	44,355
Feb-15	103,692	1,014,425,207	11,855	300,943,623	24,525	277,617,463	48,651	381,293,723	18,620	54,521,294	41	49,105
Mar-15	101,754	1,009,504,879	12,408	308,895,250	24,794	277,240,718	45,957	368,796,176	18,550	54,521,700	45	51,035
Apr-15	105,283	1,029,850,834	12,596	307,949,536	26,010	287,413,135	47,344	378,303,045	19,285	56,130,613	48	54,505
May-15	108,637	1,050,503,276	12,940	308,804,196	27,580	296,975,044	48,565	386,056,865	19,418	56,611,035	64	62,075
Jun-15	102,424	987,568,572	12,938	303,655,651	26,001	275,711,891	45,097	354,062,122	18,322	54,075,008	66	63,901
Jul-15	96,174	940,855,928	12,467	299,243,740	22,867	249,480,088	42,019	337,282,680	18,751	54,784,884	70	64,536
Aug-15	98,295	945,175,448	12,641	299,825,545	23,627	252,893,466	42,846	336,518,452	19,110	55,872,925	71	65,061

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
Sep-14	404	18,661,700	114	10,273,460	219	7,388,900	71	999,340	-	-
Oct-14	437	20,309,300	132	11,388,860	233	7,920,100	72	1,000,340	-	-
Nov-14	487	22,030,800	140	12,228,860	251	8,457,600	91	1,304,340	5	40,000
Dec-14	562	21,374,460	160	10,944,860	278	9,656,100	23	1,682,560	13	68,470
Jan-15	629	22,160,520	161	11,047,360	296	9,033,100	159	1,983,890	13	98,170
Feb-15	690	23,358,020	168	11,373,360	323	9,592,100	184	2,281,390	15	111,170
Mar-15	721	22,145,120	175	9,928,360	332	9,711,100	200	2,399,490	14	106,170
Apr-15	761	24,558,920	189	11,632,360	337	10,200,600	221	2,619,790	14	106,170
May-15	787	25,402,960	197	11,849,900	351	10,790,100	227	2,670,790	12	92,170
Jun-15	846	25,571,030	214	11,843,870	375	10,736,200	244	2,893,790	13	97,170
Jul-15	859	25,574,166	222	11,864,870	376	10,726,186	246	2,884,440	14	98,670
Aug-15	876	25,695,430	223	11,836,870	379	10,735,786	260	3,024,104	14	98,670

OIS

(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
Sep-14	-	-	-	-	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-	-	-	-	-
Nov-14	36	332,280	5	97,500	15	194,280	3	20,600	13	19,900	0	0
Dec-14	45	448,080	7	152,500	17	229,280	6	44,100	15	22,200	0	0
Jan-15	71	636,220	7	152,500	24	344,280	17	89,320	23	50,120	0	0
Feb-15	81	704,440	7	152,500	25	354,280	23	129,190	27	68,470	0	0
Mar-15	89	755,540	8	177,500	28	375,280	24	133,190	29	69,570	0	0
Apr-15	113	938,010	11	227,500	34	422,000	31	193,440	37	95,070	0	0
May-15	147	1,526,740	14	627,500	44	553,830	41	221,140	48	124,270	0	0
Jun-15	197	1,759,280	18	709,830	61	636,220	65	285,130	53	128,100	0	0
Jul-15	217	2,119,630	21	959,830	64	685,220	72	317,480	60	157,100	0	0
Aug-15	244	2,399,650	23	1,159,830	72	711,920	82	366,300	67	161,600	0	0

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
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	15	175,700	1	1,500	6	120,000	8	54,200
Jan-15	29	356,430	2	3,100	16	296,780	11	56,550
Feb-15	50	624,630	2	3,100	30	505,380	18	116,150
Mar-15	78	759,975	2	3,100	48	616,165	28	140,710
Apr-15	81	772,335	2	3,100	50	627,525	29	141,710
May-15	85	814,269	2	3,100	52	667,525	31	143,644
Jun-15	99	868,013	2	3,100	61	714,250	36	150,663
Jul-15	105	877,370	2	3,100	66	722,500	37	151,770
Aug-15	113	887,880	2	3,100	68	724,700	43	160,080

Basis Swap

LIBOR (6M vs 3M)

(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
Sep-14	3,378	43,164,950	439	16,479,640	885	13,162,230	1,355	10,985,230	699	2,537,850	0	0
Oct-14	3,592	45,263,010	454	16,283,980	918	13,586,190	1,477	12,685,540	743	2,707,300	0	0
Nov-14	3,798	48,006,820	475	17,060,110	984	14,699,170	1,546	13,305,240	793	2,942,300	0	0
Dec-14	4,050	50,551,350	497	17,414,910	1,033	15,209,460	1,669	14,746,030	851	3,180,950	0	0
Jan-15	4,157	50,952,460	502	16,992,660	1,064	15,523,980	1,712	15,148,130	879	3,287,690	0	0
Feb-15	4,413	53,537,760	516	16,900,470	1,119	16,983,030	1,844	16,253,450	934	3,400,810	0	0
Mar-15	4,772	56,445,280	524	16,271,690	1,219	18,245,880	2,025	18,267,830	1,004	3,659,880	0	0
Apr-15	4,998	57,383,430	538	15,499,770	1,300	15,499,770	2,129	18,864,150	1,031	3,728,130	0	0
May-15	5,113	58,279,520	534	15,066,990	1,372	20,210,250	2,174	19,265,930	1,033	3,736,350	0	0
Jun-15	5,294	59,550,120	540	14,639,020	1,424	21,193,620	2,262	19,816,590	1,068	3,900,890	0	0
Jul-15	5,491	60,909,060	562	14,477,150	1,486	21,632,340	2,350	20,707,050	1,093	4,092,520	0	0
Aug-15	5,595	61,608,400	582	14,763,090	1,522	21,957,340	2,365	20,752,160	1,126	4,135,810	0	0

Euroyen TIBOR (ZTIBOR) (6M vs 3M)

(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
Sep-14	534	13,759,260	247	8,934,800	287	4,824,460	-	-	-	-
Oct-14	554	13,898,370	257	9,027,250	297	4,871,120	-	-	-	-
Nov-14	581	14,121,120	261	8,914,130	305	5,084,490	15	122,500	0	0
Dec-14	614	14,168,400	273	8,516,580	320	5,485,170	21	166,650	0	0
Jan-15	642	14,471,400	277	8,521,230	328	5,581,520	37	369,650	0	0
Feb-15	702	14,997,890	286	8,645,060	345	5,697,590	69	622,250	2	33,000
Mar-15	781	16,489,980	305	9,235,530	367	6,396,070	106	824,380	3	34,000
Apr-15	807	16,488,830	310	9,160,620	368	6,282,120	126	1,012,090	3	34,000
May-15	829	16,464,180	313	9,009,160	370	6,293,430	143	1,127,590	3	34,000
Jun-15	896	17,149,720	333	9,159,500	389	6,598,600	171	1,357,620	3	34,000
Jul-15	919	17,117,690	338	8,919,090	393	6,700,430	184	1,459,170	4	39,000
Aug-15	960	17,459,850	366	9,586,980	379	6,194,700	210	1,637,170	5	41,000

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
Sep-14	2,739	47,184,800	564	25,363,500	1,255	16,356,830	920	5,464,470	-	-
Oct-14	2,879	48,563,270	612	26,389,410	1,299	16,487,480	968	5,686,380	-	-
Nov-14	2,973	49,802,040	651	27,038,090	1,314	16,648,380	1,001	5,897,890	7	17,680
Dec-14	3,137	48,256,020	669	24,053,290	1,365	17,681,360	1,076	6,416,770	27	104,600
Jan-15	3,254	49,165,420	696	24,238,480	1,399	18,000,980	1,121	6,790,480	38	136,480
Feb-15	3,427	50,572,580	751	25,009,280	1,438	18,239,100	1,189	7,161,560	49	162,640
Mar-15	3,755	51,999,960	787	24,801,460	1,559	19,219,730	1,327	7,753,930	82	223,840
Apr-15	3,916	53,657,940	816	25,509,020	1,614	19,852,830	1,387	8,013,150	99	282,840
May-15	4,040	56,351,880	827	26,343,410	1,668	21,556,830	1,432	8,137,300	113	314,340
Jun-15	4,211	55,980,770	853	25,289,060	1,716	21,838,670	1,505	8,469,200	137	382,840
Jul-15	4,314	56,430,170	919	25,958,780	1,732	21,658,800	1,518	8,404,180	145	408,410
Aug-15	4,389	56,232,040	941	25,605,300	1,768	21,719,750	1,534	8,495,080	146	411,910

*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 3M-LIBOR vs 6M-ZTIBOR and 3M-LIBOR vs 3M-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
Sep-14	-	-	-	-	-	-	-	-
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	1	6,000	0	0	0	0	1	6,000
May-15	1	6,000	0	0	0	0	1	6,000
Jun-15	1	6,000	0	0	0	0	1	6,000
Jul-15	1	6,000	0	0	0	0	1	6,000
Aug-15	1	6,000	0	0	0	0	1	6,000

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

[Note]

- The amount of Assumption of Obligation is on a notional amount basis.
- All figures in this statistics are one-sided.
- 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 (excluding the terminated trades and the matured trades).
- 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.

[Contact]

Japan Securities Clearing Corporation OTC Derivatives Clearing Service
Tel : +81-3-3665-1405
e-mail : otc@jscs.co.jp