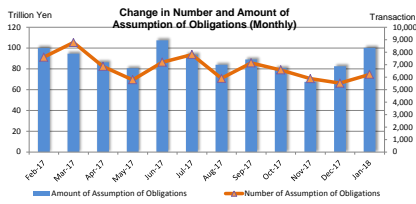


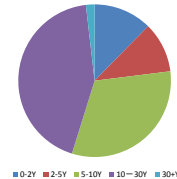
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jan-18

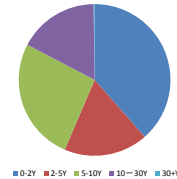
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Jan-18)



Amount of Assumption of Obligations by tenor (Jan-18)



<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 |
| 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                                 | 29,863,770                          | 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                                 | 29,867,440                          | 641                                 | 15,133,978                          | 1,827                               | 20,689,050                          | 3,535                               | 20,151,325                          | 189                                 | 292,286                             |
| May-17     | 5,787                               | 80,409,448                          | 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                               | 93,586,852                          | 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                               | 83,847,922                          | 632                                 | 32,699,695                          | 624                                 | 10,145,650                          | 1,720                               | 20,957,328                          | 2,712                               | 19,686,308                          | 204                                 | 358,940                             |
| Sep-17     | 7,136                               | 88,889,299                          | 937                                 | 35,192,611                          | 849                                 | 13,842,500                          | 2,085                               | 22,237,892                          | 3,062                               | 17,288,787                          | 172                                 | 327,510                             |
| Oct-17     | 6,576                               | 80,612,346                          | 738                                 | 27,603,678                          | 706                                 | 13,291,973                          | 1,803                               | 21,929,188                          | 3,047                               | 17,536,257                          | 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                                 | 261,825                             |
| Jan-18     | 6,223                               | 100,107,826                         | 769                                 | 38,560,540                          | 664                                 | 17,940,660                          | 1,978                               | 26,254,204                          | 2,698                               | 17,149,653                          | 114                                 | 202,768                             |

<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 |
| Feb-17     | 6,760                               | 99,790,205                          | 667                                 | 42,791,208                          | 803                                 | 10,444,152                          | 1,866                               | 19,619,447                          | 3,306                               | 18,530,393                          | 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                                 | 11,376,363                          | 1,511                               | 16,918,293                          | 3,292                               | 18,638,735                          | 183                                 | 282,766                             |
| May-17     | 5,063                               | 71,809,796                          | 623                                 | 31,743,940                          | 668                                 | 11,624,435                          | 1,416                               | 16,633,567                          | 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                          | 506                                 | 22,376,205                          | 468                                 | 7,995,244                           | 1,480                               | 17,999,870                          | 2,501                               | 18,306,227                          | 202                                 | 355,440                             |
| Sep-17     | 6,144                               | 75,534,140                          | 820                                 | 29,123,500                          | 672                                 | 11,919,395                          | 1,728                               | 19,626,728                          | 2,764                               | 15,554,887                          | 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                             |
| Nov-17     | 5,388                               | 60,489,853                          | 446                                 | 15,488,878                          | 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                                 | 20,284,220                          | 573                                 | 13,515,570                          | 1,462                               | 20,403,872                          | 2,322                               | 16,919,421                          | 115                                 | 256,825                             |
| Jan-18     | 5,758                               | 90,453,764                          | 709                                 | 35,283,730                          | 570                                 | 15,349,900                          | 1,849                               | 24,027,764                          | 2,516                               | 15,589,602                          | 114                                 | 202,768                             |

European 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 |
| Feb-17     | 101                                 | 1,289,100                           | 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                             |
| Apr-17     | 7                                   | 753,200                             | 4                                   | 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     | 60                                  | 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                             | 4                                   | 289,000                             | 7                                   | 55,500                              | 23                                  | 264,500                             | 15                                  | 73,200                              |
| Oct-17     | 28                                  | 480,683                             | 4                                   | 150,000                             | 3                                   | 130,000                             | 9                                   | 61,040                              | 12                                  | 139,643                             |
| Nov-17     | 17                                  | 704,238                             | 1                                   | 517,000                             | 1                                   | 10,000                              | 6                                   | 163,388                             | 4                                   | 13,850                              |
| Dec-17     | 46                                  | 820,900                             | 9                                   | 205,000                             | 13                                  | 270,000                             | 16                                  | 238,000                             | 8                                   | 107,900                             |
| Jan-18     | 23                                  | 593,700                             | 1                                   | 50,000                              | 4                                   | 67,000                              | 6                                   | 124,000                             | 12                                  | 352,700                             |

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 |
| 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                                   |
| Apr-17     | 51                                  | 316,825                             | 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                                   | 586,700                             | 9                                   | 178,000                             | 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                                   | 66,600                              | 29                                  | 64,100                              | 0                                   | 0                                   |
| Oct-17     | 71                                  | 1,071,935                           | 15                                  | 876,800                             | 6                                   | 62,500                              | 13                                  | 50,450                              | 36                                  | 79,885                              | 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                                   |
| Jan-18     | 25                                  | 1,733,091                           | 15                                  | 1,690,000                           | 0                                   | 0                                   | 1                                   | 2,000                               | 10                                  | 41,091                              | 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 |
| Feb-17     | 29                                  | 27,008                              | 2                                   | 50                                  | 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                                 | 8                                   | 2,201                               | 11                                  | 13,349                              |
| Aug-17     | 93                                  | 408,914                             | 8                                   | 90,300                              | 54                                  | 243,126                             | 31                                  | 75,488                              |
| Sep-17     | 144                                 | 284,819                             | 34                                  | 110,921                             | 59                                  | 125,185                             | 51                                  | 28,714                              |
| Oct-17     | 86                                  | 134,326                             | 34                                  | 71,188                              | 36                                  | 45,441                              | 16                                  | 17,297                              |
| Nov-17     | 49                                  | 212,491                             | 3                                   | 37                                  | 24                                  | 106,115                             | 22                                  | 106,339                             |
| Dec-17     | 62                                  | 462,908                             | 4                                   | 50,015                              | 35                                  | 402,150                             | 23                                  | 10,743                              |
| Jan-18     | 27                                  | 256,841                             | 16                                  | 250,130                             | 7                                   | 3,200                               | 4                                   | 3,511                               |

**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 |
| Feb-17     | 407                                 | 4,786,820                           | 23                                  | 904,910                             | 78                                  | 1,353,680                           | 145                                 | 1,525,340                           | 181                                 | 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                                  | 665,970                             | 3                                   | 7,000                               |
| May-17     | 353                                 | 4,218,710                           | 33                                  | 1,230,230                           | 42                                  | 674,370                             | 154                                 | 1,628,680                           | 119                                 | 687,430                             | 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                           | 50                                  | 846,730                             | 71                                  | 748,030                             | 123                                 | 691,570                             | 5                                   | 17,000                              |
| Aug-17     | 268                                 | 3,836,480                           | 20                                  | 749,790                             | 33                                  | 639,080                             | 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                             | 94                                  | 1,157,180                           | 75                                  | 464,650                             | 7                                   | 11,000                              |
| Nov-17     | 160                                 | 1,922,730                           | 8                                   | 164,430                             | 8                                   | 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                           | 74                                  | 1,502,760                           | 65                                  | 710,020                             | 1                                   | 5,000                               |
| Jan-18     | 260                                 | 4,440,030                           | 6                                   | 350,000                             | 55                                  | 1,840,010                           | 70                                  | 1,349,500                           | 129                                 | 900,620                             | 0                                   | 0                                   |

\*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 |
| Feb-17     | 40                                  | 313,280                             | 0                                   | 0                                   | 44                                  | 113,000                             | 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                                  | 500,800                             | 24                                  | 266,240                             | 36                                  | 283,480                             |
| May-17     | 47                                  | 655,630                             | 0                                   | 0                                   | 12                                  | 389,850                             | 22                                  | 170,800                             | 13                                  | 84,980                              |
| 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                                  | 723,490                             | 6                                   | 240,000                             | 16                                  | 290,000                             | 11                                  | 119,000                             | 17                                  | 74,480                              |
| Sep-17     | 32                                  | 238,000                             | 0                                   | 0                                   | 3                                   | 20,000                              | 16                                  | 139,000                             | 13                                  | 79,000                              |
| Oct-17     | 44                                  | 856,950                             | 9                                   | 279,040                             | 15                                  | 353,020                             | 17                                  | 184,890                             | 3                                   | 40,000                              |
| Nov-17     | 19                                  | 209,000                             | 2                                   | 25,000                              | 10                                  | 148,030                             | 6                                   | 34,000                              | 1                                   | 2,000                               |
| Dec-17     | 31                                  | 980,000                             | 6                                   | 200,000                             | 15                                  | 655,000                             | 3                                   | 25,000                              | 7                                   | 80,000                              |
| Jan-18     | 13                                  | 149,300                             | 0                                   | 0                                   | 1                                   | 10,000                              | 3                                   | 37,000                              | 9                                   | 102,300                             |

\*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 |
| 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                                   |
| Jan-18     | 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 |
| Feb-17     | 168                                 | 2,288,460                           | 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                                 | 5,698,960                           | 49                                  | 1,943,940                           | 64                                  | 1,830,310                           | 139                                 | 1,972,260                           | 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                                 | 3,680,030                           | 55                                  | 1,502,230                           | 75                                  | 1,511,480                           | 50                                  | 394,380                             | 54                                  | 251,330                             |
| 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                                  | 3,850,000                           | 33                                  | 545,760                             | 38                                  | 396,830                             | 53                                  | 280,690                             |
| Nov-17     | 104                                 | 3,281,490                           | 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                             |
| Jan-18     | 109                                 | 2,379,890                           | 22                                  | 936,680                             | 27                                  | 670,550                             | 44                                  | 709,430                             | 16                                  | 63,230                              |

\*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 |
| 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                                   |
| Jan-18     | 1                                   | 1,000                               | 0                                   | 0                                   | 0                                   | 0                                   | 1                                   | 1,000                               |

\*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 | 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 |
| 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                                   |
| Jan-18     | 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]**

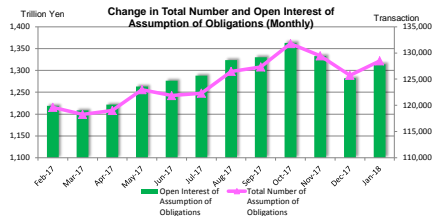
**vs Fixed**

**LIBOR**

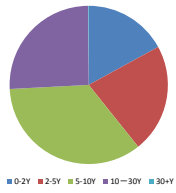
(Transaction, million USD)

| 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 |
| 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                                   |
| Jan-18     | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   |

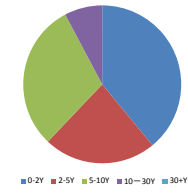
**Total Number and Open Interest of Assumption of Obligations**



Total Number of Assumption of Obligations by tenor (as of Jan-18)



Open Interest of Assumption of Obligations by tenor (as of Jan-18)



**<Summary>**

(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 |
| Feb-17     | 119,615.5                                 | 1,218,945,583                              | 10,050.5                                  | 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                                | 26,674.0                                  | 281,618,916                                | 43,562.5                                  | 377,092,705                                | 29,665.5                                  | 87,387,081                                 | 187.0                                     | 234,428                                    |
| Apr-17     | 119,006.5                                 | 1,221,646,296                              | 19,353.0                                  | 470,671,447                                | 25,732.5                                  | 281,615,341                                | 43,461.5                                  | 376,815,360                                | 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     | 122,523.5                                 | 1,288,119,005                              | 20,068.5                                  | 515,427,636                                | 26,749.5                                  | 288,156,891                                | 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                                 | 1,363,072,942                              | 22,027.0                                  | 527,317,163                                | 28,754.5                                  | 305,053,849                                | 47,845.5                                  | 431,017,978                                | 32,988.5                                  | 99,448,924                                 | 181.5                                     | 235,029                                    |
| Nov-17     | 129,700.5                                 | 1,332,831,107                              | 21,841.0                                  | 518,974,544                                | 28,319.5                                  | 296,856,398                                | 46,550.5                                  | 423,364,132                                | 32,537.5                                  | 87,412,548                                 | 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                                    |
| Jan-18     | 128,486.5                                 | 1,313,991,763                              | 21,890.0                                  | 512,735,724                                | 28,558.0                                  | 302,989,473                                | 44,855.0                                  | 396,288,893                                | 33,001.0                                  | 101,722,363                                | 182.5                                     | 255,310                                    |

**<Breakdown>**

**[JPY] vs Fixed**

**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 |
| Feb-17     | 97,574.5                                  | 914,295,142                                | 14,599.5                                  | 378,568,261                                | 18,745.5                                  | 187,722,850                                | 35,854.5                                  | 317,494,440                                | 28,195.0                                  | 68,003,736                                 | 190.0                                     | 228,755                                    |
| Mar-17     | 95,158.5                                  | 953,079,890                                | 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                                  | 199,317,796                                | 35,177.0                                  | 318,114,457                                | 26,705.0                                  | 78,460,657                                 | 188.0                                     | 240,321                                    |
| May-17     | 98,797.5                                  | 996,742,498                                | 14,931.0                                  | 370,671,036                                | 19,643.0                                  | 209,816,433                                | 36,559.0                                  | 329,494,968                                | 27,513.0                                  | 80,527,094                                 | 172.0                                     | 225,366                                    |
| 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                                     | 260,255                                    |
| 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                                  | 83,029,592                                 | 190.5                                     | 250,281                                    |
| Sep-17     | 100,588.0                                 | 1,033,619,703                              | 15,589.5                                  | 389,791,666                                | 20,243.0                                  | 213,426,976                                | 36,845.0                                  | 348,697,738                                | 27,824.0                                  | 81,428,914                                 | 186.5                                     | 271,899                                    |
| Oct-17     | 104,776.0                                 | 1,063,957,099                              | 16,023.0                                  | 393,638,807                                | 21,208.0                                  | 222,490,538                                | 38,480.0                                  | 361,876,367                                | 28,889.5                                  | 85,725,436                                 | 175.5                                     | 227,949                                    |
| Nov-17     | 102,231.5                                 | 1,032,199,380                              | 15,825.0                                  | 381,130,062                                | 20,698.5                                  | 213,843,896                                | 37,143.0                                  | 353,460,254                                | 28,392.5                                  | 83,540,663                                 | 172.5                                     | 224,495                                    |
| Dec-17     | 98,200.5                                  | 978,913,735                                | 15,441.0                                  | 366,467,795                                | 20,290.0                                  | 210,438,619                                | 34,969.5                                  | 317,785,914                                | 27,930.5                                  | 83,393,239                                 | 171.5                                     | 233,177                                    |
| Jan-18     | 101,896.5                                 | 1,025,635,343                              | 15,856.0                                  | 383,422,942                                | 21,187.0                                  | 223,397,751                                | 35,903.0                                  | 330,883,426                                | 28,871.0                                  | 87,676,994                                 | 179.5                                     | 254,230                                    |

**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 |
| Feb-17     | 2,026.5                                   | 37,487,715                                 | 590.0                                     | 17,230,269                                 | 626.5                                     | 12,331,952                                 | 632.0                                     | 6,960,735                                  | 215.0                                     | 974,739                                    |
| Mar-17     | 2,102.5                                   | 40,614,767                                 | 573.0                                     | 19,251,004                                 | 653.5                                     | 13,320,072                                 | 649.0                                     | 7,059,949                                  | 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                                     | 12,848,983                                 | 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                                     | 1,083,690                                  |
| Jul-17     | 2,249.5                                   | 41,385,630                                 | 595.0                                     | 19,254,004                                 | 651.5                                     | 12,767,465                                 | 752.0                                     | 8,279,975                                  | 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                                   | 41,001,187                                 | 602.5                                     | 19,404,979                                 | 654.5                                     | 12,532,354                                 | 769.5                                     | 8,005,250                                  | 255.0                                     | 1,059,204                                  |
| 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                                   | 40,358,486                                 | 576.5                                     | 19,109,745                                 | 672.5                                     | 12,320,078                                 | 757.5                                     | 7,923,583                                  | 255.0                                     | 1,005,080                                  |
| Dec-17     | 2,287.5                                   | 38,920,591                                 | 585.5                                     | 17,453,337                                 | 683.5                                     | 12,421,587                                 | 764.5                                     | 8,028,260                                  | 254.0                                     | 1,017,406                                  |
| Jan-18     | 2,292.5                                   | 38,121,428                                 | 572.5                                     | 19,291,160                                 | 685.5                                     | 12,548,887                                 | 767.5                                     | 8,127,818                                  | 257.0                                     | 1,153,553                                  |

**OIS**

(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 |
| 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                                     | 855,257                                    | 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                                   | 9,719,092                                  | 203.0                                     | 5,764,660                                  | 209.0                                     | 1,766,670                                  | 288.0                                     | 1,290,345                                  | 384.5                                     | 897,417                                    | 0.0                                       | 0  |
| Jun-17     | 1,098.5                                   | 10,019,822                                 | 213.0                                     | 6,130,480                                  | 206.0                                     | 1,689,680                                  | 281.0                                     | 1,297,795                                  | 388.5                                     | 901,667                                    | 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                                   | 10,724,092                                 | 222.0                                     | 6,422,510                                  | 224.0                                     | 1,871,980                                  | 309.0                                     | 1,375,165                                  | 446.5                                     | 1,054,437                                  | 0.0                                       | 0  |
| Oct-17     | 1,260.5                                   | 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                                  | 498.5                                     | 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                                     | 1,211,962                                  | 0.0                                       | 0  |
| Jan-18     | 1,302.0                                   | 11,425,598                                 | 233.0                                     | 6,973,650                                  | 227.0                                     | 1,769,620                                  | 329.5                                     | 1,410,155                                  | 513.5                                     | 1,251,953                                  | 0.0                                       | 0  |

**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 |
| Feb-17     | 878.0                                     | 2,745,024                                  | 97.0                                      | 252,819                                    | 453.0                                     | 1,356,514                                  | 328.0                                     | 1,136,691                                  |
| Mar-17     | 855.0                                     | 2,675,881                                  | 122.0                                     | 348,194                                    | 499.0                                     | 1,286,823                                  | 334.0                                     | 1,037,864                                  |
| Apr-17     | 856.0                                     | 2,630,636                                  | 123.0                                     | 357,753                                    | 504.0                                     | 1,276,017                                  | 329.0                                     | 986,864                                    |
| May-17     | 884.0                                     | 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     | 1,038.0                                   | 2,643,338                                  | 159.0                                     | 434,194                                    | 527.0                                     | 1,205,160                                  | 350.0                                     | 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                                    |
| Jan-18     | 1,435.0                                   | 3,543,017                                  | 309.0                                     | 1,153,385                                  | 732.0                                     | 1,408,227                                  | 394.0                                     | 981,405                                    |

**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 |
| Feb-17     | 8,715.5                                   | 50,766,097                                 | 1,156.0                                   | 26,432,660                                 | 2,317.0                                   | 29,813,270                                 | 2,517.0                                   | 29,536,374                                 | 1,683.5                                   | 6,092,213                                  | 3.0                                       | 1,080                                      |
| Mar-17     | 9,046.5                                   | 95,150,517                                 | 1,272.0                                   | 28,652,660                                 | 2,300.0                                   | 29,525,820                                 | 3,612.0                                   | 30,519,974                                 | 1,812.5                                   | 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                                   | 31,966,180                                 | 2,549.5                                   | 31,381,040                                 | 3,716.5                                   | 31,436,264                                 | 1,860.5                                   | 6,783,713                                  | 7.0                                       | 17,080                                     |
| Jun-17     | 9,806.5                                   | 107,360,907                                | 1,536.0                                   | 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                                   | 32,142,640                                 | 3,953.5                                   | 34,125,154                                 | 2,013.5                                   | 7,516,263                                  | 3.0                                       | 1,080                                      |
| Sep-17     | 10,569.5                                  | 114,702,707                                | 1,677.0                                   | 39,227,680                                 | 2,698.5                                   | 32,532,350                                 | 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                                   | 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                                      |
| Nov-17     | 10,781.5                                  | 115,386,497                                | 1,693.5                                   | 37,752,850                                 | 2,739.5                                   | 33,256,210                                 | 4,216.0                                   | 36,712,434                                 | 2,129.5                                   | 7,663,923                                  | 3.0                                       | 1,080                                      |
| Dec-17     | 10,939.5                                  | 119,102,287                                | 1,756.0                                   | 38,501,060                                 | 2,762.0                                   | 34,626,110                                 | 4,256.0                                   | 37,931,814                                 | 2,152.5                                   | 7,950,003                                  | 3.0                                       | 1,080                                      |
| Jan-18     | 10,525.0                                  | 113,435,233                                | 1,740.0                                   | 38,693,783                                 | 2,671.0                                   | 32,982,076                                 | 3,978.5                                   | 33,964,172                                 | 2,132.5                                   | 7,794,122                                  | 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 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 |
| Feb-17     | 1,794.0                                   | 22,289,430                                 | 481.0                                     | 10,689,480                                 | 571.0                                     | 7,544,350                                  | 630.0                                     | 4,231,080                                  | 112.0                                     | 464,520                                    |
| Mar-17     | 1,891.0                                   | 23,178,830                                 | 490.0                                     | 10,259,120                                 | 598.0                                     | 7,684,150                                  | 663.0                                     | 4,647,060                                  | 140.0                                     | 588,500                                    |
| Apr-17     | 1,957.0                                   | 23,962,410                                 | 509.0                                     | 10,468,160                                 | 600.0                                     | 7,854,220                                  | 685.0                                     | 4,878,010                                  | 163.0                                     | 762,020                                    |
| May-17     | 1,972.0                                   | 23,887,530                                 | 524.0                                     | 10,807,760                                 | 600.0                                     | 7,498,010                                  | 713.0                                     | 4,949,510                                  | 143.0                                     | 652,520                                    |
| Jun-17     | 2,008.0                                   | 24,335,930                                 | 542.0                                     | 11,019,810                                 | 601.0                                     | 7,705,820                                  | 717.0                                     | 4,957,140                                  | 149.0                                     | 663,160                                    |
| 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     | 2,058.0                                   | 24,634,630                                 | 544.0                                     | 11,126,840                                 | 620.0                                     | 7,997,840                                  | 730.0                                     | 5,035,290                                  | 155.0                                     | 630,660                                    |
| Sep-17     | 2,059.0                                   | 24,336,430                                 | 539.0                                     | 10,779,580                                 | 616.0                                     | 7,710,620                                  | 743.0                                     | 5,120,590                                  | 161.0                                     | 700,660                                    |
| 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                                    |
| Nov-17     | 2,077.5                                   | 24,774,530                                 | 576.5                                     | 11,558,860                                 | 623.0                                     | 7,635,930                                  | 731.0                                     | 4,971,520                                  | 148.0                                     | 608,220                                    |
| Dec-17     | 2,090.5                                   | 24,939,530                                 | 606.5                                     | 11,686,860                                 | 608.0                                     | 7,646,930                                  | 732.0                                     | 5,016,520                                  | 144.0                                     | 690,220                                    |
| Jan-18     | 2,062.5                                   | 23,966,362                                 | 604.0                                     | 11,319,384                                 | 589.5                                     | 7,118,347                                  | 721.0                                     | 4,929,411                                  | 148.0                                     | 599,220                                    |

\*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 |
| 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  |
| Jan-18     | 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 |
| 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                                   | 83,753,425                                 | 2,094.0                                   | 40,354,890                                 | 2,474.0                                   | 26,211,525                                 | 2,592.5                                   | 14,581,010                                 | 813.0                                     | 2,606,000                                  |
| Apr-17     | 8,302.5                                   | 87,101,470                                 | 2,165.0                                   | 41,684,640                                 | 2,545.0                                   | 27,216,610                                 | 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                                   | 26,242,950                                 | 2,810.5                                   | 16,389,240                                 | 994.0                                     | 2,911,670                                  |
| Jul-17     | 8,822.5                                   | 91,636,900                                 | 2,393.5                                   | 45,453,700                                 | 2,562.5                                   | 26,587,670                                 | 2,850.5                                   | 16,621,840                                 | 1,009.0                                   | 2,973,690                                  |
| Aug-17     | 8,953.5                                   | 93,827,360                                 | 2,477.5                                   | 47,288,900                                 | 2,563.0                                   | 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                                   | 103,828,360                                | 2,666.5                                   | 57,387,000                                 | 2,571.5                                   | 25,541,450                                 | 2,965.5                                   | 17,566,200                                 | 1,091.0                                   | 3,333,710                                  |
| Nov-17     | 9,390.5                                   | 105,646,630                                | 2,684.5                                   | 57,628,960                                 | 2,636.0                                   | 26,416,320                                 | 2,987.5                                   | 17,906,010                                 | 1,114.0                                   | 3,395,930                                  |
| Dec-17     | 9,479.0                                   | 106,235,470                                | 2,684.5                                   | 57,797,320                                 | 2,708.0                                   | 27,325,710                                 | 2,982.5                                   | 17,787,590                                 | 1,104.0                                   | 3,324,850                                  |
| Jan-18     | 8,874.0                                   | 97,625,292                                 | 2,572.5                                   | 54,671,420                                 | 2,465.0                                   | 23,742,865                                 | 2,758.5                                   | 15,984,507                                 | 1,072.0                                   | 3,226,501                                  |

\*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-DTIBOR, 1M-LIBOR vs 6M-DTIBOR, 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                                     |  |
|------------|---|--|---|--|---|--|---|--|
|            | 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 |
| 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     | 2.0                                       | 6,500                                      | 0.0                                       | 0  | 0.0                                       | 0  | 2.0                                       | 6,500                                      |
| 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     | 4.0                                       | 8,500                                      | 0.0                                       | 0  | 1.0                                       | 1,500                                      | 3.0                                       | 7,000                                      |
| Jan-18     | 9.0                                       | 9,500                                      | 0.0                                       | 0  | 1.0                                       | 1,500                                      | 4.0                                       | 6,000                                      |

\*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 |
| 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  |
| Jan-18     | 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 |  |      |  |      |  |       |  |        |  |