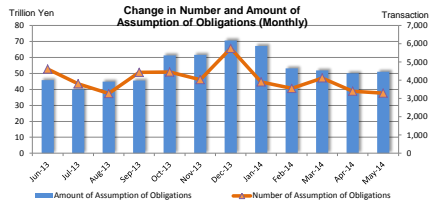


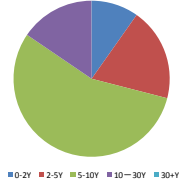
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

May-14

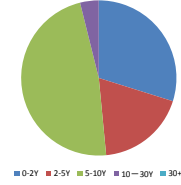
## Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (May-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
Jun-13	4,614	45,811,957	725	19,399,008	1,234	12,026,795	2,057	11,369,046	596	1,477,448	2	2,660
Jul-13	3,809	39,967,420	463	13,233,980	884	12,144,721	1,884	12,954,300	578	1,634,420	0	0
Aug-13	3,271	44,819,540	310	13,568,180	862	13,580,660	1,713	16,291,000	386	1,379,700	0	0
Sep-13	4,435	45,522,147	414	14,505,280	1,073	13,107,627	2,315	15,445,840	633	2,463,400	0	0
Oct-13	4,454	61,231,970	648	23,977,305	1,017	17,548,130	2,221	17,995,361	567	1,709,164	1	2,010
Nov-13	4,035	61,581,233	348	18,059,930	967	20,718,368	2,078	20,894,457	641	1,905,978	1	2,500
Dec-13	5,746	70,599,241	401	23,801,898	1,227	17,206,843	3,074	25,937,775	1,044	3,652,753	0	0
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

**<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
Jun-13	4,387	42,810,717	695	17,997,708	1,150	12,026,055	1,974	11,369,076	576	1,477,408	2	2,660
Jul-13	3,457	34,757,490	424	11,838,130	710	9,281,681	1,774	12,097,760	549	1,539,940	0	0
Aug-13	2,971	39,281,660	260	11,544,480	746	11,257,660	1,600	15,202,250	365	1,277,270	0	0
Sep-13	3,956	37,267,117	349	10,339,930	853	10,086,657	2,145	14,459,680	610	2,377,850	0	0
Oct-13	4,117	54,116,000	572	19,918,585	918	15,526,740	2,084	17,062,201	542	1,606,464	1	2,010
Nov-13	3,784	51,836,143	284	10,700,610	863	18,792,108	2,021	20,531,787	615	1,809,138	1	2,500
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	54,022,494	446	15,501,980	719	12,298,809	1,983	24,208,155	1,044	3,652,753	0	0
Feb-14	3,166	46,010,033	319	15,281,200	749	9,798,173	1,622	18,988,966	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	598	9,917,593	1,577	17,236,629	528	2,022,385	2	5,000
May-14	2,948	45,626,311	248	11,701,530	598	7,231,924	1,696	22,750,223	495	1,939,634	1	3,000

**TIBOR**

(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
Jun-13	15	280,200	2	90,000	9	113,200	4	77,000
Jul-13	21	887,000	4	55,000	13	742,000	4	90,000
Aug-13	29	998,000	9	277,000	9	281,000	9	440,000
Sep-13	10	395,000	1	5,000	9	390,000	0	0
Oct-13	10	410,000	0	0	10	410,000	0	0
Nov-13	18	2,306,000	7	1,987,000	11	1,319,000	0	0
Dec-13	34	3,168,500	16	2,936,000	16	239,000	2	3,500
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	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	1,659,040	12	1,306,500	12	340,500	6	12,040

**Basis Swap**

**6M-LIBOR vs 3M-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
Jun-13	112	1,201,550	14	506,300	34	316,430	44	316,980	20	62,840	0	0
Jul-13	130	1,652,150	8	447,000	45	716,650	48	394,020	29	94,480	0	0
Aug-13	121	1,817,710	9	550,000	35	776,000	56	390,280	21	102,430	0	0
Sep-13	193	2,870,710	14	1,465,800	71	829,080	85	490,280	23	85,550	0	0
Oct-13	143	2,520,480	18	931,290	38	1,060,390	62	426,100	25	102,700	0	0
Nov-13	105	1,794,390	14	719,400	32	702,210	33	275,930	26	96,940	0	0
Dec-13	210	2,414,970	17	846,450	44	697,470	47	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	600,500	39	539,690	39	696,280	17	66,990	0	0
Apr-14	120	1,355,500	6	501,890	29	301,470	65	476,900	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

**6M-TIBOR vs 3M-TIBOR**

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y	
	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
Jun-13	16	434,000	3	240,000	13	194,000
Jul-13	27	525,530	6	275,000	21	250,530
Aug-13	38	769,690	12	381,700	26	387,990
Sep-13	58	1,654,140	27	1,039,250	31	614,890
Oct-13	31	1,487,660	21	1,321,160	10	166,500
Nov-13	19	366,630	3	205,000	16	161,630
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	376,400	6	176,300	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

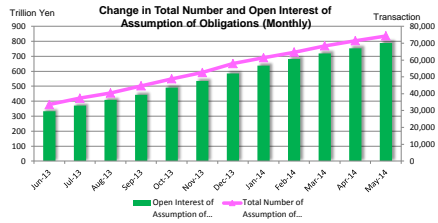
**LIBOR vs TIBOR\***

(Transaction, million yen)

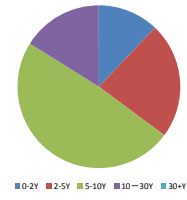
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jun-13	74	1,085,490	11	564,000	28	326,300	35	195,190
Jul-13	174	2,145,250	21	618,890	95	1,153,890	58	372,520
Aug-13	112	1,952,480	20	815,000	46	879,010	46	258,470
Sep-13	218	3,335,180	24	1,655,300	109	1,184,000	85	495,880
Oct-13	153	2,697,830	37	1,806,270	41	384,500	75	507,060
Nov-13	109	5,278,080	40	4,447,920	45	743,420	24	86,740
Dec-13	164	9,490,820	42	7,681,700	68	1,494,350	54	314,770
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	91	1,314,940	16	795,000	28	293,290	17	226,650
May-14	131	2,326,960	31	872,250	62	1,192,600	38	262,110

\*Including 6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR and 3M-LIBOR vs 3M-TIBOR

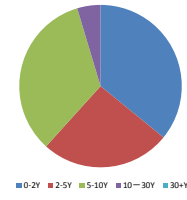
**Total Number and Open Interest of Assumption of Obligations**



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



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



**<Summary>**

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
Jun-13	33,569	333,013,032	4,110	139,310,478	8,041	86,588,010	15,792	91,393,976	5,615	15,702,823	11	16,745
Jul-13	37,325	370,763,452	4,543	151,126,258	8,915	98,277,731	17,663	104,005,476	6,193	17,337,243	11	16,745
Aug-13	407,426	4,047,426	4,788	162,005,148	9,761	110,955,391	19,287	116,251,606	6,579	18,716,943	11	16,745
Sep-13	44,691	442,822,118	5,078	168,235,966	10,825	123,614,018	21,565	129,775,046	7,212	21,180,343	11	16,745
Oct-13	48,845	490,185,397	5,520	182,741,880	11,797	138,626,848	23,737	145,906,407	7,779	22,889,507	12	18,755
Nov-13	52,527	534,890,346	5,647	191,006,636	12,712	155,193,716	25,736	163,865,964	8,419	24,794,775	13	21,255
Dec-13	57,876	585,072,906	5,752	199,632,696	13,896	169,472,409	28,759	187,566,239	9,457	26,980,308	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	64,884	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	71,874	718,974,502	8,213	262,053,124	16,061	191,335,632	33,293	222,720,056	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	788,616,996	8,991	283,032,522	17,148	203,496,302	36,227	265,541,173	11,963	36,520,245	15	26,755

**<Breakdown>**

**vs Fixed**

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
Jun-13	31,776	324,442,872	3,814	125,453,478	7,356	77,270,600	15,203	88,742,636	5,393	14,852,423	11	16,745
Jul-13	35,186	337,292,862	4,208	135,873,508	8,061	86,412,651	16,964	98,497,596	5,942	16,492,363	11	16,745
Aug-13	373,990	368,967,762	4,404	144,741,098	8,793	96,785,311	18,475	109,654,976	6,307	17,769,633	11	16,745
Sep-13	41,778	395,780,018	4,630	147,005,596	9,637	106,425,368	20,583	122,192,256	6,917	20,147,463	11	16,745
Oct-13	45,601	436,538,327	5,000	157,709,700	10,511	119,441,408	22,619	137,412,457	7,459	21,753,947	12	18,755
Nov-13	49,038	471,931,046	5,069	159,262,056	11,322	134,088,016	24,561	155,007,344	8,073	23,552,375	13	21,255
Dec-13	53,969	508,108,986	5,114	157,890,525	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	197,097,654	9,432	29,016,158	13	21,255
Feb-14	60,037	585,510,283	6,875	196,641,133	13,412	153,360,664	29,886	206,529,016	9,852	29,860,714	12	18,755
Mar-14	63,384	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	7,628	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	676,357,904	7,896	221,685,312	14,967	168,635,022	34,360	251,172,423	11,467	34,838,395	15	26,755

**TIBOR**

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
Jun-13	90	3,090,760	19	1,621,860	45	1,139,600	26	329,300
Jul-13	105	3,670,760	23	1,676,860	52	1,574,600	30	419,300
Aug-13	133	4,656,360	31	1,941,460	61	1,855,600	31	529,300
Sep-13	142	5,001,360	31	1,896,460	70	2,245,600	41	659,300
Oct-13	151	5,261,360	30	1,746,460	80	2,655,600	41	659,300
Nov-13	165	6,967,360	33	3,133,460	91	2,974,600	43	859,300
Dec-13	198	9,985,860	48	5,919,460	107	4,203,600	43	862,800
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	9,360,460	155	4,360,600	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	10,986,460	169	5,751,600	63	998,340

**Basis Swap**

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
Jun-13	1,079	14,054,780	164	6,853,530	324	3,528,430	370	2,927,420	221	745,400	0	0
Jul-13	1,209	15,706,930	172	7,300,530	369	4,245,080	418	3,321,440	250	839,880	0	0
Aug-13	1,320	17,520,960	161	7,852,960	404	5,020,080	474	4,000,000	271	942,310	0	0
Sep-13	1,523	20,395,360	195	9,316,330	475	5,849,160	559	4,202,000	294	1,027,860	0	0
Oct-13	1,663	22,809,830	210	10,141,620	513	6,909,550	621	4,628,100	319	1,130,560	0	0
Nov-13	1,767	24,579,360	223	10,836,160	545	7,611,760	654	4,804,030	345	1,227,400	0	0
Dec-13	1,967	26,515,720	230	11,208,610	589	8,309,230	690	5,622,480	371	1,377,400	0	0
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	13,894,590	694	10,519,960	809	6,570,950	466	1,602,500	0	0
Apr-14	2,504	33,262,500	345	13,505,720	715	10,697,280	861	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

**6M-TIBOR vs 3M-TIBOR**

Month-Year	Sum		0-2Y		2-5Y	
	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
Jun-13	113	3,079,840	36	1,538,610	77	1,541,230
Jul-13	140	3,665,370	42	1,815,610	98	1,791,760
Aug-13	178	4,375,060	54	2,195,310	124	2,179,750
Sep-13	236	6,029,200	81	3,234,560	155	2,794,640
Oct-13	267	7,516,860	102	4,555,720	165	2,961,140
Nov-13	286	7,883,490	105	4,760,720	181	3,122,770
Dec-13	314	8,357,420	108	4,833,160	206	3,524,260
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	443	12,610,900	187	8,120,530	256	4,490,370

**LIBOR vs TIBOR<sup>SM</sup>**

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
Jun-13	510	8,337,280	77	3,842,900	240	3,099,760	193	1,394,620
Jul-13	684	10,482,530	98	4,461,790	335	4,253,640	251	1,767,140
Aug-13	794	12,417,070	118	5,276,750	379	5,114,650	297	2,025,610
Sep-13	1,011	15,602,190	141	6,762,050	498	6,299,650	382	2,521,490
Oct-13	1,162	18,256,020	178	8,588,320	528	6,659,150	456	3,008,550
Nov-13	1,270	23,514,100	217	13,016,240	573	7,402,570	480	3,095,290
Dec-13	1,427	32,099,920	252	19,792,940	641	8,898,920	534	3,410,060
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	701	3,895,970
Mar-14	2,019	42,392,360	388	26,294,140	930	12,752,340	811	4,385,880
Apr-14	2,098	44,653,630	425	27,562,930	942	12,569,030	820	4,522,330
May-14	2,218	46,465,590	448	28,172,550	1,007	13,542,600	763	4,750,440

\*Including 6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR and 3M-LIBOR vs 3M-TIBOR

**[Note]**