

## (3) Credit

## 1. Notional amounts Outstanding by Remaining Maturity

(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.	0.4	0.2	0.4	0.7	3.4	0.5	0.0	0.0	5.6
	(225)	(173)	(357)	(745)	(3,603)	(230)	(3)	(1)	(5,337)
Major Banks, etc.	0.3	0.1	0.3	0.5	1.8	0.5	0.0	-	3.5
	(161)	(112)	(262)	(531)	(2,077)	(197)	(3)	-	(3,343)
Regional Banks	-	0.0	0.0	0.0	0.0	-	-	-	0.0
	-	(2)	(5)	(7)	(28)	-	-	-	(42)
Foreign Bank Branches and Others	0.1	0.0	0.1	0.2	1.6	0.0	-	0.0	2.0
	(64)	(59)	(90)	(207)	(1,498)	(33)	-	(1)	(1,952)
Type I Financial Instruments Business Operators	0.8	0.5	1.4	2.9	13.7	0.8	0.1	0.8	21.0
	(1,030)	(998)	(2,292)	(4,303)	(15,388)	(633)	(8)	(19)	(24,671)
Japan Securities Clearing Corporation	0.0	-	-	0.1	1.6	0.0	-	-	1.7
	(14)	-	-	(20)	(1,104)	(8)	-	-	(1,146)
Total	1.2	0.7	1.8	3.7	18.7	1.3	0.2	0.8	28.3
	(1,269)	(1,171)	(2,649)	(5,068)	(20,095)	(871)	(11)	(20)	(31,154)

(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 March 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.

## (3) Credit

## 2. Notional amounts Outstanding by Product

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

	Single-name	Index and Index Tranche	Other	Total
Banks, etc.	4.2	1.2	0.1	5.6
	(4,768)	(535)	(34)	(5,337)
Major Banks, etc.	3.0	0.5	0.0	3.5
	(3,008)	(313)	(22)	(3,343)
Regional Banks	0.0	-	-	0.0
	(42)	-	-	(42)
Foreign Bank Branches and Others	1.2	0.8	0.1	2.0
	(1,718)	(222)	(12)	(1,952)
Type I Financial Instruments Business Operators	13.1	6.1	1.8	21.0
	(21,896)	(2,202)	(573)	(24,671)
Japan Securities Clearing Corporation	-	1.7	-	1.7
	-	(1,146)	-	(1,146)
Total	17.4	9.1	1.9	28.3
	(26,664)	(3,883)	(607)	(31,154)

(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 March 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) "Single-name" means credit derivatives referencing the credit status of a single entity, and "Index and Index Tranche" means credit derivatives referencing a basket of representative entities credits.

(Note 4) 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

(Note 5) 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.