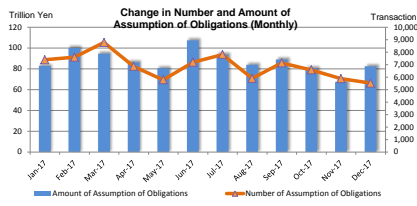


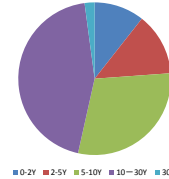
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Dec-17

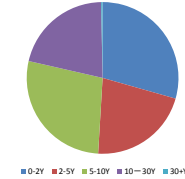
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Dec-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
Jan-17	7,392	82,740,364	674	31,640,571	804	12,764,067	2,226	21,558,781	3,492	16,553,080	196	223,865
Feb-17	7,591	99,927,071	736	46,970,378	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	29,863,770	1,084	18,392,668	2,647	24,533,180	4,189	22,486,903	136	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	292,286
May-17	5,787	80,499,448	694	34,129,178	800	13,994,026	1,724	19,455,957	2,433	12,688,859	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	93,586,852	689	28,731,178	901	18,603,218	2,132	24,491,003	3,836	21,271,610	256	489,843
Aug-17	5,892	83,947,922	632	32,659,695	624	10,145,650	1,720	20,957,328	2,712	19,686,308	204	358,940
Sep-17	7,135	89,889,299	937	35,192,611	849	13,842,500	3,085	22,237,852	3,002	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
Nov-17	5,870	67,405,241	493	17,613,685	614	10,618,029	1,810	22,598,074	2,772	16,195,410	181	380,042
Dec-17	5,509	82,404,900	585	24,230,135	729	17,748,400	1,633	22,769,435	2,446	17,395,104	116	281,825

<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
Jan-17	6,736	74,559,281	625	29,267,870	834	9,976,036	2,031	19,720,179	3,212	15,394,061	154	201,355
Feb-17	6,760	89,790,205	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	75,934,110	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	11,376,383	1,511	16,919,293	3,292	18,639,735	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	92,539,109	733	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	505	22,376,205	468	7,995,244	1,460	17,999,670	2,501	18,306,227	202	355,440
Sep-17	6,144	75,534,140	820	28,123,320	672	11,919,395	1,728	19,628,728	2,764	15,554,687	160	310,010
Oct-17	5,949	70,509,573	616	22,203,289	576	11,386,442	1,616	20,061,502	2,868	16,330,690	273	547,750
Nov-17	5,368	60,489,253	446	15,488,978	517	9,164,924	1,604	19,855,738	2,643	15,615,670	178	364,542
Dec-17	4,972	70,784,009	500	20,284,320	573	13,519,570	1,462	20,403,872	2,322	16,319,421	115	256,825

Euroyen TIBOR (ZTIBOR)

(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-17	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000	0	0
Feb-17	101	1,289,100	10	298,000	21	416,600	37	403,100	33	152,400	0	0
Mar-17	112	4,272,850	10	1,711,000	45	2,061,300	27	343,000	27	157,500	0	0
Apr-17	84	753,200	7	109,800	5	62,500	46	416,500	26	164,400	0	0
May-17	38	350,200	2	73,600	6	80,000	23	181,500	5	56,100	0	0
Jun-17	56	1,191,600	5	145,000	7	157,600	19	569,500	25	319,500	0	0
Jul-17	55	840,500	7	163,000	6	174,000	29	291,500	13	212,000	0	0
Aug-17	32	623,600	6	250,000	2	16,600	16	263,700	8	91,600	0	0
Sep-17	53	683,200	6	289,000	7	56,500	23	284,500	15	73,200	0	0
Oct-17	28	480,683	4	150,000	3	130,000	6	61,040	12	139,643	0	0
Nov-17	17	704,238	6	517,000	1	10,000	6	163,388	4	13,850	0	0
Dec-17	46	820,900	3	205,000	13	270,000	16	238,000	8	107,900	0	0

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
Jan-17	96	625,004	7	385,000	4	12,900	12	95,500	32	71,004	1	1,000
Feb-17	87	1,440,960	16	1,082,260	10	100,940	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	12	18,350	0	0
Jun-17	28	823,750	5	596,700	9	179,000	3	28,000	11	20,050	0	0
Jul-17	66	1,039,250	10	610,900	18	231,630	10	108,460	27	88,060	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	235,000	1	1,400	8	66,500	29	64,100	0	0
Oct-17	71	1,071,935	15	876,800	6	62,500	13	50,450	35	79,685	2	2,500
Nov-17	42	604,410	7	380,560	5	102,000	6	35,000	23	85,350	1	1,500
Dec-17	28	374,030	7	150,000	6	180,000	0	0	15	44,030	0	0

Japanese Yen TIBOR (DTIBOR)

(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-17	18	10,284	3	1,761	6	5,511	9	3,012	0	0	0	0
Feb-17	29	27,008	2	50	10	9,709	17	17,249	0	0	0	0
Mar-17	84	29,328	3	45	31	4,937	50	24,346	0	0	0	0
Apr-17	8	4,017	1	15	2	300	5	3,702	0	0	0	0
May-17	26	5,290	11	2,178	9	1,561	6	1,550	0	0	0	0
Jun-17	36	13,614	0	0	11	2,754	25	10,860	0	0	0	0
Jul-17	20	15,749	1	200	8	2,201	11	13,349	0	0	0	0
Aug-17	93	408,914	8	90,300	54	245,126	31	75,488	0	0	0	0
Sep-17	144	284,919	34	110,921	59	125,185	51	28,714	0	0	0	0
Oct-17	86	134,926	34	71,188	36	46,441	17	17,297	0	0	0	0
Nov-17	49	212,491	3	37	24	106,115	22	106,339	0	0	0	0
Dec-17	62	462,908	4	50,015	35	402,150	23	10,743	0	0	0	0

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-17	313	4,125,300	23	1,272,280	40	1,022,620	93	1,917,820	146	794,980	11	21,500
Feb-17	407	4,786,820	78	904,910	78	1,355,580	145	1,525,340	161	1,002,990	0	0
Mar-17	418	5,613,230	25	1,388,300	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	1,516,900	95	1,153,440	92	685,970	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
Jun-17	329	7,587,530	59	4,042,730	53	1,430,050	80	1,312,720	134	794,310	3	7,720
Jul-17	296	4,884,180	47	2,580,850	59	945,730	71	748,030	123	691,570	5	17,000
Aug-17	268	3,836,480	20	749,790	33	639,090	108	1,667,780	106	779,320	1	500
Sep-17	378	3,616,550	17	610,870	58	889,130	141	1,125,680	150	973,370	12	17,500
Oct-17	215	2,484,000	2	73,360	37	777,810	74	1,157,180	75	464,650	7	11,000
Nov-17	160	1,922,730	8	184,630	7	114,470	80	1,283,510	63	326,320	2	14,000
Dec-17	203	5,125,380	28	1,456,000	35	1,451,590	84	1,502,780	65	710,020	1	5,000

*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-17	35	291,500	0	0	2	163,000	7	51,000	16	50,500
Feb-17	40	313,280	0	0	14	119,000	13	113,280	13	81,000
Mar-17	131	1,852,610	12	423,350	32	609,670	47	620,110	40	199,480
Apr-17	80	1,130,320	3	80,000	17	501,600	24	266,240	36	293,480
May-17	47	655,630	0	0	12	399,850	22	170,800	13	84,980
Jun-17	57	898,540	8	150,850	25	492,640	10	92,500	14	72,500
Jul-17	50	725,920	4	65,000	30	573,020	11	91,400	5	16,500
Aug-17	52	723,490	8	240,000	16	290,000	11	119,000	17	74,490
Sep-17	32	238,000	0	0	3	20,000	16	139,000	13	79,000
Oct-17	44	655,950	9	279,040	15	353,020	37	184,890	3	40,000
Nov-17	18	209,030	2	25,000	10	148,030	6	34,000	1	2,000
Dec-17	31	960,000	6	200,000	15	655,000	3	25,000	7	80,000

*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
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
Nov-17	0	0	0	0	0	0	0	0
Dec-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
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	35	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
Jun-17	359	4,326,280	67	2,274,010	52	784,130	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	253	8,746,550	70	6,752,620	50	910,190	86	796,230	47	287,510
Sep-17	336	8,116,990	54	5,763,500	49	830,890	117	985,170	116	537,430
Oct-17	182	5,073,280	58	3,850,090	39	545,760	38	395,830	53	290,690
Nov-17	194	3,261,490	21	1,017,680	50	972,490	86	1,120,100	37	151,220
Dec-17	163	3,876,220	31	1,884,800	52	1,270,090	55	589,040	25	132,290

*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	
	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-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
Nov-17	0	0	0	0	0	0	0	0
Dec-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
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
Nov-17	0	0	0	0	0	0	0	0
Dec-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]

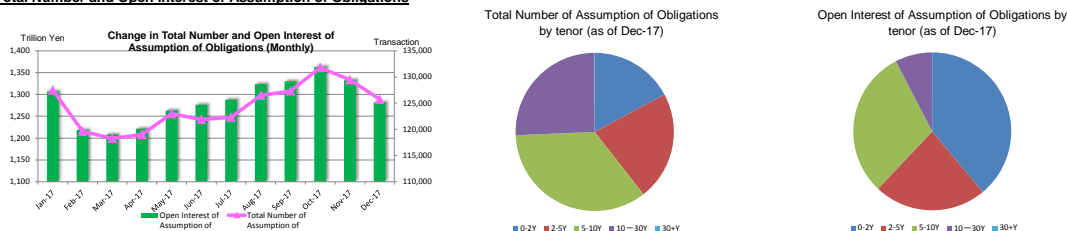
vs Fixed

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
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
Nov-17	0	0	0	0	0	0	0	0	0	0
Dec-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
Jan-17	127,496.0	1,306,844.283	19,931.0	484,072.588	27,660.0	318,661.934	48,388.5	412,416.846	31,334.5	81,495.025	182.0	197,889
Feb-17	119,615.5	1,218,945.583	19,050.5	472,016.193	26,376.0	283,833.772	43,644.0	373,971.990	31,352.0	88,893.795	193.0	229,836
Mar-17	119,259.5	1,208,416.036	19,170.5	462,262.906	26,674.0	281,618.916	43,562.5	377,092.705	29,865.5	87,837.061	187.0	234,428
Apr-17	119,006.5	1,221,648.396	19,393.5	470,671.447	25,732.5	281,615.341	43,461.5	376,815.380	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	1,276,715.221	20,030.0	508,580.976	26,612.0	288,390.960	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	126,479.0	1,323,719.360	21,027.5	521,973.526	27,464.5	293,132.313	45,925.5	412,167.361	31,867.0	96,191.799	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	1,363,072.943	22,027.0	527,317.163	28,754.5	305,475.848	47,845.5	431,017.978	32,968.5	99,449.924	181.5	235,029
Nov-17	129,424.0	1,332,831.107	21,841.0	514,974.544	28,319.5	296,854.308	46,550.5	423,364.132	32,537.5	97,412.548	175.5	225,575
Dec-17	125,719.0	1,282,015.437	21,588.5	499,506.719	28,014.5	295,871.917	43,840.0	388,913.563	32,101.5	87,488.980	174.5	234,257

<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
Jan-17	106,169.0	1,069,058.068	15,653.0	389,134.649	21,131.5	241,406.209	40,843.0	357,499.253	28,291.5	61,199.547	179.0	186,809
Feb-17	97,574.5	974,258.142	14,599.5	373,568.361	18,735.5	204,772.850	35,854.5	317,484.440	28,195.0	78,203.736	190.0	228,755
Mar-17	95,158.5	963,079.800	14,418.5	375,051.679	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	957,342.366	14,466.5	367,209.185	18,721.0	195,317.796	35,177.0	316,114.457	26,705.0	78,460.657	188.0	240,321
May-17	98,797.0	996,742.498	14,911.0	376,675.636	19,643.0	209,818.433	36,558.0	329,494.968	27,513.0	80,627.094	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	35,368.0	326,112.154	26,870.5	76,863.425	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	328,635.700	26,677.5	77,629.163	179.5	234,711
Aug-17	100,621.0	1,031,482.472	15,363.0	392,300.962	20,144.0	210,446.841	36,929.5	345,453.436	27,994.0	83,029.552	190.5	250,281
Sep-17	100,688.0	1,033,619.703	15,589.5	389,791.866	20,243.0	213,429.375	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	361,676.367	28,889.5	85,725.436	175.5	227,949
Nov-17	102,231.5	1,032,190.389	15,825.0	381,130.082	20,695.5	213,843.886	37,143.0	353,463.254	28,392.5	83,540.863	172.5	224,485
Dec-17	98,200.5	978,313.735	15,441.0	366,467.785	20,289.0	210,433.619	34,368.5	317,785.914	27,930.5	83,393.239	171.5	233,177

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
Jan-17	1,842.5	36,781,709	521.0	16,650,226	609.5	12,351,921	618.0	6,968,315	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	653.5	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	40,390,994	580.0	19,165,901	650.5	12,846,963	691.0	7,354,955	249.0	1,017,264
Jun-17	2,208.5	40,957,765	591.0	19,252,126	646.5	12,720,894	719.0	7,921,055	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	8,279,975	251.0	1,062,284
Aug-17	2,259.5	41,530,790	599.0	19,641,644	650.5	12,476,438	759.0	8,367,200	249.0	1,042,598
Sep-17	2,280.5	41,001,187	602.5	19,404,379	654.5	12,532,354	768.5	8,005,250	250.5	1,069,196
Oct-17	2,271.5	40,654,019	582.5	19,059,701	666.5	12,589,504	768.5	7,999,870	254.0	1,004,943
Nov-17	2,261.5	40,359,486	576.5	19,109,745	672.5	12,320,078	757.5	7,923,583	255.0	1,005,980
Dec-17	2,287.5	38,920,591	586.5	17,453,337	683.5	12,421,587	764.5	8,028,260	254.0	1,017,466

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
Jan-17	938.5	9,329,447	193.0	5,833,140	174.0	1,560,590	241.0	1,127,730	330.5	807,987	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
Mar-17	1,028.5	9,746,817	198.0	5,943,860	197.0	1,696,430	271.0	1,241,270	362.5	865,257	0.0	0
Apr-17	1,067.5	9,771,742	202.0	5,882,860	203.0	1,716,530	285.0	1,268,285	376.5	903,547	1.0	520
May-17	1,084.5	9,719,922	203.0	5,764,660	209.0	1,766,670	288.0	1,290,345	394.5	897,417	0.0	0
Jun-17	1,098.5	10,019,822	213.0	6,130,480	206.0	1,689,690	291.0	1,297,795	388.5	901,867	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
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	10,724,992	222.0	6,422,610	224.0	1,871,980	309.0	1,375,165	446.5	1,054,437	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	1,122,882	0.0	0
Nov-17	1,276.0	10,751,837	226.0	6,371,530	226.0	1,783,220	325.5	1,398,355	496.5	1,198,732	0.0	0
Dec-17	1,290.0	10,818,587	227.0	6,333,250	228.0	1,856,220	330.5	1,417,155	504.5	1,211,862	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
Jan-17	842.0	2,689,394	82.0	68,210	450.0	1,527,299	310.0	1,093,884
Feb-17	876.0	2,745,024	97.0	252,819	453.0	1,358,514	328.0	1,136,691
Mar-17	955.0	2,675,981	122.0	349,194	499.0	1,288,853	334.0	1,037,864
Apr-17	956.0	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	433,911	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
Nov-17	1,390.0	3,495,228	277.0	913,087	726.0	1,597,164	387.0	984,977
Dec-17	1,423.0	3,465,657	285.0	967,107	735.0	1,559,241	403.0	939,310

Basis Swap

LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y		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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	8,371.5	57,768,047	1,154.0	25,581,660	2,214.0	27,952,130	3,353.0	28,329,424	1,847.5	5,933,853	3.0	1,080
Feb-17	8,715.5	90,766,097	1,195.0	26,432,660	2,317.0	28,613,770	3,517.0	29,636,374	1,683.5	6,082,213	3.0	1,080
Mar-17	9,046.5	95,150,517	1,272.0	28,652,660	2,390.0	29,526,820	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	31,866,180	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	107,380,907	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	110,351,727	1,613.0	38,079,630	2,614.5	31,361,980	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	39,227,680	2,698.5	32,532,360	4,128.5	35,458,974	2,061.5	7,481,623	4.0	2,080
Oct-17	10,721.5	115,183,677	1,683.0	39,086,320	2,756.5	33,396,360	4,168.5	36,047,184	2,107.5	7,646,733	6.0	7,080
Nov-17	10,781.5	115,386,497	1,693.5	37,732,650	2,738.5	33,256,210	4,216.0	36,715,434	2,129.5	7,663,023	3.0	1,080
Dec-17	10,939.5	119,102,267	1,756.0	38,591,060	2,762.0	34,628,110	4,256.0	37,931,814	2,162.5	7,950,203	3.0	1,080

*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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	1,774.0	22,587,570	476.0	10,228,760	593.0	7,701,490	621.0	4,170,800	112.0	466,520
Feb-17	1,794.0	22,289,430	481.0	10,049,480	571.0	7,544,350	630.0	4,231,080	112.0	464,520
Mar-17	1,891.0	23,178,930	490.0	10,259,120	598.0	7,684,150	663.0	4,647,060	140.0	588,500
Apr-17	1,957.0	23,982,410	509.0	10,468,160	604.0	7,859,290	685.0	4,876,010	140.0	602,020
May-17	1,972.0	23,887,830	524.0	10,807,790	592.0	7,498,010	713.0	4,949,510	143.0	632,520
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	24,819,360	548.0	11,208,070	613.0	7,942,480	726.0	5,014,640	153.0	670,100
Aug-17	2,056.0	24,834,630	544.0	11,120,840	626.0	7,997,840	730.0	5,035,290	156.0	660,660
Sep-17	2,059.0	24,336,430	539.0	10,779,580	616.0	7,710,600	743.0	5,120,590	161.0	725,860
Oct-17	2,085.0	24,913,930	583.0	11,691,290	609.0	7,541,390	744.0	5,066,030	148.0	615,220
Nov-17	2,077.5	24,774,530	575.5	11,558,860	623.0	7,635,930	731.0	4,971,520	146.0	608,220
Dec-17	2,090.5	24,939,530	606.5	11,686,860	608.0	7,645,930	732.0	5,016,520	144.0	590,220

*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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Feb-17	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Mar-17	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
May-17	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
Jul-17	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
Sep-17	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
Nov-17	0.0	0	0.0	0	0.0	0	0.0	0
Dec-17	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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	7,511.5	79,884,655	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	13,315,100	790.0	2,293,580
Mar-17	8,073.5	83,735,425	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	41,684,640	2,545.0	27,218,610	2,672.5	15,559,360	920.0	2,638,860
May-17	8,423.5	87,943,180	2,212.0	42,088,630	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	2,550.0	26,242,990	2,810.5	16,389,240	994.0	2,911,670
Jul-17	8,822.5	91,636,900	2,390.0	45,463,190	2,692.0	26,587,670	2,855.5	16,821,840	1,009.0	2,973,690
Aug-17	8,953.5	97,827,360	2,477.5	51,288,300	2,583.5	26,729,840	2,865.5	16,741,040	1,027.0	3,068,180
Sep-17	9,204.5	102,174,770	2,556.5	55,557,580	2,624.5	25,992,880	2,926.5	17,286,190	1,097.0	3,338,120
Oct-17	9,294.5	103,828,160	2,656.5	57,387,070	2,571.5	25,541,490	2,965.5	17,566,290	1,091.0	3,333,710
Nov-17	9,399.0	105,646,650	2,664.5	57,928,390	2,633.0	26,416,320	2,987.5	17,906,010	1,114.0	3,395,930
Dec-17	9,479.0	106,325,470	2,684.5	57,797,320	2,708.0	27,326,710	2,982.5	17,787,590	1,104.0	3,324,850

*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-DTIBOR, 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	
	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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Feb-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Mar-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Apr-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
May-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jun-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jul-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Aug-17	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Sep-17	3.0	8,000	0.0	0	0.0	0	3.0	8,000
Oct-17	4.0	8,500	0.0	0	1.0	1,500	3.0	7,000
Nov-17	4.0	8,500	0.0	0	1.0	1,500	3.0	7,000
Dec-17	0.0	0	0.0	0	1.0	1,500	3.0	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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Feb-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Mar-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Apr-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
May-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Jun-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Jul-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Aug-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Sep-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Oct-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Nov-17	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Dec-17	3.0	210,000	3.0	210,000	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	
	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 Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations	Total Number of Assumption of Assumption of Obligations	Open Interest of Assumption of Assumption of Obligations
Jan-17	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
Feb-17	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
Mar-17	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
Apr-17	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
Jun-17	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
Aug-17	0.0	0	0.0	0	0.0	0	0.0			