

(2) Interest Rate

1. Notional Amounts Outstanding by Currency (Other than cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	JPY	USD	EUR	GBP	Other	Total
Banks, etc.	982.7	178.4	35.1	8.1	21.2	1,225.5
	(210,653)	(31,781)	(5,592)	(1,865)	(10,011)	(259,902)
Major Banks, etc.	917.4	174.5	34.6	7.7	21.0	1,155.3
	(172,260)	(30,349)	(5,418)	(1,791)	(9,210)	(219,028)
Regional Banks	19.8	1.1	0.1	0.0	0.0	21.0
	(27,411)	(778)	(69)	(5)	(50)	(28,313)
Foreign Bank Branches and Others	45.5	2.9	0.4	0.4	0.2	49.3
	(10,982)	(654)	(105)	(69)	(751)	(12,561)
Type I Financial Instruments Business Operators	502.1	30.2	3.5	0.4	13.1	549.3
	(78,980)	(4,814)	(772)	(113)	(3,692)	(88,371)
Japan Securities Clearing Corporation	1,658.7	-	-	-	-	1,658.7
	(156,799)	-	-	-	-	(156,799)
Total	3,143.5	208.7	38.6	8.5	34.3	3,433.6
	(446,432)	(36,595)	(6,364)	(1,978)	(13,703)	(505,072)

(Note 1) The figures in upper columns show the amounts gross notional outstanding whereas the figures in brackets of lower columns show the number of contracts of OTC derivative transactions, which are reported by Financial Instruments Business Operators, etc. and a Clearing Organization as of the end of June 2014. The figures of transactions reported by both reporting entities are aggregated twice.

(Note 2) "Major Banks, etc." include Major Banks, Shokochukin Bank, Development Bank of Japan, Shinkin Central Bank and Norinchukin Bank.

(Note 3) Pursuant to Article 156-62, a Clearing Organization is a reporting entity for the transactions subject to central clearing requirements. The amounts outstanding in the table of Banks, etc. and Type I Financial Instruments Business Operators do not include the transactions subject to central clearing requirements.

(Note 4) The figures are public dissemination of tentatively aggregated results under the premises above, and are subject to change due to the alteration of the method of aggregation or further examination.

(2) Interest Rate

2. Notional Amounts Outstanding by Currency (Cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	JPY	USD	EUR	GBP	Other	Total
Banks, etc.	98.1	111.4	11.0	2.2	18.2	240.9
	(22,892)	(28,256)	(2,217)	(247)	(8,096)	(60,284)
Major Banks, etc.	80.3	96.7	7.8	2.1	17.3	204.2
	(15,926)	(22,077)	(1,482)	(204)	(7,551)	(47,240)
Regional Banks	5.8	5.5	0.2	0.0	0.1	11.7
	(4,107)	(3,922)	(127)	(5)	(69)	(8,230)
Foreign Bank Branches and Others	12.0	9.1	3.0	0.0	0.8	25.0
	(2,335)	(1,618)	(583)	(14)	(264)	(4,814)
Type I Financial Instruments Business Operators	31.3	35.5	1.6	0.2	5.3	74.0
	(7,069)	(7,651)	(815)	(171)	(1,744)	(17,450)
Japan Securities Clearing Corporation	-	-	-	-	-	-
	-	-	-	-	-	-
Total	129.4	146.9	12.7	2.4	23.5	314.9
	(29,961)	(35,907)	(3,032)	(418)	(9,840)	(77,734)

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(Note 2) "Major Banks, etc." include Major Banks, Shokochukin Bank, Development Bank of Japan, Shinkin Central Bank and Norinchukin Bank.

(Note 3) The figures above are aggregated twice because each side of currencies is in principle referenced respectively in a single Cross-currency transaction.

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(2) Interest Rate

3. Notional Amounts Outstanding by Remaining Maturity (Other than cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	To 3 months	3 to 6 months	6 to 12 months	1 to 2 years	2 to 5 years	5 to 10 years	10 to 30 years	over 30 years	Total
Banks, etc.	65.7	50.9	102.2	177.3	432.1	333.9	63.2	0.3	1,225.5
	(10,611)	(9,250)	(18,625)	(35,655)	(93,473)	(69,271)	(22,845)	(172)	(259,902)
Major Banks, etc.	60.1	48.6	97.4	168.3	404.5	319.6	56.5	0.2	1,155.3
	(9,048)	(7,812)	(15,677)	(29,884)	(77,103)	(59,526)	(19,945)	(33)	(219,028)
Regional Banks	0.9	0.9	1.9	3.0	7.9	5.1	1.4	-	21.0
	(1,192)	(1,139)	(2,315)	(4,473)	(11,845)	(6,331)	(1,018)	-	(28,313)
Foreign Bank Branches and Others	4.7	1.4	3.0	6.0	19.6	9.2	5.2	0.1	49.3
	(371)	(299)	(633)	(1,298)	(4,525)	(3,414)	(1,882)	(139)	(12,561)
Type I Financial Instruments Business Operators	27.7	20.7	39.9	82.4	162.0	143.6	72.7	0.4	549.3
	(2,031)	(1,856)	(3,803)	(8,148)	(21,767)	(26,531)	(24,007)	(228)	(88,371)
Japan Securities Clearing Corporation	77.7	97.3	200.0	192.8	436.6	575.2	79.1	0.1	1,658.7
	(1,903)	(2,706)	(5,602)	(8,256)	(36,314)	(76,598)	(25,374)	(46)	(156,799)
Total	171.1	168.9	342.1	452.6	1,030.6	1,052.7	214.9	0.7	3,433.6
	(14,545)	(13,812)	(28,030)	(52,059)	(151,554)	(172,400)	(72,226)	(446)	(505,072)

(Note 1) The figures in upper columns show the amounts gross notional outstanding whereas the figures in brackets of lower columns show the number of contracts of OTC derivative transactions, which are reported by Financial Instruments Business Operators, etc. and a Clearing Organization as of the end of June 2014. The figures of transactions reported by both reporting entities are aggregated twice.

(Note 2) "Major Banks, etc." include Major Banks, Shokochukin Bank, Development Bank of Japan, Shinkin Central Bank and Norinchukin Bank.

(Note 3) Pursuant to Article 156-62, a Clearing Organization is a reporting entity for the transactions subject to central clearing requirements. The amounts outstanding in the table of Banks, etc. and Type I Financial Instruments Business Operators do not include the transactions subject to central clearing requirements.

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(2) Interest Rate

4. Notional Amounts Outstanding by Remaining Maturity (Other than cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	To 3 months	3 to 6 months	6 to 12 months	1 to 2 years	2 to 5 years	5 to 10 years	10 to 30 years	over 30 years	Total
Banks, etc.	9.2	10.0	19.5	24.5	41.1	11.3	4.8	-	120.4
	(2,197)	(2,257)	(4,227)	(6,455)	(11,293)	(2,607)	(1,106)	-	(30,142)
Major Banks, etc.	7.8	8.9	16.2	20.7	34.2	9.9	4.5	-	102.1
	(1,541)	(1,704)	(3,188)	(5,053)	(8,720)	(2,349)	(1,065)	-	(23,620)
Regional Banks	0.5	0.5	0.9	1.1	2.4	0.3	0.0	-	5.8
	(478)	(401)	(629)	(886)	(1,589)	(131)	(1)	-	(4,115)
Foreign Bank Branches and Others	0.9	0.6	2.4	2.7	4.5	1.1	0.3	-	12.5
	(178)	(152)	(410)	(516)	(984)	(127)	(40)	-	(2,407)
Type I Financial Instruments Business Operators	2.8	2.0	5.3	6.4	11.3	6.2	3.0	0.0	37.0
	(357)	(326)	(625)	(1,092)	(2,647)	(2,318)	(1,347)	(13)	(8,725)
Japan Securities Clearing Corporation	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-
Total	12.0	12.1	24.8	30.9	52.4	17.5	7.8	0.0	157.4
	(2,554)	(2,583)	(4,852)	(7,547)	(13,940)	(4,925)	(2,453)	(13)	(38,867)

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(Note 2) "Major Banks, etc." include Major Banks, Shokochukin Bank, Development Bank of Japan, Shinkin Central Bank and Norinchukin Bank.

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(2) Interest Rate

5. Notional Amounts Outstanding by Product (Other than cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	Fixed—Float	Basis	OIS	FRA	Swaption	Other	Total
Banks, etc.	1,076.2	78.0	1.4	0.0	39.9	30.0	1,225.5
	(228,577)	(9,122)	(79)	(2)	(9,444)	(12,678)	(259,902)
Major Banks, etc.	1,016.6	76.1	1.2	-	38.6	22.8	1,155.3
	(193,145)	(8,476)	(61)	-	(8,531)	(8,815)	(219,028)
Regional Banks	16.9	1.0	0.2	-	0.3	2.6	21.0
	(24,369)	(469)	(18)	-	(610)	(2,847)	(28,313)
Foreign Bank Branches and Others	42.7	0.9	-	0.0	1.1	4.6	49.3
	(11,063)	(177)	-	(2)	(303)	(1,016)	(12,561)
Type I Financial Instruments Business Operators	395.3	41.5	4.6	-	97.0	10.9	549.3
	(66,827)	(5,937)	(286)	-	(11,216)	(4,105)	(88,371)
Japan Securities Clearing Corporation	1,468.0	190.7	-	-	-	-	1,658.7
	(145,441)	(11,358)	-	-	-	-	(156,799)
Total	2,939.5	310.2	6.0	0.0	137.0	40.9	3,433.6
	(440,845)	(26,417)	(365)	(2)	(20,660)	(16,783)	(505,072)

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(Note 2) "Major Banks, etc." include Major Banks, Shokochukin Bank, Development Bank of Japan, Shinkin Central Bank and Norinchukin Bank.

(Note 3) "Fixed-Float" means interest rate swaps exchanging a fixed interest rate and floating interest rates, and "Basis" means interest rate swaps exchanging floating interest rates. "OIS" is an abbreviation for Overnight Index Swap and generally means interest rate swaps referencing the overnight interest rate. "FRA" is an abbreviation for Forward Rate Agreement and generally means forward rate transactions. "Swaption" generally means option transactions of which the underlying asset is the right to enter into a swap agreement.

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6. Notional Amounts Outstanding by Product(Cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	Cross-currency Fixed—Float	Cross-currency Fixed-Fixed	Cross-currency Basis	Total
Banks, etc.	16.9	28.3	75.2	120.4
	(6,787)	(12,422)	(10,933)	(30,142)
Major Banks, etc.	14.9	16.7	70.5	102.1
	(6,335)	(7,246)	(10,039)	(23,620)
Regional Banks	0.2	5.0	0.7	5.8
	(113)	(3,740)	(262)	(4,115)
Foreign Bank Branches and Others	1.9	6.6	4.0	12.5
	(339)	(1,436)	(632)	(2,407)
Type I Financial Instruments Business Operators	2.8	3.6	30.6	37.0
	(703)	(2,265)	(5,757)	(8,725)
Japan Securities Clearing Corporation	-	-	-	-
	-	-	-	-
Total	19.7	31.9	105.8	157.4
	(7,490)	(14,687)	(16,690)	(38,867)

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(Note 2) "Major Banks, etc." include Major Banks, Shokochukin Bank, Development Bank of Japan, Shinkin Central Bank and Norinchukin Bank.

(Note 3) "Cross-currency Fixed-Float" means interest rate swaps exchanging a fixed interest rate and floating interest rate, "Cross-currency Fixed-Fixed" means interest rate swaps exchanging a fixed interest rates, and "Cross-currency Basis" means interest rate swaps exchanging floating interest rates.

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(2) Interest Rate

7. Notional Amounts Outstanding by Reference Rate (Other than cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	LIBOR	TIBOR	EURIBOR	Other	Total
Banks, etc.	1,070.5	155.6	34.1	31.0	1,291.2
	(171,715)	(72,670)	(5,473)	(12,271)	(262,129)
Major Banks, etc.	1,011.9	149.1	33.9	30.2	1,225.2
	(147,974)	(57,317)	(5,330)	(11,238)	(221,859)
Regional Banks	14.5	5.4	0.1	0.3	20.2
	(12,715)	(14,915)	(62)	(199)	(27,891)
Foreign Bank Branches and Others	44.2	1.1	0.1	0.4	45.8
	(11,026)	(438)	(81)	(834)	(12,379)
Type I Financial Instruments Business Operators	515.2	34.7	3.5	28.8	582.2
	(81,135)	(4,026)	(767)	(4,989)	(90,917)
Japan Securities Clearing Corporation	1,675.9	173.4	-	-	1,849.4
	(160,920)	(7,237)	-	-	(168,157)
Total	3,261.7	363.8	37.7	59.7	3,722.8
	(413,770)	(83,933)	(6,240)	(17,260)	(521,203)

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(Note 3) The figures above are aggregated when one or both sides of interest rates reference floating interest rates in transactions. Regarding the swap transactions exchanging floating interest rates (Basis Swap etc.), the figures above are aggregated twice because each side of interest rates is in principle referenced respectively in a single transaction.

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8. Notional Amounts Outstanding by Reference Rate (Cross-currency transactions)

(Unit: Trillion Japanese Yen/ The Number of Contracts)

	LIBOR	TIBOR	EURIBOR	Other	Total
Banks, etc.	157.0	0.1	5.6	8.3	171.0
	(23,629)	(80)	(920)	(2,366)	(26,995)
Major Banks, etc.	146.7	0.1	5.3	8.0	160.0
	(23,050)	(80)	(918)	(2,365)	(26,413)
Regional Banks	1.5	0.0	0.1	0.0	1.6
	(592)	(34)	(22)	(4)	(652)
Foreign Bank Branches and Others	8.8	-	0.2	0.3	9.4
	(1,198)	-	(44)	(227)	(1,469)
Type I Financial Instruments Business Operators	58.1	0.0	1.1	4.3	63.5
	(10,791)	(1)	(298)	(1,168)	(12,258)
Japan Securities Clearing Corporation	-	-	-	-	-
	-	-	-	-	-
Total	215.1	0.1	6.7	12.7	234.5
	(34,420)	(81)	(1,218)	(3,534)	(39,253)

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