

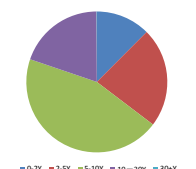
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Nov-14

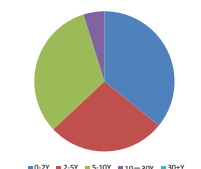
Number and Amount of Assumption of Obligations



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



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



<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
Dec-13	5,746	70,599,241	401	23,801,890	1,227	17,206,843	3,074	25,937,775	1,044	3,652,733	0	0
Jan-14	3,907	67,202,154	537	24,819,290	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	12,565,033	1,743	19,731,436	591	2,036,245	0	0
Mar-14	4,122	51,883,989	438	18,511,940	867	11,022,385	2,162	19,817,604	687	2,211,080	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	2,096	25,621,081	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	63,650,520	651	22,812,395	1,192	17,294,714	2,341	20,473,220	1,028	3,067,673	4	2,500

<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
Dec-13	5,309	55,001,621	322	12,213,300	1,074	14,384,533	2,931	24,901,055	982	3,502,733	0	0
Jan-14	3,531	54,022,404	446	15,507,190	719	13,288,809	1,983	24,206,155	383	1,018,250	0	0
Feb-14	3,185	46,010,039	319	15,281,200	749	9,798,173	1,622	19,988,966	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	9,917,593	1,577	17,236,629	528	2,022,385	2	5,000
May-14	2,946	43,626,311	248	11,701,330	508	11,231,924	1,696	22,750,223	485	1,939,934	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	4,193	60,069,295	432	20,704,917	886	16,820,863	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	2,184,740	0	0
Oct-14	4,994	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	19,629,155	1,047	14,603,694	2,195	19,153,610	945	2,724,543	4	2,500

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
Dec-13	34	3,168,500	16	2,936,000	16	222,000	2	9,500	-	-
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	36	1,251,000	7	352,000	22	806,000	7	83,000	-	-
Apr-14	20	1,717,000	9	1,331,500	6	333,500	5	52,000	-	-
May-14	30	1,859,040	12	1,306,500	12	340,500	6	12,040	-	-
Jun-14	17	283,800	4	30,000	7	210,500	6	33,300	-	-
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

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
Dec-13	-	-	-	-	-	-	-	-	-	-	-	-
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

Basis Swap

LIBOR (6M vs 3M)

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
Dec-13	210	848,450	17	848,450	44	697,470	67	718,450	62	150,000	0	0
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	69	539,600	66	698,280	17	66,990	0	0
Apr-14	120	1,355,500	6	501,880	29	301,470	65	475,900	20	76,250	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	228	3,146,060	16	775,350	65	1,499,160	98	671,530	50	200,000	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	841,030	128	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

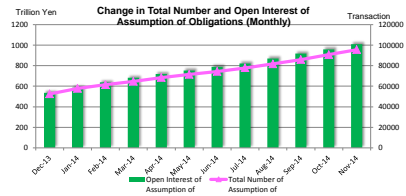
Euroyen TIBOR (ZTIBOR) (6M vs 3M)

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
Dec-13	29	523,930	4	122,440	25	401,490	-	-	-	-
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	900,190	5	395,000	15	405,190	-	-	-	-
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	929,790	15	707,940	13	115,650	-	-	-	-
Aug-14	21	282,340	5	75,000	16	207,340	-	-	-	-
Sep-14	45	803,370	8	110,000	37	693,370	-	-	-	-
Oct-14	41	416,160	11	294,500	13	121,660	-	-	-	-
Nov-14	31	447,500	2	20,000	14	305,000	15	122,500	0	0

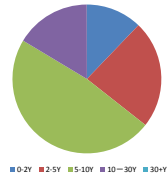
LIBOR vs Euroyen TIBOR (ZTIBOR)

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	

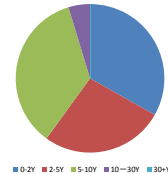
Total Number and Open Interest of Assumption of Obligations



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



Open Interest of Assumption of Obligations by tenor (as of Nov-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
Dec-13	57,876	585,072,908	5,752	199,632,695	13,896	168,472,409	28,758	187,566,239	9,457	28,308,308	13	21,255
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	682,054,023	7,756	250,737,573	15,263	183,190,134	31,951	217,588,106	10,302	30,518,224	12	18,755
Mar-14	68,473	718,974,502	8,213	262,053,124	16,061	191,336,632	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	34,690	246,284,603	11,472	34,708,381	14	23,755
May-14	74,344	788,616,298	8,991	283,032,522	17,148	203,498,300	35,227	265,541,173	11,983	36,520,245	15	26,755
Jun-14	77,899	821,567,017	9,288	284,019,376	18,023	214,458,818	38,039	284,792,805	12,531	38,264,004	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	85,963	917,901,497	10,264	315,827,354	19,960	242,120,842	41,704	317,024,654	14,023	42,897,992	18	30,755
Sep-14	90,711	959,048,768	11,032	324,811,148	21,011	251,836,283	43,926	337,784,493	14,764	44,485,548	18	30,755
Oct-14	95,994	1,008,886,846	11,628	334,771,274	22,420	270,218,588	45,876	356,448,341	15,650	47,305,975	20	31,505
Nov-14	100,347	1,056,911,083	12,223	350,772,236	23,765	283,148,672	47,792	372,453,617	16,543	49,517,176	24	34,005

<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
Dec-13	53,969	508,108,988	5,114	157,880,525	12,353	145,538,399	27,440	177,670,899	9,049	26,997,908	13	21,255
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	60,033	595,510,293	6,975	196,641,133	13,412	153,360,661	29,886	208,529,016	9,852	29,960,714	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	7,826	214,903,003	14,572	165,447,822	32,941	233,368,053	10,989	33,056,601	14	23,755
May-14	69,705	676,937,908	7,996	221,685,312	14,967	168,635,022	34,360	251,172,423	11,467	34,838,365	16	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	40,595,682	18	30,755
Sep-14	83,696	836,278,058	9,668	263,759,748	18,365	210,204,403	41,580	320,335,453	14,065	41,947,688	18	30,755
Oct-14	88,132	880,851,896	10,173	271,791,936	19,673	227,353,698	43,559	337,076,081	14,907	44,598,675	20	31,505
Nov-14	92,472	921,618,023	10,691	285,433,584	20,696	237,865,682	45,136	351,802,947	15,725	46,481,638	24	34,005

Euroyen TIBOR (ZTIBOR)

(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
Dec-13	136	9,989,860	48	5,919,460	107	8,203,630	113	882,830	-	-	-	-
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	8,994,460	155	4,801,600	52	934,300	-	-	-	-
Apr-14	305	16,437,360	84	9,368,960	164	6,082,100	57	986,300	-	-	-	-
May-14	331	17,736,400	99	10,996,460	169	5,751,600	63	996,340	-	-	-	-
Jun-14	344	17,280,200	99	10,276,460	178	6,968,400	67	1,000,340	-	-	-	-
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	7,389,900	71	995,340	-	-	-	-
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	-	-

ONS

(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
Dec-13	1,267	28,515,720	230	11,206,610	589	8,309,230	741	16,622,480	407	1,377,400	0	0
Jan-14	2,114	29,179,520	246	12,087,310	648	6,184,230	786	1,499,230	434	1,499,230	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	13,884,490	694	10,511,960	900	6,070,960	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	37,698,860	376	14,255,320	817	12,440,990	1,123	9,146,680	543	1,850,670	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	3,376	43,164,950	439	16,470,640	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

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
Dec-13	1,267	28,515,720	230	11,206,610	589	8,309,230	741	16,622,480	407	1,377,400	0	0
Jan-14	2,114	29,179,520	246	12,087,310	648	6,184,230	786	1,499,230	434	1,499,230	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	13,884,490	694	10,511,960	900	6,070,960	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	37,698,860	376	14,255,320	817	12,440,990	1,123	9,146,680	543	1,850,670	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	3,376	43,164,950	439	16,470,640	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		