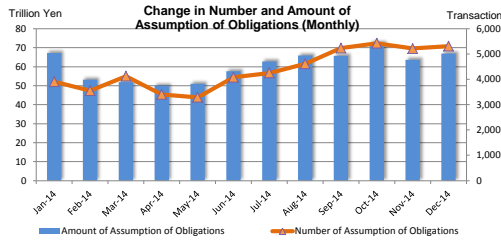


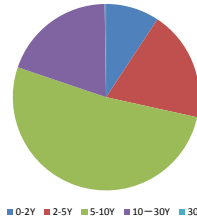
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Dec-14

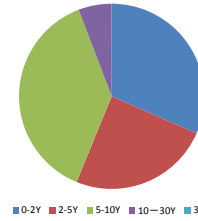
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Dec-14)



Amount of Assumption of Obligations by tenor (Dec-14)



<Summary>

(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
Jan-14	3,907	67,202,154	537	24,618,290	891	16,316,489	2,069	25,126,805	410	1,140,570	0	0
Feb-14	3,553	53,146,903	386	18,813,190	923	12,566,033	1,743	19,731,436	501	2,036,245	0	0
Mar-14	4,127	51,863,009	431	18,511,940	867	11,022,385	2,162	19,817,604	667	2,511,080	0	0
Apr-14	3,404	50,086,791	492	19,735,944	677	10,251,033	1,684	17,991,179	549	2,103,635	2	5,000
May-14	3,291	51,047,281	322	15,233,180	633	9,515,074	1,826	24,315,923	509	1,980,104	1	3,000
Jun-14	4,080	57,609,837	424	15,783,400	958	14,031,273	2,086	25,621,061	609	2,170,103	3	4,000
Jul-14	4,253	62,761,941	501	21,860,600	941	15,462,325	2,146	22,856,450	665	2,582,566	0	0
Aug-14	4,611	65,896,625	497	23,148,117	1,027	18,748,883	2,198	21,435,534	887	2,563,931	2	160
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

<Breakdown>

vs Fixed

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
Jan-14	3,531	54,022,404	446	15,507,190	719	13,288,809	1,983	24,208,155	383	1,018,250	0	0
Feb-14	3,166	46,010,033	319	15,281,200	749	9,799,173	1,622	18,989,966	476	1,941,695	0	0
Mar-14	3,645	45,062,839	372	16,222,010	679	8,016,345	1,944	18,370,394	650	2,454,090	0	0
Apr-14	3,162	44,894,171	456	16,712,564	599	8,917,593	1,577	17,236,629	528	2,022,385	2	5,000
May-14	2,948	43,626,311	248	11,701,330	508	7,231,924	1,696	22,750,223	495	1,939,834	1	3,000
Jun-14	3,729	52,637,577	383	14,399,760	832	11,501,963	1,953	24,762,771	558	1,969,083	3	4,000
Jul-14	3,982	57,870,811	449	18,930,670	865	14,383,715	2,047	22,192,190	621	2,364,236	0	0
Aug-14	4,189	60,069,295	432	20,704,917	886	16,820,883	2,037	20,216,514	832	2,326,821	2	160
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	4,984	65,809,723	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

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
Jan-14	32	3,277,500	12	2,845,000	15	387,500	5	45,000	-	-
Feb-14	20	451,000	9	281,000	10	169,000	1	1,000	-	-
Mar-14	38	1,251,000	7	352,000	22	806,000	9	93,000	-	-
Apr-14	20	1,717,000	9	1,331,500	6	333,500	5	52,000	-	-
May-14	30	1,653,040	12	1,306,500	12	340,500	6	12,040	-	-
Jun-14	17	283,800	4	30,000	7	210,500	6	43,300	-	-
Jul-14	26	1,346,000	7	859,000	14	443,000	5	44,000	-	-
Aug-14	25	1,195,500	11	879,000	7	211,000	7	105,500	-	-
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

OIS

(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
Jan-14	-	-	-	-	-	-	-	-	-	-	-	-
Feb-14	-	-	-	-	-	-	-	-	-	-	-	-
Mar-14	-	-	-	-	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-	-	-	-	-
Jul-14	-	-	-	-	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-	-	-	-	-
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

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
Jan-14	-	-	-	-	-	-	-	-
Feb-14	-	-	-	-	-	-	-	-
Mar-14	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-
Jul-14	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	15	175,700	1	1,500	7	120,400	7	53,800

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
Jan-14	154	3,061,300	23	1,278,200	59	1,099,030	45	561,750	27	122,320	0	0
Feb-14	141	2,119,340	12	478,000	44	1,126,520	60	420,270	25	94,550	0	0
Mar-14	164	1,904,370	13	609,500	39	539,600	95	693,280	17	55,990	0	0
Apr-14	120	1,355,500	6	501,880	29	301,470	65	475,900	20	78,250	0	0
May-14	155	2,630,120	20	827,100	35	471,200	86	1,291,550	14	40,270	0	0
Jun-14	229	3,146,060	16	775,350	65	1,499,160	98	671,530	50	200,020	0	0
Jul-14	127	1,687,110	16	865,490	20	232,760	47	370,530	44	218,330	0	0
Aug-14	164	1,751,510	9	428,900	22	397,380	78	688,120	55	237,110	0	0
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

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
Jan-14	41	2,013,420	21	1,694,000	20	319,420	-	-	-	-
Feb-14	24	378,400	6	178,300	18	200,100	-	-	-	-
Mar-14	24	641,630	9	350,830	15	290,800	-	-	-	-
Apr-14	20	800,180	5	395,000	15	405,180	-	-	-	-
May-14	27	804,850	11	526,000	16	278,850	-	-	-	-
Jun-14	14	245,260	6	153,260	8	92,000	-	-	-	-
Jul-14	28	823,790	15	707,940	13	115,850	-	-	-	-
Aug-14	21	282,340	5	75,000	16	207,340	-	-	-	-
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

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
Jan-14	149	4,827,530	35	3,293,900	78	1,221,730	36	311,900	-	-
Feb-14	202	4,188,130	40	2,594,690	102	1,272,240	60	321,200	-	-
Mar-14	256	3,003,170	30	977,600	112	1,369,640	114	655,930	-	-
Apr-14	81	1,314,940	16	795,000	28	293,290	37	226,650	-	-
May-14	131	2,326,960	31	872,250	62	1,192,600	38	262,110	-	-
Jun-14	90	1,296,140	15	425,030	46	727,650	29	143,460	-	-
Jul-14	90	1,034,230	14	497,500	29	287,000	47	249,730	-	-
Aug-14	211	2,587,980	40	1,060,300	96	1,112,280	75	415,400	-	-
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

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

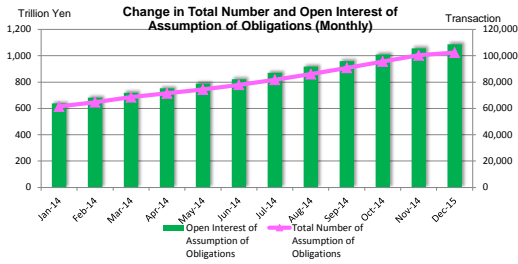
LIBOR vs Japanese Yen TIBOR (DTIBOR)*

(Transaction, million yen)

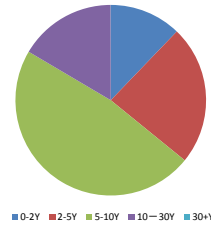
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jan-14	-	-	-	-	-	-	-	-
Feb-14	-	-	-	-	-	-	-	-
Mar-14	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-
Jul-14	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	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

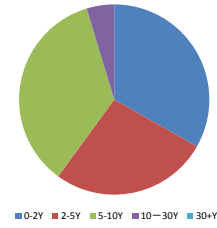
Total Number and Open Interest of Assumption of Obligations



Total Number of Assumption of Obligations by tenor (as of Dec-14)



Open Interest of Assumption of Obligations by tenor (as of Dec-14)



<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
Jan-14	61,413	637,607,329	6,047	216,136,825	14,766	184,016,428	30,720	207,911,944	9,867	29,520,878	13	21,255
Feb-14	64,684	682,054,093	7,756	250,737,873	15,263	183,190,134	31,351	217,589,106	10,302	30,518,224	12	18,755
Mar-14	68,473	718,974,502	8,213	262,053,124	16,061	191,335,632	33,238	232,720,056	10,949	32,846,935	12	18,755
Apr-14	71,466	752,963,975	8,651	272,804,513	16,639	199,142,722	34,680	246,284,603	11,472	34,703,381	14	23,755
May-14	74,344	788,616,996	8,991	283,032,522	17,148	203,496,302	36,227	265,541,173	11,963	36,520,245	15	26,755
Jun-14	77,899	821,567,017	9,288	284,019,736	18,023	214,458,818	38,039	284,792,805	12,531	38,264,904	18	30,755
Jul-14	81,763	870,202,312	9,756	299,884,209	18,959	227,929,451	39,864	301,758,365	13,166	40,599,532	18	30,755
Aug-14	85,969	917,901,497	10,264	315,827,354	19,960	242,120,842	41,704	317,024,554	14,023	42,897,992	18	30,755
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	1,059,911,085	12,223	350,172,274	23,765	283,149,572	47,792	372,453,517	16,543	49,501,716	24	34,005
Dec-15	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

<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
Jan-14	57,141	547,931,159	5,328	165,733,055	13,052	157,062,738	29,316	197,097,954	9,432	28,016,158	13	21,255
Feb-14	60,037	595,510,393	6,875	196,641,133	13,412	153,362,664	29,886	206,529,016	9,852	28,960,714	12	18,755
Mar-14	63,364	616,823,912	7,257	206,234,574	14,027	158,897,222	31,585	220,428,926	10,483	31,244,435	12	18,755
Apr-14	66,142	646,799,435	7,626	214,903,003	14,572	165,447,822	32,941	233,368,053	10,989	33,056,801	14	23,755
May-14	68,705	676,357,906	7,896	221,685,312	14,967	168,635,022	34,360	251,172,423	11,467	34,838,395	15	26,755
Jun-14	71,946	710,453,567	8,152	226,792,476	15,723	177,453,728	36,065	269,762,575	11,988	36,414,034	18	30,755
Jul-14	75,554	754,930,232	8,543	239,524,379	16,585	190,343,021	37,829	286,501,745	12,579	38,530,332	18	30,755
Aug-14	79,364	797,797,147	8,974	253,677,394	17,447	202,494,062	39,542	300,995,254	13,383	40,599,682	18	30,755
Sep-14	83,696	836,273,058	9,668	263,759,748	18,365	210,204,403	41,587	320,335,453	14,065	41,947,698	18	30,755
Oct-14	88,132	880,851,896	10,173	271,791,936	19,673	227,353,698	43,359	337,076,081	14,907	44,598,675	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	16,420	49,222,602	31	39,555

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
Jan-14	230	13,263,360	60	8,764,460	122	3,591,100	48	907,800	-	-
Feb-14	250	13,669,360	71	8,760,460	133	4,035,100	46	873,800	-	-
Mar-14	285	14,720,360	78	8,984,460	155	4,801,600	52	934,300	-	-
Apr-14	305	16,437,360	84	9,366,960	164	5,366,960	57	986,300	-	-
May-14	331	17,736,400	99	10,986,460	169	5,751,600	63	999,340	-	-
Jun-14	344	17,280,200	99	10,276,460	178	5,968,400	67	1,035,340	-	-
Jul-14	368	18,586,200	106	11,135,460	198	6,556,900	64	893,840	-	-
Aug-14	391	19,736,700	117	11,795,460	206	7,141,900	68	799,340	-	-
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	467	22,030,800	140	12,228,860	251	8,457,600	91	1,304,340	5	40,000
Dec-14	582	21,372,420	160	10,944,860	278	8,656,100	132	1,682,590	12	88,670

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
Jan-14	-	-	-	-	-	-	-	-	-	-	-	-
Feb-14	-	-	-	-	-	-	-	-	-	-	-	-
Mar-14	-	-	-	-	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-	-	-	-	-
Jul-14	-	-	-	-	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-	-	-	-	-
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

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
Jan-14	-	-	-	-	-	-	-	-
Feb-14	-	-	-	-	-	-	-	-
Mar-14	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-
Jul-14	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	15	175,700	1	1,500	6	120,000	8	54,200

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
Jan-14	2,114	29,179,520	246	12,087,310	648	9,408,260	786	6,184,230	434	1,499,720	0	0
Feb-14	2,249	31,147,630	326	13,140,590	665	10,159,210	808	6,290,320	450	1,557,510	0	0
Mar-14	2,407	32,977,000	347	13,884,590	694	10,518,960	900	6,970,950	466	1,602,500	0	0
Apr-14	2,504	33,262,500	345	13,505,720	715	10,697,280	961	7,407,920	483	1,651,580	0	0
May-14	2,647	35,446,200	361	14,067,670	749	11,076,710	1,041	8,619,970	496	1,681,850	0	0
Jun-14	2,859	37,696,860	376	14,255,320	817	12,440,990	1,123	9,149,680	543	1,850,870	0	0
Jul-14	2,980	39,042,270	398	15,155,510	833	12,383,400	1,162	9,434,160	587	2,069,200	0	0
Aug-14	3,130	40,214,720	401	15,132,250	856	12,756,280	1,233	10,023,880	640	2,302,310	0	0
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

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
Jan-14	355	10,370,840	129	6,527,160	226	3,843,680	-	-	-	-
Feb-14	379	10,749,240	136	6,572,960	243	4,176,280	-	-	-	-
Mar-14	398	11,060,870	143	6,695,360	255	4,365,510	-	-	-	-
Apr-14	417	11,811,050	171	7,464,530	246	4,346,520	-	-	-	-
May-14	453	12,610,960	187	8,120,530	256	4,490,370	-	-	-	-
Jun-14	456	12,656,160	201	8,216,940	255	4,439,220	-	-	-	-
Jul-14	482	13,329,950	220	8,873,030	262	4,456,920	-	-	-	-
Aug-14	502	13,532,290	233	8,985,380	269	4,546,910	-	-	-	-
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

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
Jan-14	1,572	36,857,450	284	23,024,840	718	10,110,650	570	3,721,960	-	-
Feb-14	1,769	40,977,580	348	25,622,730	810	11,458,880	611	3,895,970	-	-
Mar-14	2,019	43,392,360	388	26,254,140	930	12,752,340	701	4,385,880	-	-
Apr-14	2,098	44,653,630	425	27,562,300	942	12,569,000	731	4,522,330	-	-
May-14	2,218	46,465,590	448	28,172,550	1,007	13,542,600	763	4,750,440	-	-
Jun-14	2,294	43,480,230	460	24,478,540	1,050	14,156,480	784	4,845,210	-	-
Jul-14	2,379	44,313,660	489	25,195,830	1,081	14,189,210	809	4,928,620	-	-
Aug-14	2,582	46,620,640	539	26,236,670	1,182	15,191,690	861	5,202,080	-	-
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	16,848,380	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

*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
Jan-14	-	-	-	-	-	-	-	-
Feb-14	-	-	-	-	-	-	-	-
Mar-14	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-
Jul-14	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	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

[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.

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