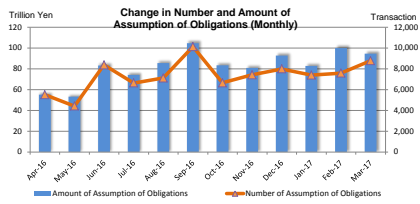


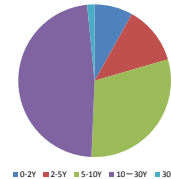
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Mar-17

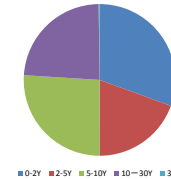
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Mar-17)



Amount of Assumption of Obligations by tenor (Mar-17)



<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
Apr-16	5,500	55,053,550	668	19,910,277	701	10,160,137	1,724	14,275,698	2,281	10,540,048	126	167,390
May-16	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,059,793	69	102,620
Jun-16	8,368	83,144,626	647	24,054,846	1,122	18,214,634	2,332	21,930,890	3,984	18,550,182	283	384,074
Jul-16	6,638	74,095,394	778	29,618,027	931	15,573,683	1,750	17,902,488	2,869	10,621,186	310	374,010
Aug-16	7,104	85,409,681	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852
Sep-16	10,125	104,600,735	893	38,375,468	1,328	18,052,806	3,137	26,999,978	4,490	20,846,868	277	325,616
Oct-16	6,645	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,856,098	164	230,522
Nov-16	7,410	80,778,412	742	26,721,656	1,052	16,123,256	2,150	21,803,216	3,239	15,805,614	227	324,670
Dec-16	7,988	82,703,533	662	31,471,540	946	17,036,366	2,286	22,541,006	3,679	21,334,938	215	319,683
Jan-17	7,392	82,740,364	674	31,640,571	804	12,764,067	2,226	21,558,781	3,402	16,533,080	196	223,865
Feb-17	7,591	99,927,071	735	45,970,378	783	13,365,800	2,240	22,085,585	3,617	18,200,302	216	305,005
Mar-17	8,771	94,468,142	713	28,863,770	1,084	12,392,668	2,647	24,533,180	4,189	22,488,903	138	189,621

<Breakdown>

[JPY] vs Fixed

(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
Apr-16	5,528	53,828,447	571	15,919,647	812	8,851,387	1,573	13,061,578	2,146	9,718,348	126	187,390
May-16	3,965	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,880	69	102,620
Jun-16	7,364	71,158,816	535	21,301,578	924	14,425,597	1,992	18,636,663	3,635	16,415,405	278	379,574
Jul-16	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,508,314	2,656	9,650,936	304	361,710
Aug-16	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,943	2,471	11,680,303	181	229,102
Sep-16	8,921	93,008,017	783	34,203,037	1,130	15,548,221	2,701	23,719,991	4,035	19,216,053	272	320,716
Oct-16	6,140	77,901,628	959	35,026,802	969	17,165,365	1,702	16,779,321	2,347	8,703,618	163	226,522
Nov-16	6,701	73,507,908	660	24,925,368	894	13,942,545	1,908	19,606,191	3,017	14,712,114	222	321,590
Dec-16	7,301	84,291,545	583	28,325,700	811	15,074,324	2,019	20,298,222	3,675	20,274,615	213	318,683
Jan-17	6,736	74,559,281	625	29,267,670	684	9,976,006	2,031	19,720,179	3,212	15,394,061	184	201,365
Feb-17	6,760	89,790,205	667	42,791,208	605	10,444,152	1,966	19,619,447	3,306	16,630,993	216	305,005
Mar-17	7,353	75,934,110	628	24,091,545	774	11,655,781	2,104	19,555,804	3,712	20,448,359	135	182,621

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
Apr-16	48	1,599,850	18	1,063,000	8	196,850	8	40,000	14	300,000
May-16	58	1,659,841	14	785,000	18	424,641	15	229,300	11	210,700
Jun-16	91	1,206,600	19	442,000	21	274,000	15	93,000	36	397,600
Jul-16	48	970,000	9	411,000	8	192,500	4	3,800	27	362,700
Aug-16	60	1,155,750	7	302,500	17	454,850	19	282,500	17	115,500
Sep-16	187	2,568,800	17	1,286,000	8	101,400	75	867,700	87	313,700
Oct-16	48	753,450	11	390,000	13	210,000	7	27,200	17	126,250
Nov-16	116	1,544,310	26	482,600	18	317,000	36	488,300	36	256,550
Dec-16	46	695,868	4	60,000	17	522,000	4	9,000	21	104,868
Jan-17	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000
Feb-17	101	1,269,100	10	298,000	21	415,600	37	403,100	33	152,400
Mar-17	112	4,272,850	10	1,711,000	45	2,061,300	27	343,000	30	157,550

OIS

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y		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
Apr-16	48	831,350	10	605,000	13	140,000	10	47,000	15	39,350	0	0
May-16	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
Jun-16	94	530,510	3	84,560	12	167,340	19	97,450	59	180,070	1	1,000
Jul-16	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,050	4	9,300
Aug-16	65	914,250	18	620,100	16	205,550	10	37,000	21	48,500	0	0
Sep-16	80	912,330	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
Oct-16	33	437,240	4	157,000	6	124,260	9	95,000	14	60,980	0	0
Nov-16	29	173,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0
Dec-16	48	673,390	7	510,000	6	54,000	6	25,000	29	89,390	1	500
Jan-17	56	625,004	7	385,000	4	72,500	12	95,500	32	71,004	1	1,000
Feb-17	87	1,440,960	18	1,062,260	10	100,340	26	168,950	33	109,410	0	0
Mar-17	36	496,190	2	245,000	10	194,240	7	26,000	17	30,950	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
Apr-16	12	28,310	1	10	1	200	10	28,300
May-16	14	28,311	0	0	5	7,197	9	21,114
Jun-16	56	51,155	7	169	15	2,927	34	48,060
Jul-16	19	5,174	1	20	4	1,850	14	3,304
Aug-16	52	122,278	1	20	13	48,340	18	73,918
Sep-16	84	246,358	6	8,051	22	57,730	56	180,577
Oct-16	10	23,630	3	1,330	4	2,200	3	20,100
Nov-16	49	210,734	5	128	14	14,741	30	195,865
Dec-16	77	180,546	0	0	14	4,171	63	176,374
Jan-17	18	10,284	3	1,761	6	5,511	9	3,012
Feb-17	29	27,008	2	50	10	9,709	17	17,249
Mar-17	84	29,328	3	45	31	4,937	50	24,346

Basis Swap

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
Apr-16	123	2,096,210	16	972,260	22	502,700	49	503,210	36	207,740	0	0
May-16	151	1,689,843	3	360,000	15	290,240	80	790,990	53	248,613	0	0
Jun-16	344	4,474,118	14	300,000	39	1,008,210	142	2,121,398	145	1,041,010	4	3,500
Jul-16	166	1,160,390	4	30,960	31	409,430	77	485,100	62	231,900	2	3,000
Aug-16	241	1,617,060	12	331,700	43	590,640	102	1,164,370	82	529,600	2	750
Sep-16	310	3,558,090	32	1,493,650	36	551,830	115	996,880	123	512,830	4	2,900
Oct-16	236	2,711,680	14	610,270	14	136,960	113	1,288,590	94	669,860	1	4,000
Nov-16	236	2,340,920	11	517,200	47	715,390	91	743,450	82	361,800	5	3,080
Dec-16	227	3,442,210	19	1,243,760	45	562,950	105	1,237,540	57	397,460	1	5,000
Jan-17	313	4,129,300	23	1,272,380	40	1,022,620	93	1,017,820	146	794,980	11	21,500
Feb-17	407	4,786,820	23	904,910	78	1,353,680	145	1,525,340	161	1,002,990	0	0
Mar-17	418	5,613,230	25	1,368,300	61	1,368,180	163	1,866,530	166	995,220	3	7,000

*Including 6M-LIBOR vs 3M-LIBOR, 6M-LIBOR vs 1M-LIBOR and 3M-LIBOR vs 1M-LIBOR

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
Apr-16	52	714,780	7	240,000	17	267,760	16	125,030	12	63,000
May-16	29	338,920	3	91,400	5	126,000	16	85,520	5	36,000
Jun-16	72	603,400	6	93,000	11	164,700	32	185,700	23	160,000
Jul-16	28	121,660	0	0	2	21,000	9	34,500	17	66,160
Aug-16	21	180,790	1	30,000	5	52,000	11	71,790	4	27,000
Sep-16	121	1,202,540	13	207,180	36	532,880	30	269,670	42	191,810
Oct-16	45	312,330	4	170,000	13	170,000	15	86,730	17	74,200
Nov-16	28	217,460	3	40,000	9	100,000	8	49,760	8	27,700
Dec-16	61	782,860	15	244,360	17	213,000	23	283,500	6	42,000
Jan-17	35	291,500	0	0	12	180,000	7	51,000	16	60,500
Feb-17	40	313,280	0	0	14	118,000	13	113,280	13	81,000
Mar-17	131	1,852,610	12	423,350	32	609,670	47	620,110	40	199,480

*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR

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
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	1	3,147	1	3,147	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0

*Including 6M-DTIBOR vs 3M-DTIBOR, 6M-DTIBOR vs 1M-DTIBOR and 3M-DTIBOR vs 1M-DTIBOR

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
Apr-16	186	2,583,950	45	1,310,060	28	382,500	58	470,780	25	190,610
May-16	183	3,729,410	25	1,080,360	64	2,089,620	43	366,430	51	193,000
Jun-16	342	5,086,680	62	1,913,540	100	2,171,770	98	748,620	62	352,750
Jul-16	244	2,117,440	33	709,000	38	495,060	87	673,840	86	239,540
Aug-16	325	3,137,590	29	597,800	70	1,438,020	119	799,280	107	302,490
Sep-16	412	3,099,835	26	556,420	88	1,115,595	153	924,025	145	499,800
Oct-16	132	1,194,700	25	465,000	33	431,620	14	86,860	60	211,190
Nov-16	249	2,764,180	36	746,300	67	1,013,580	65	624,650	81	379,650
Dec-16	223	2,604,610	34	1,087,720	36	605,320	67	511,370	86	399,600
Jan-17	166	2,448,470	10	518,760	50	1,455,430	43	339,370	51	134,910
Feb-17	158	2,268,460	15	913,950	45	923,420	36	238,220	62	192,870
Mar-17	630	6,258,600	33	1,024,530	131	2,490,560	249	2,097,390	217	646,120

*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 3M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-ZTIBOR, 3M-LIBOR vs 1M-ZTIBOR, 1M-LIBOR vs 6M-ZTIBOR, 1M-LIBOR vs 3M-ZTIBOR and 1M-LIBOR vs 1M-DTIBOR

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
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0

*Including 6M-LIBOR vs 6M-DTIBOR, 6M-LIBOR vs 3M-DTIBOR, 6M-LIBOR vs 1M-DTIBOR, 3M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-DTIBOR, 3M-LIBOR vs 1M-DTIBOR, 1M-LIBOR vs 6M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR and 1M-LIBOR vs 1M-DTIBOR

Euroyen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	合計		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
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	1	20,000	1	20,000	0	0	0	0
Jul-16	3	210,000	2	130,000	1	80,000	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0

*Including 6M-ZTIBOR vs 6M-DTIBOR, 6M-ZTIBOR vs 3M-DTIBOR, 6M-ZTIBOR vs 1M-DTIBOR, 3M-ZTIBOR vs 6M-DTIBOR, 3M-ZTIBOR vs 3M-DTIBOR, 3M-ZTIBOR vs 1M-DTIBOR, 1M-ZTIBOR vs 6M-DTIBOR, 1M-ZTIBOR vs 3M-DTIBOR and 1M-ZTIBOR vs 1M-DTIBOR

[USD]

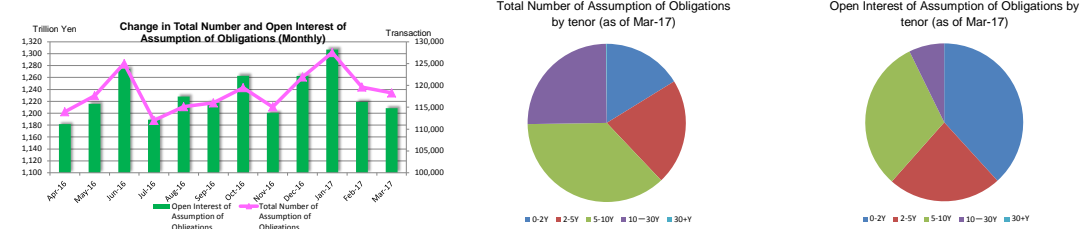
vs Fixed

LIBOR

(Transaction, million USD)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y	
	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
Apr-16	0	0	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0	0	0
Mar-17	0	0	0	0	0	0	0	0	0	0

Total Number and Open Interest of Assumption of Obligations



<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
Apr-16	113,962.5	1,181,692,277	16,380.5	382,984,497	27,677.0	327,608,863	45,908.0	397,842,378	23,884.0	73,139,671	113.0	117,168
May-16	117,635.0	1,215,761,247	17,076.0	397,477,213	28,463.5	338,851,020	47,363.0	404,802,636	24,621.5	74,496,685	111.0	133,693
Jun-16	125,437.0	1,274,394,321	17,953.5	415,652,219	29,789.5	353,810,565	50,149.0	423,512,409	26,327.0	80,199,734	165.0	210,003
Jul-16	111,959.0	1,189,035,895	17,109.0	414,941,094	25,716.5	316,412,424	42,728.0	379,824,859	26,217.5	77,662,595	188.0	194,923
Aug-16	115,123.0	1,227,885,258	18,204.0	443,118,291	26,404.0	321,868,970	43,674.0	384,428,986	26,711.0	78,316,428	130.0	152,583
Sep-16	115,998.0	1,217,245,708	18,298.5	441,624,649	26,137.0	312,869,412	43,658.0	379,811,253	27,740.5	82,953,436	164.0	186,458
Oct-16	119,460.5	1,262,684,507	19,332.5	468,969,209	27,098.5	324,140,851	44,749.0	386,041,054	28,114.5	83,322,982	166.0	210,411
Nov-16	115,096.0	1,200,613,352	18,487.0	448,657,159	25,488.5	299,171,459	43,078.5	371,466,637	27,859.0	81,076,997	173.0	241,099
Dec-16	121,913.5	1,262,588,051	19,164.0	468,567,140	26,763.5	312,182,874	45,961.5	393,587,865	29,950.5	88,043,227	184.0	186,944
Jan-17	127,496.1	1,308,844,283	19,310.0	484,072,888	27,660.0	318,661,934	48,388.5	412,416,846	31,334.5	91,406,026	182.0	197,889
Feb-17	119,615.5	1,218,945,583	19,050.5	472,016,193	25,376.0	283,833,772	43,644.0	373,971,990	31,352.0	88,893,795	193.0	229,835
Mar-17	118,259.5	1,208,416,036	19,170.5	462,082,906	25,674.0	281,618,916	43,562.5	377,092,705	29,665.5	87,387,081	187.0	234,428

<Breakdown>

[JPY] vs Fixed

LIBOR

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
Apr-16	97,173.0	973,196,368	13,329.5	303,867,175	21,915.0	232,348,300	39,989.0	352,936,556	21,929.5	69,190,379	112.0	116,388
May-16	100,491.0	1,003,114,867	13,892.5	316,930,945	22,619.5	259,583,247	41,236.0	358,989,851	22,633.0	67,477,931	110.0	132,893
Jun-16	106,980.0	1,053,712,413	14,627.0	334,170,430	23,724.5	272,211,679	43,711.0	374,663,292	24,753.5	72,457,810	164.0	209,203
Jul-16	93,437.0	924,341,321	13,651.5	331,221,007	19,609.0	234,562,561	36,052.5	329,512,159	23,929.0	69,596,991	165.0	193,823
Aug-16	96,104.0	1,001,333,903	14,608.5	357,808,954	20,237.5	239,570,675	36,810.5	333,806,248	24,318.5	69,996,143	129.0	151,783
Sep-16	96,308.5	986,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	328,836,541	25,108.0	73,839,080	162.0	185,258
Oct-16	99,420.5	1,030,609,177	15,483.5	379,663,832	20,747.0	242,956,441	37,593.5	333,699,380	25,432.5	74,124,914	164.0	205,611
Nov-16	94,650.0	966,308,940	14,528.0	358,113,698	19,043.0	215,117,686	38,821.0	318,314,259	26,079.0	71,624,368	179.0	239,919
Dec-16	100,961.5	1,025,509,484	15,047.0	376,591,818	20,206.0	230,933,946	38,569.0	339,569,846	26,968.5	78,228,010	171.0	185,864
Jan-17	106,109.0	1,067,582,058	15,653.0	389,184,549	21,137.5	239,406,299	40,848.0	357,594,853	28,291.5	81,199,547	179.0	196,809
Feb-17	97,574.5	974,258,142	14,599.5	370,568,361	18,735.5	204,772,850	35,854.5	317,484,440	28,195.0	78,203,736	190.0	228,765
Mar-17	95,158.5	953,079,800	14,418.5	357,051,679	18,862.5	201,890,096	35,440.0	316,000,118	26,254.5	75,905,260	183.0	232,648

Euroyen TIBOR (ZTIBOR)

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
Apr-16	1,491.0	33,270,553	354.0	13,257,258	666.0	15,076,633	419.0	4,548,791	52.0	386,771
May-16	1,536.0	34,514,970	370.0	13,860,670	676.0	15,146,253	430.0	4,370,576	52.0	337,471
Jun-16	1,605.0	34,486,402	384.0	13,741,411	689.0	15,024,304	469.0	5,302,915	63.0	417,771
Jul-16	1,643.0	35,309,081	396.0	14,519,902	686.0	14,704,372	476.0	5,481,035	85.0	604,771
Aug-16	1,622.0	35,311,968	413.0	14,717,515	692.5	14,416,021	487.0	5,564,860	93.0	614,762
Sep-16	1,749.5	36,923,973	434.0	15,694,506	629.5	14,117,285	548.0	6,340,520	138.0	771,662
Oct-16	1,769.5	36,717,191	439.0	15,750,497	627.5	13,751,341	561.0	6,426,640	142.0	788,712
Nov-16	1,871.5	37,857,723	476.0	16,765,070	625.5	13,515,036	594.0	6,806,165	168.0	871,454
Dec-16	1,896.5	37,236,862	495.0	16,190,061	624.5	13,397,835	598.0	6,763,715	179.0	885,252
Jan-17	1,942.5	36,781,709	521.0	16,650,226	609.5	12,351,921	618.0	6,888,315	194.0	911,248
Feb-17	2,026.5	37,497,715	550.0	17,230,289	626.5	12,331,952	632.0	6,960,735	215.0	974,739
Mar-17	2,102.5	40,614,767	573.0	19,261,504	633.5	13,320,072	649.0	7,059,410	227.0	971,781

OIS

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
Apr-16	512.0	6,501,670	112.0	4,486,290	110.0	1,003,420	135.0	612,000	155.0	399,960	0.0	0
May-16	527.0	6,186,670	119.0	4,137,200	109.0	1,008,910	143.0	646,850	156.0	393,710	0.0	0
Jun-16	620.0	6,517,180	130.0	4,141,020	119.0	1,104,680	159.0	711,530	212.0	559,950	0.0	0
Jul-16	683.0	7,411,810	153.0	4,874,970	122.0	1,089,360	183.0	865,210	224.0	581,950	1.0	300
Aug-16	745.0	8,026,060	177.0	5,305,470	134.0	1,207,530	191.0	998,210	243.0	616,850	0.0	0
Sep-16	823.0	8,778,390	192.0	5,773,270	143.0	1,348,510	208.0	965,920	280.0	690,690	0.0	0
Oct-16	844.5	8,773,783	186.0	5,545,270	156.0	1,517,770	215.0	1,008,920	287.5	701,823	0.0	0
Nov-16	846.5	8,504,023	181.0	5,228,710	160.0	1,530,770	219.0	1,032,920	286.5	711,623	0.0	0
Dec-16	900.5	9,026,443	187.0	5,641,740	164.0	1,530,770	235.0	1,090,950	304.5	782,983	0.0	0
Jan-17	938.5	9,329,447	193.0	5,833,140	174.0	1,560,590	241.0	1,127,730	330.5	807,887	0.0	0
Feb-17	1,009.5	10,143,907	198.0	6,326,400	195.0	1,741,930	264.0	1,201,570	352.5	874,007	0.0	0
Mar-17	1,028.5	9,746,817	198.0	5,943,850	197.0	1,696,430	334.0	1,241,270	362.5	895,257	0.0	0

Japanese Yen TIBOR (DTIBOR)

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
Apr-16	543.0	2,516,822	24.0	31,381	277.0	1,424,820	242.0	1,060,621
May-16	557.0	2,543,680	26.0	32,841	290.0	1,436,870	241.0	1,074,269
Jun-16	616.0	2,593,949	37.0	43,778	320.0	1,432,733	259.0	1,117,438
Jul-16	635.0	2,597,049	38.0	43,768	326.0	1,434,301	271.0	1,118,980
Aug-16	657.0	2,577,666	39.0	43,708	346.0	1,423,733	272.0	1,110,225
Sep-16	736.0	2,680,938	50.0	53,892	394.0	1,484,967	291.0	1,122,989
Oct-16	737.0	2,607,184	53.0	54,879	398.0	1,484,544	286.0	1,067,761
Nov-16	772.0	2,655,711	65.0	61,748	417.0	1,516,384	290.0	1,078,579
Dec-16	823.0	2,683,217	79.0	65,148	440.0	1,521,769	304.0	1,096,300
Jan-17	842.0	2,689,394	82.0	68,210	450.0	1,527,299	310.0	1,093,884
Feb-17	878.0	2,745,024	97.0	72,529	453.0	1,555,514	328.0	1,136,691
Mar-17	955.0	2,675,981	122.0	149,194	499.0	1,288,823	334.0	1,037,864

