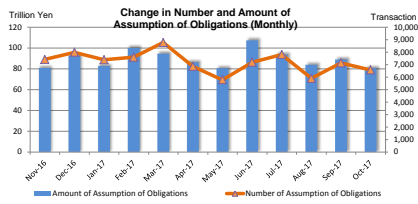


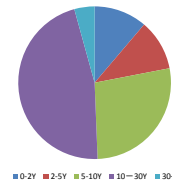
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Oct-17

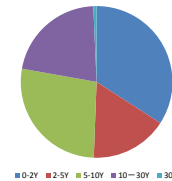
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Oct-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
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	92,703,533	662	31,471,540	946	17,036,368	2,286	22,541,006	3,879	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	3,492	16,553,000	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	18,392,668	2,647	24,533,180	4,189	22,488,903	138	189,621
Apr-17	6,854	86,154,078	662	29,887,440	641	15,133,978	1,827	20,689,050	3,535	20,151,325	189	292,288
May-17	5,787	80,499,448	694	34,129,178	800	13,994,026	1,724	19,455,957	2,433	12,668,859	136	251,427
Jun-17	7,193	107,292,143	877	44,209,963	999	19,634,834	2,127	26,515,712	3,054	16,679,385	136	252,250
Jul-17	7,814	93,886,852	689	28,751,178	907	18,603,218	2,132	24,491,003	3,896	21,271,610	256	489,843
Aug-17	5,892	83,847,922	632	32,699,695	624	10,145,650	1,720	20,957,328	2,712	19,686,308	204	368,940
Sep-17	7,135	88,889,299	937	35,192,611	849	13,842,500	2,085	22,237,892	3,092	17,288,787	172	327,510
Oct-17	6,576	80,612,346	738	27,503,678	706	13,281,973	1,803	21,929,188	3,047	17,336,257	282	561,250

<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
Nov-16	6,701	73,997,808	650	24,925,663	804	13,944,346	1,908	19,506,191	3,017	14,712,114	222	321,580
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	69,790,205	667	42,791,208	605	10,444,152	1,966	19,619,447	3,306	16,630,393	216	305,005
Mar-17	7,353	76,334,110	628	24,091,545	774	11,655,781	2,104	19,555,804	3,712	20,448,359	135	182,621
Apr-17	6,027	72,693,561	563	25,477,405	478	11,376,363	1,511	16,818,293	3,292	18,638,735	183	282,766
May-17	5,063	71,809,796	623	31,743,840	668	11,624,435	1,416	16,633,587	2,225	11,573,507	131	234,427
Jun-17	6,344	92,639,109	753	37,000,673	842	16,588,610	1,906	23,799,232	2,730	14,906,065	133	244,530
Jul-17	7,091	82,411,123	565	23,808,998	713	15,264,158	1,950	22,853,874	3,613	20,011,450	250	472,643
Aug-17	5,136	67,032,986	506	22,376,205	468	7,995,244	1,460	17,999,870	2,501	18,306,227	202	355,440
Sep-17	6,144	75,534,140	320	28,123,220	672	11,918,385	1,728	19,626,728	2,764	15,554,667	160	310,010
Oct-17	5,949	70,509,573	616	22,203,289	576	11,366,442	1,616	20,061,502	2,868	16,330,590	273	547,750

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
Nov-16	116	1,544,310	26	482,860	18	317,000	36	488,300	36	256,350
Dec-16	45	695,868	4	60,000	17	522,000	3	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	1,711,100	45	2,061,300	27	343,000	30	157,550
Apr-17	84	753,200	7	109,800	5	62,500	46	416,500	26	164,400
May-17	39	350,230	2	73,600	6	39,000	23	181,500	8	56,100
Jun-17	56	1,191,600	5	145,000	7	157,600	19	569,500	25	319,500
Jul-17	55	840,500	7	163,000	6	174,000	29	291,500	13	212,000
Aug-17	32	623,560	6	250,000	2	18,000	16	263,700	8	91,860
Sep-17	53	683,200	8	289,000	7	56,500	23	264,500	15	73,200
Oct-17	28	490,633	4	150,000	3	130,000	9	61,040	12	139,643

OIS

(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
Nov-16	29	773,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0
Dec-16	49	679,390	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	67	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
Apr-17	51	316,925	8	165,000	6	45,000	17	58,615	17	45,790	3	2,520
May-17	25	402,350	2	301,000	3	35,500	8	47,500	10	18,350	0	0
Jun-17	28	623,750	5	596,700	9	179,000	3	28,000	9	20,950	3	0
Jul-17	66	1,039,250	10	610,900	18	231,630	10	108,450	27	88,360	1	200
Aug-17	38	2,371,550	15	2,240,780	1	50,000	7	34,760	14	43,010	1	3,000
Sep-17	42	427,100	4	295,000	1	1,400	8	66,600	29	64,100	0	0
Oct-17	71	1,071,935	15	878,800	6	62,500	13	50,450	35	79,585	2	2,500

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
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	709	10	9,709	17	17,249
Mar-17	64	29,328	3	45	31	4,937	50	24,346
Apr-17	8	4,017	1	15	2	300	5	3,702
May-17	26	5,290	11	2,178	9	1,561	6	1,550
Jun-17	36	13,614	0	0	11	2,754	25	10,860
Jul-17	20	15,749	1	200	6	2,201	11	13,348
Aug-17	93	408,914	8	90,300	54	243,126	31	75,488
Sep-17	144	264,819	34	110,921	59	125,185	51	28,714
Oct-17	95	134,926	34	71,188	36	46,441	16	17,297

**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
Nov-16	236	2,240,920	11	517,200	47	715,390	91	743,450	32	267,800	5	3,280
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	794,880	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	1,519,900	85	1,153,440	92	665,970	3	7,000
May-17	353	4,218,710	33	1,230,230	42	674,370	154	1,529,680	119	667,430	5	17,000
Jun-17	329	7,587,530	59	4,042,730	53	1,430,050	80	1,312,720	134	794,310	3	7,200
Jul-17	296	4,884,180	47	2,580,850	50	846,730	71	748,030	123	691,570	5	17,000
Aug-17	268	3,836,480	20	749,790	33	638,080	108	1,667,780	106	779,320	1	500
Sep-17	378	3,616,550	17	610,870	58	888,130	141	1,125,680	150	973,370	12	17,500
Oct-17	215	2,484,000	2	73,360	37	777,810	94	1,157,180	75	464,650	7	11,000

\*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
Nov-16	28	217,460	3	40,000	0	100,000	8	49,760	8	27,700
Dec-16	61	782,860	17	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	119,000	13	113,280	13	81,000
Mar-17	131	1,852,610	12	423,530	32	609,670	47	620,110	40	199,480
Apr-17	80	1,130,320	3	80,000	17	500,600	24	266,240	36	283,480
May-17	47	655,630	0	0	12	393,850	22	170,800	13	84,880
Jun-17	57	808,540	8	150,850	25	492,640	10	92,500	14	72,550
Jul-17	50	735,920	4	65,000	30	573,020	11	81,400	5	16,500
Aug-17	52	723,480	8	240,000	16	290,000	11	119,000	17	74,490
Sep-17	32	238,000	0	0	3	20,000	16	138,000	13	79,000
Oct-17	44	856,950	9	279,040	15	353,020	17	184,890	3	40,000

\*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
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
Jun-17	0	0	0	0	0	0	0	0
Jul-17	0	0	0	0	0	0	0	0
Aug-17	0	0	0	0	0	0	0	0
Sep-17	0	0	0	0	0	0	0	0
Oct-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
Nov-16	249	2,764,180	36	746,300	67	1,013,580	85	624,650	81	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	5,898,965	49	1,843,940	64	1,830,315	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
Jun-17	339	4,326,280	67	2,274,010	52	784,180	84	702,900	136	565,190
Jul-17	235	3,660,030	55	1,502,230	76	1,511,480	50	394,390	54	251,930
Aug-17	278	3,746,550	70	6,752,620	50	910,190	86	796,230	47	297,510
Sep-17	336	3,116,990	54	5,763,500	49	830,890	117	985,170	116	537,430
Oct-17	182	5,073,280	58	3,850,000	33	545,760	38	396,830	53	280,890

\*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 6M-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
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
Jun-17	0	0	0	0	0	0	0	0
Jul-17	0	0	0	0	0	0	0	0
Aug-17	1	500	0	0	0	0	1	500
Sep-17	1	1,500	0	0	0	0	1	1,500
Oct-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
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
Jun-17	0	0	0	0	0	0	0	0
Jul-17	0	0	0	0	0	0	0	0
Aug-17	0	0	0	0	0	0	0	0
Sep-17	0	0	0	0	0	0	0	0
Oct-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]**

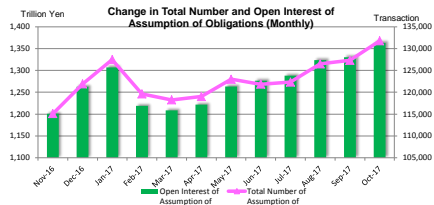
**vs Fixed**

**LIBOR**

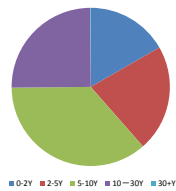
(Transaction, million USD)

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
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
Jun-17	0	0	0	0	0	0	0	0	0	0
Jul-17	0	0	0	0	0	0	0	0	0	0
Aug-17	0	0	0	0	0	0	0	0	0	0
Sep-17	0	0	0	0	0	0	0	0	0	0
Oct-17	0	0	0	0	0	0	0	0	0	0

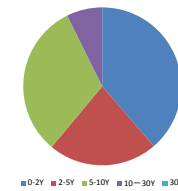
**Total Number and Open Interest of Assumption of Obligations**



Total Number of Assumption of Obligations by tenor (as of Oct-17)



Open Interest of Assumption of Obligations by tenor (as of Oct-17)



**<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
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	183.0	241,099
Dec-16	121,913.5	1,262,568.051	19,164.0	468,567.140	26,763.5	312,182.874	45,961.5	393,587.865	29,850.5	88,043.227	174.0	186,944
Jan-17	127,496.0	1,306,284.283	19,931.0	494,072.586	27,660.0	319,661.934	46,388.5	412,416.846	31,334.5	91,495.025	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
Apr-17	119,006.5	1,221,648.398	19,393.5	470,671.447	25,732.5	281,615.461	43,461.5	378,815.380	30,227.0	90,304.308	192.0	241,921
May-17	122,970.0	1,263,024.244	19,977.0	486,986.587	26,706.0	291,873.672	45,039.0	391,424.481	31,069.0	92,496.058	179.0	243,446
Jun-17	121,849.0	1,276,517.221	20,465.0	508,580.478	26,612.0	288,390.900	44,016.0	389,828.752	30,578.5	89,459.755	177.5	257,335
Jul-17	122,323.5	1,288,119.005	20,706.5	515,427.558	26,749.5	288,156.531	44,206.5	393,799.607	30,478.5	90,499.519	182.5	235,791
Aug-17	126,479.5	1,319,119.360	21,027.5	521,973.626	27,464.5	293,132.313	45,925.5	412,157.361	31,867.0	95,191.799	194.5	254,361
Sep-17	127,308.0	1,330,173.088	21,400.5	522,042.300	27,714.5	295,649.527	46,152.5	417,112.414	31,850.0	95,094.958	190.5	273,889
Oct-17	131,777.0	1,363,072.942	22,027.0	527,317.163	28,754.5	305,053.849	47,845.5	431,017.978	32,968.5	99,448.924	181.5	235,029

**<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
Nov-16	94,550.0	963,940.940	14,528.0	358,113.608	19,043.0	19,043.0	35,821.0	318,514.259	25,979.0	61,524.368	179.0	239,019
Dec-16	100,961.5	1,025,509.484	15,047.0	376,591.818	20,206.0	230,933.946	38,568.0	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	97,574.0	974,558.142	14,599.5	373,568.261	19,735.5	204,772.855	35,854.5	317,494.440	28,195.0	78,033.736	180.0	228,555
Mar-17	95,158.5	953,079.800	14,418.5	357,051.679	18,862.5	201,890.096	35,440.0	318,000.118	26,254.5	75,905.260	183.0	232,648
Apr-17	95,257.5	957,342.356	14,466.5	361,209.185	18,721.0	199,317.736	35,177.0	318,114.457	26,705.0	78,460.657	188.0	240,321
May-17	99,797.0	996,742.498	14,911.0	376,675.636	19,643.0	209,816.433	36,558.0	329,494.968	27,513.0	80,527.094	172.0	226,366
Jun-17	97,034.0	1,001,689.400	15,110.0	390,471.631	19,513.0	207,991.934	36,369.0	326,112.154	26,870.5	76,863.426	172.5	250,255
Jul-17	96,971.5	1,006,781.389	15,198.0	393,748.580	19,526.0	206,333.235	35,390.5	328,835.700	26,677.5	77,629.163	179.5	234,711
Aug-17	100,621.0	1,031,482.472	15,363.0	392,300.362	20,144.0	210,446.841	36,929.5	345,453.436	27,994.0	83,029.652	190.5	250,281
Sep-17	100,689.0	1,033,819.703	15,589.5	389,791.666	20,243.0	215,429.376	36,845.0	348,697.738	27,824.0	81,428.914	186.5	271,809
Oct-17	104,776.0	1,063,957.099	16,023.0	393,636.807	21,208.0	222,490.538	38,480.0	361,876.367	28,899.5	85,725.436	175.5	227,949

**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
Nov-16	1,871.5	37,357,723	476.0	16,765,070	633.5	13,516,035	594.0	6,906,165	166.0	871,454
Dec-16	1,896.5	37,236,862	456.0	16,190,061	624.5	13,397,638	589.0	6,763,715	179.0	886,292
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	216.0	974,739
Mar-17	2,102.5	40,614,787	573.0	19,261,604	633.5	13,322,072	649.0	7,059,410	227.0	971,781
Apr-17	2,163.5	40,893,808	576.0	19,335,100	657.5	13,287,617	681.0	7,245,910	249.0	1,025,181
May-17	2,170.5	40,990,994	580.0	19,169,791	650.5	12,846,983	691.0	7,354,955	249.0	1,017,264
Jun-17	2,208.5	40,957,765	591.0	19,252,126	651.5	12,726,894	719.0	7,321,055	252.0	1,063,690
Jul-17	2,249.5	41,363,630	595.0	19,254,004	651.5	12,767,465	752.0	7,329,975	251.0	1,062,186
Aug-17	2,259.5	41,530,790	599.0	19,641,644	653.5	12,479,438	758.0	8,367,200	249.0	1,042,508
Sep-17	2,280.5	41,091,187	602.5	19,404,379	654.5	12,532,364	768.5	8,005,250	255.0	1,059,294
Oct-17	2,271.5	40,654,018	582.5	19,059,701	666.5	12,569,504	769.5	7,999,870	254.0	1,004,943

**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
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	0.0
Dec-16	890.5	9,026,443	187.0	5,641,740	164.0	1,530,770	235.0	1,090,950	304.5	752,983	0.0	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	0.0
Feb-17	1,008.5	10,143,907	198.0	6,326,400	195.0	1,741,930	264.0	1,201,570	352.5	874,007	0.0	0.0
Mar-17	1,028.5	9,746,917	198.0	5,943,660	197.0	1,696,430	271.0	1,241,270	362.5	905,257	0.0	0.0
Apr-17	1,067.5	9,771,742	202.0	5,882,860	203.0	1,716,390	285.0	1,268,285	376.5	903,547	1.0	520
May-17	1,084.5	9,719,992	203.0	5,764,660	209.0	1,766,670	288.0	1,290,345	384.5	897,417	0.0	0.0
Jun-17	1,098.5	10,019,822	213.0	6,130,480	206.0	1,699,680	291.0	1,297,795	388.5	901,867	0.0	0.0
Jul-17	1,147.5	10,396,072	210.0	6,138,780	228.0	1,957,560	297.0	1,323,305	412.5	976,427	0.0	0.0
Aug-17	1,170.5	11,837,122	225.0	7,621,410	221.0	1,883,510	300.0	1,324,765	423.5	1,004,437	1.0	3,000
Sep-17	1,201.5	10,724,092	222.0	6,422,510	224.0	1,871,980	309.0	1,375,165	446.5	1,054,437	0.0	0.0
Oct-17	1,250.5	10,827,027	222.0	6,474,570	229.0	1,831,220	322.0	1,398,355	477.5	1,122,862	0.0	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
Nov-16	772.0	2,655,711	65.0	61,748	417.0	1,515,384	290.0	1,078,579
Dec-16	820.0	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	252,819	453.0	1,355,514	328.0	1,136,691
Mar-17	956.0	2,675,881	122.0	349,194	499.0	1,288,823	334.0	1,037,864
Apr-17	966.0	2,630,634	123.0	357,753	504.0	1,276,017	329.0	996,864
May-17	984.0	2,638,374	143.0	403,900	507.0	1,233,505	334.0	1,000,969
Jun-17	1,021.0	2,630,247	158.0	433,511	518.0	1,204,112	345.0	992,624
Jul-17	1,039.0	2,643,338	159.0	434,194	527.0	1,205,160	353.0	1,003,983
Aug-17	1,147.0	3,102,709	175.0	539,529	585.0	1,449,203	387.0	1,113,976
Sep-17	1,294.0	3,389,200	211.0	648,705	654.0	1,579,988	429.0	1,160,507
Oct-17	1,371.0	3,490,332	264.0	771,474	713.0	1,661,886	394.0	1,056,972

**Basis Swap**

**LIBOR**

(Transaction, million yen)

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
Nov-16	7,929.5	52,237,327	1,046.0	22,136,580	2,136.0	27,567,290	3,192.0	22,041,434	1,557.5	5,549,893	4.0	2,280
Dec-16	8,123.5	85,032,007	1,093.0	23,708,830	2,208.0	28,139,570	3,259.0	27,620,424	1,560.5	5,562,103	3.0	1,080
Jan-17	8,371.5	87,768,047	1,154.0	25,581,860	2,214.0	27,952,130	3,353.0	28,329,524	1,647.5	5,903,653	3.0	1,080
Feb-17	8,715.5	90,766,097	1,195.0	26,432,660	2,317.0	28,815,770	3,517.0	29,636,374	1,883.5	6,092,213	3.0	1,080
Mar-17	9,046.5	95,150,517	1,272.0	28,652,660	2,390.0	29,525,820	3,612.0	30,519,974	1,768.5	6,450,283	4.0	1,780
Apr-17	9,297.5	99,729,477	1,349.0	31,523,750	2,502.0	30,944,610	3,631.0	30,746,494	1,812.5	6,513,543	3.0	1,080
May-17	9,534.5	101,486,277	1,401.0	31,986,180	2,549.5	31,381,040	3,716.5	31,438,264	1,860.5	6,783,713	7.0	17,080
Jun-17	9,806.5	107,360,907	1,535.0	37,299,630	2,577.5	30,835,510	3,764.5	32,152,744	1,924.5	7,065,943	5.0	7,080
Jul-17	10,046.5	110,261,727	1,613.0	38,979,630	2,614.5	31,361,960	3,836.5	32,714,164	1,979.5	7,204,893	3.0	1,080
Aug-17	10,262.5	112,837,577	1,641.0	39,251,440	2,651.5	32,143,640	3,953.5	34,125,154	2,013.5	7,316,263	3.0	1,080
Sep-17	10,569.5	114,702,707	1,677.0	39,227,690	2,688.5	32,532,350	4,128.5	36,458,974	2,061.5	7,481,623	4.0	2,080
Oct-17	10,721.5	115,183,677	1,683.0	38,086,320	2,756.5	33,396,360	4,168.5	36,047,184	2,107.5	7,646,733	6.0	7,080

\*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	
	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
Nov-16	1,725.0	22,941,710	165.0	10,617,570	561.0	7,810,970	611.0	4,241,250	105.0	442,020
Dec-16	1,761.0	23,022,520	481.0	10,710,740	562.0	7,702,160	612.0	4,167,600	106.0	442,020
Jan-17	1,774.0	22,567,570	478.0	10,228,760	563.0	7,701,490	621.0	4,170,800	112.0	466,520
Feb-17	1,794.0	22,299,430	481.0	10,049,480	571.0	7,544,950	630.0	4,231,080	112.0	466,520
Mar-17	1,891.0	23,178,830	490.0	10,259,120	598.0	7,684,150	663.0	4,447,060	140.0	588,500
Apr-17	1,957.0	23,862,410	509.0	10,468,160	600.0	7,854,220	685.0	4,478,010	163.0	762,020
May-17	1,972.0	23,887,320	524.0	10,807,790	604.0	7,496,010	713.0	4,949,510	163.0	532,520
Jun-17	2,009.0	24,335,930	542.0	11,019,810	601.0	7,705,820	717.0	4,957,140	149.0	653,160
Jul-17	2,043.0	24,819,950	548.0	11,208,670	620.0	7,943,480	726.0	5,014,640	149.0	653,160
Aug-17	2,056.0	24,834,630	544.0	11,120,840	626.0	7,997,840	730.0	5,035,290	149.0	680,660
Sep-17	2,059.0	24,536,430	539.0	10,779,580	616.0	7,710,600	743.0	5,120,590	161.0	726,860
Oct-17	2,085.0	24,913,930	583.0	11,691,290	609.0	7,541,390	744.0	5,066,030	149.0	615,220

\*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	
	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
Nov-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Dec-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Jan-17	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Feb-17	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Mar-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Apr-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
May-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Jun-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Jul-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Aug-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Sep-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Oct-17	0.0	0.0	0.0	0.0	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	
	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
Nov-16	7,294.5	79,696,815	1,729.0	35,548,770	2,537.0	29,034,435	2,360.5	13,145,970	668.0	1,967,640
Dec-16	7,451.5	79,816,415	1,777.0	35,423,700	2,569.0	29,956,825	2,383.5	13,273,030	732.0	2,162,860
Jan-17	7,511.5	79,894,655	1,845.0	36,290,940	2,512.0	28,162,205	2,396.5	13,225,740	758.0	2,205,770
Feb-17	7,610.5	81,003,165	1,925.0	37,921,080	2,478.0	27,473,405	2,417.5	13,515,100	790.0	2,293,580
Mar-17	8,073.5	83,753,425	2,094.0	40,354,890	2,474.0	26,211,525	2,592.5	14,581,010	913.0	2,606,000
Apr-17	8,302.5	87,101,470	2,165.0	41,684,840	2,545.0	27,216,610	2,672.5	15,559,360	920.0	2,638,660
May-17	8,423.5	87,943,180	2,212.0	40,068,630	2,555.0	27,327,030	2,737.5	15,889,470	919.0	2,638,050
Jun-17	8,667.5	89,307,150	2,313.0	43,763,290	2,560.0	26,242,950	2,810.5	16,389,240	994.0	2,911,670
Jul-17	8,822.5	91,636,900	2,380.5	45,453,700	2,582.5	26,587,670	2,850.5	16,621,840	1,009.0	2,973,690
Aug-17	8,932.5	97,627,320	2,477.5	51,268,980	2,593.5	26,729,840	2,865.5	16,741,940	1,027.0	3,068,180
Sep-17	9,204.5	102,174,770	2,556.5	55,557,580	2,624.5	29,992,880	2,926.5	17,286,190	1,097.0	3,338,120
Oct-17	9,294.5	103,828,360	2,666.5	57,387,000	2,571.5	25,541,450	2,965.5	17,566,200	1,091.0	3,333,740

\*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 3M-LIBOR vs 6M-ZTIBOR, 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-ZTIBOR

**LIBOR vs Japanese Yen TIBOR (DTIBOR)**

(Transaction, million yen)

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
Nov-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Dec-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Jan-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Feb-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Mar-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Apr-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
May-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Jun-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Jul-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Aug-17	2.0	6,500	0.0	0.0	0.0	0.0	2.0	6,500
Sep-17	3.0	8,000	0.0	0.0	0.0	0.0	3.0	8,000
Oct-17	0.0	0.0	0.0	0.0	1.0	1,500	0.0	7,000

\*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	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
Nov-16	3.0	210,000	2.0	130,000	1.0	80,000	0.0	0.0
Dec-16	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Jan-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Feb-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Mar-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Apr-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
May-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Jun-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Jul-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Aug-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Sep-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Oct-17	3.0	210,000	3.0	210,000	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**