

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
Jan-16	344	4,474,118	14	300,000	39	1,028,210	142	2,121,398	145	1,041,010	4	3,500
Jul-16	166	1,160,390	4	30,960	31	408,430	67	485,100	62	231,900	2	3,000
Aug-16	241	2,617,060	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	38	551,830	115	996,880	123	512,830	4	2,900
Oct-16	236	2,711,680	14	610,270	14	138,960	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	500
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	1,353,580	145	1,525,340	161	1,002,990	0	0
Mar-17	418	5,613,230	25	1,368,300	61	1,376,180	163	1,866,530	166	995,220	3	7,000
Apr-17	280	5,556,590	31	2,211,280	69	1,518,900	85	1,153,440	92	665,370	3	7,000
May-17	353	4,218,710	33	1,230,230	42	674,370	154	1,629,680	119	667,430	5	17,000

*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
Jan-16	72	603,400	6	83,000	11	164,700	32	165,700	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	538,880	30	289,670	42	191,810
Oct-16	45	312,930	0	0	13	170,000	15	68,730	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	15	213,000	23	283,500	12	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	119,000	13	113,280	13	81,000
Mar-17	151	1,852,610	12	423,350	32	608,670	47	620,110	40	199,480
Apr-17	80	1,130,320	3	80,000	17	500,600	24	266,240	36	293,480
May-17	47	655,630	0	0	12	399,850	22	170,800	13	84,880

*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
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
Apr-17	0	0	0	0	0	0	0	0
May-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
Jun-16	342	5,088,680	62	1,813,340	100	2,171,770	98	748,620	82	362,750
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	1,119,595	153	924,020	145	499,800
Oct-16	132	1,194,700	25	465,000	33	431,620	14	86,890	60	211,190
Nov-16	249	2,764,180	36	748,300	67	1,015,580	85	624,650	61	379,650
Dec-16	223	2,604,610	34	1,087,720	36	605,920	67	511,370	86	399,600
Jan-17	156	2,448,470	10	518,760	52	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
Apr-17	323	5,698,965	49	1,843,940	64	1,630,315	139	1,872,260	71	352,450
May-17	232	3,051,600	23	778,330	60	1,219,280	95	791,340	54	262,650

*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
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
Apr-17	0	0	0	0	0	0	0	0
May-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
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
Apr-17	0	0	0	0	0	0	0	0
May-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
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
Apr-17	0	0	0	0	0	0	0	0	0	0
May-17	0	0	0	0	0	0	0	0	0	0

