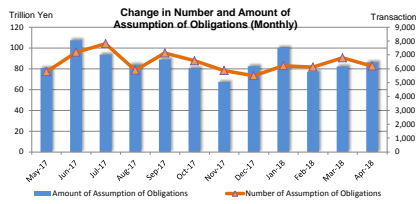


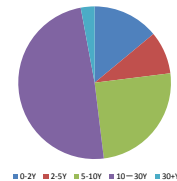
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Apr-18

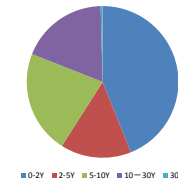
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Apr-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
May-17	5,787	80,499,448	694	34,129,178	800	13,994,026	1,724	19,455,957	2,433	12,668,859	136	251,427
Jun-17	7,193	107,292,143	877	44,209,963	999	19,634,834	2,127	26,515,712	3,054	16,679,385	136	252,250
Jul-17	7,814	93,586,852	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	7,135	88,889,299	937	35,192,611	849	13,842,500	2,085	22,237,892	3,092	17,288,787	172	327,510
Oct-17	6,576	80,612,346	738	27,503,678	706	13,281,973	1,803	21,929,188	3,047	17,336,257	282	561,250
Nov-17	5,870	67,405,241	493	17,613,685	614	10,818,029	1,810	22,598,074	2,772	16,195,410	181	380,042
Dec-17	5,509	62,404,900	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	38,580,540	864	17,940,660	1,978	26,254,204	2,698	17,149,653	114	202,768
Feb-18	6,123	77,080,068	691	27,329,008	698	14,767,846	1,755	20,156,981	2,824	14,479,023	155	347,210
Mar-18	6,784	82,245,163	600	29,012,819	815	16,645,500	1,796	19,227,289	3,378	16,905,416	195	454,139
Apr-18	6,193	86,165,956	866	37,838,805	560	13,016,093	1,551	18,926,615	3,035	16,026,430	181	358,013

<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
May-17	5,063	71,309,796	623	31,743,840	663	11,824,436	1,416	16,833,537	2,225	11,573,507	131	234,427
Jun-17	6,344	92,539,109	733	37,000,673	842	16,588,610	1,906	23,799,232	2,730	14,906,065	133	244,530
Jul-17	7,091	82,411,123	565	23,808,998	713	15,264,158	1,950	22,853,874	3,613	20,011,450	250	472,643
Aug-17	5,136	67,032,986	505	22,376,205	468	7,985,244	1,460	17,999,870	2,501	18,306,227	202	355,440
Sep-17	6,144	75,534,140	820	28,123,320	672	11,919,395	1,728	19,626,728	2,764	15,554,687	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	15,488,978	517	9,164,324	1,604	19,855,738	2,643	15,615,670	178	364,542
Dec-17	4,972	70,784,098	500	20,294,320	573	13,515,670	1,462	20,403,872	2,322	16,319,421	115	256,625
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
Feb-18	5,589	67,309,897	632	22,834,620	589	12,199,561	1,541	18,052,164	2,673	13,877,343	154	346,210
Mar-18	5,725	66,124,207	513	24,144,760	601	11,732,054	1,436	14,909,945	2,996	14,922,528	179	414,919
Apr-18	5,586	76,778,320	798	34,707,115	455	9,902,359	1,363	16,958,072	2,797	14,866,261	173	344,513

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
May-17	39	350,230	2	73,800	6	39,030	23	181,500	8	56,700		
Jun-17	66	1,191,600	6	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	6	289,000	6	250,500	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	6	517,000	1	10,000	6	163,388	4	13,850		
Dec-17	46	620,900	7	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		
Feb-18	32	380,000	1	50,000	1	2,000	25	281,000	5	47,000		
Mar-18	88	2,431,000	14	1,307,000	36	666,000	27	373,000	11	85,000		
Apr-18	88	490,000	9	165,000	8	60,000	9	96,000	62	169,000		

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
May-17	25	402,350	2	301,000	3	35,500	8	47,500	12	18,350	0	0
Jun-17	28	823,750	5	596,700	9	170,000	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	66,000	29	64,100	0	0
Oct-17	71	1,071,935	15	876,800	6	62,500	13	50,450	35	79,685	2	2,500
Nov-17	42	604,410	7	380,560	5	102,000	6	35,000	23	85,350	1	1,500
Dec-17	28	374,030	7	150,000	6	180,000	0	0	15	44,030	0	0
Jan-18	26	1,733,001	15	1,690,000	0	0	1	2,000	10	41,001	0	0
Feb-18	69	3,072,540	22	2,696,450	8	258,900	7	46,000	31	70,190	1	1,000
Mar-18	100	546,100	1	50,000	7	96,500	24	203,330	64	187,270	4	9,000
Apr-18	74	1,311,780	13	1,053,000	4	40,000	20	110,530	35	125,750	2	2,500

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
May-17	26	5,290	11	2,178	9	1,561	6	1,350
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	254,819	34	110,921	59	125,185	51	28,714
Oct-17	86	134,926	34	71,188	36	46,441	16	17,297
Nov-17	49	212,491	3	106,115	24	106,115	22	106,339
Dec-17	62	462,908	4	50,015	35	402,150	23	10,743
Jan-18	27	256,941	16	250,130	7	3,200	4	3,511
Feb-18	24	68,760	5	61,528	6	315	13	6,917
Mar-18	71	39,778	4	99	24	23,555	43	16,124
Apr-18	41	24,297	1	100	15	4,484	25	19,713

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
May-17	353	4,216,710	33	1,230,230	42	674,370	154	1,529,660	119	657,430	5	17,000
Jun-17	329	7,587,530	59	4,042,730	53	1,430,050	80	1,312,720	134	794,210	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	1,687,780	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	184,430	7	114,470	80	1,283,510	63	326,320	2	14,000
Dec-17	203	5,125,390	28	1,456,000	35	1,451,590	74	1,502,780	65	710,020	1	5,000
Jan-18	260	4,440,030	6	350,000	55	1,840,010	70	1,349,500	129	900,520	0	0
Feb-18	173	2,525,710	6	350,490	42	1,094,310	74	862,950	51	217,360	0	0
Mar-18	234	2,781,720	11	448,550	45	907,700	74	807,200	92	488,050	12	30,220
Apr-18	238	3,807,130	10	450,650	40	1,782,960	97	1,006,640	85	555,880	6	11,000

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

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
May-17	47	655,630	0	0	2	398,650	22	170,800	13	94,980
Jun-17	57	808,540	0	0	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	82	723,490	8	240,000	16	290,000	11	119,000	17	74,490
Sep-17	32	238,000	0	0	3	20,000	16	139,000	13	79,000
Oct-17	44	856,950	9	279,040	15	353,020	17	184,890	3	40,000
Nov-17	19	209,030	2	25,000	10	148,000	6	34,000	1	2,000
Dec-17	31	960,000	6	200,000	3	655,000	3	25,000	7	80,000
Jan-18	13	149,300	0	0	1	10,000	3	37,000	9	102,300
Feb-18	46	733,080	4	162,000	0	215,000	21	258,580	14	97,500
Mar-18	185	3,727,420	17	745,390	33	1,340,490	55	1,039,390	80	602,150
Apr-18	31	626,250	8	377,800	11	210,000	2	8,000	10	30,450

*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
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
Feb-18	0	0	0	0	0	0	0	0
Mar-18	0	0	0	0	0	0	0	0
Apr-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
May-17	232	3,051,600	23	778,330	60	1,218,280	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	3,860,030	55	1,502,230	75	1,511,480	50	594,390	54	251,930
Aug-17	253	8,746,550	70	6,752,620	50	910,190	86	796,230	47	287,510
Sep-17	336	8,116,990	54	5,763,500	49	830,890	117	985,170	116	537,430
Oct-17	182	5,073,280	58	3,850,000	33	545,760	38	398,030	53	280,690
Nov-17	194	3,261,490	21	1,017,680	50	972,490	86	1,120,100	37	151,220
Dec-17	163	3,876,220	31	1,884,800	52	1,270,090	55	589,040	25	132,290
Jan-18	109	2,379,890	22	936,850	27	670,550	44	709,430	16	63,230
Feb-18	187	2,984,980	21	1,173,920	45	997,760	74	849,370	47	163,930
Mar-18	372	6,587,700	40	2,317,020	69	1,879,200	136	1,778,300	127	615,180
Apr-18	129	3,077,570	25	1,055,140	27	1,016,290	35	727,660	42	278,480

*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 3M-LIBOR vs 1M-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
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
Feb-18	0	0	0	0	0	0	0	0
Mar-18	1	2,000	0	0	0	0	1	2,000
Apr-18	0	0	0	0	0	0	0	0

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

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

(Transaction, million yen)

Month-Year	合計		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
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
Feb-18	0	0	0	0	0	0	0	0
Mar-18	0	0	0	0	0	0	0	0
Apr-18	2	50,000	2	50,000	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]

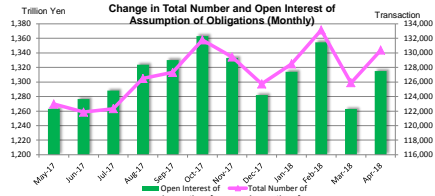
vs Fixed

LIBOR

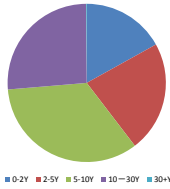
(Transaction, million USD)

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
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
Feb-18	0	0	0	0	0	0	0	0	0	0
Mar-18	0	0	0	0	0	0	0	0	0	0
Apr-18	0	0	0	0	0	0	0	0	0	0

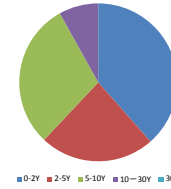
Total Number and Open Interest of Assumption of Obligations



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



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



<Summary>

Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
Month-Year	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	
May-17	122,970.0	1,283,024,244	19,977.0	486,986,587	26,706.0	291,873,672	45,039.0	391,424,481	31,069.0	92,486,058	
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	30,778.5	89,459,755	
Jul-17	122,323.5	1,288,119,025	20,706.5	515,427,558	26,749.5	289,156,531	44,206.5	395,799,607	30,478.5	90,699,519	
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	96,911,799	
Sep-17	127,398.0	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	95,994,958	
Oct-17	131,777.0	1,363,072,842	22,027.0	527,317,853	28,754.5	305,055,689	47,845.5	431,017,978	32,968.5	99,448,924	
Nov-17	129,424.0	1,332,831,107	21,841.0	514,974,544	28,319.5	296,854,308	46,550.5	423,364,132	32,537.5	97,412,548	
Dec-17	125,719.0	1,282,015,437	21,588.5	499,506,717	28,014.5	295,871,917	43,840.0	388,913,563	32,101.5	97,488,980	
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	
Feb-18	133,134.0	1,354,434,531	22,396.0	525,041,488	29,681.0	315,425,792	46,456.5	408,250,512	34,433.0	107,446,571	
Mar-18	125,893.0	1,262,865,069	21,314.0	483,926,986	28,546.5	296,641,189	42,947.5	380,703,655	32,882.5	101,239,871	
Apr-18	130,377.0	1,315,028,739	22,076.5	506,066,730	29,550.5	309,444,557	44,424.5	383,257,496	34,126.0	105,913,993	

<Breakdown>

[JPY] vs Fixed

LIBOR

Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
Month-Year	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	
May-17	98,797.0	976,825,498	14,911.0	976,675,638	19,843.0	2,918,433	36,553.0	3,494,583	27,513.0	95,827,094	
Jun-17	97,034.0	1,001,689,400	15,110.0	990,471,631	19,513.0	2,079,91,934	35,368.0	3,261,112,154	26,870.5	76,863,425	
Jul-17	96,971.5	1,006,781,389	15,198.0	993,748,580	19,526.0	206,333,235	35,390.0	3,288,835,700	26,777.5	77,629,163	
Aug-17	100,821.0	1,092,292,409	15,363.0	992,200,362	20,144.0	210,448,841	36,929.5	3,345,453,438	27,994.0	83,029,552	
Sep-17	100,688.0	1,033,619,703	15,589.5	989,791,866	20,243.0	213,429,375	36,845.0	3,489,697,738	27,824.0	81,428,914	
Oct-17	104,776.0	1,063,957,099	16,023.0	993,638,807	21,208.0	222,490,538	38,480.0	3,81,876,367	28,889.5	85,725,436	
Nov-17	102,231.5	1,032,199,380	15,825.0	981,130,062	20,696.5	213,843,896	37,143.0	3,53,460,254	28,392.5	83,540,663	
Dec-17	98,200.5	978,913,735	15,441.0	965,467,786	20,293.0	210,433,619	34,369.5	3,17,785,914	27,830.5	83,893,238	
Jan-18	101,996.5	1,025,635,343	15,856.0	983,422,942	21,187.0	223,397,751	35,903.0	3,30,883,426	28,871.0	87,676,994	
Feb-18	106,381.5	1,062,366,636	16,311.0	991,002,877	22,236.5	236,609,648	37,439.0	3,42,266,140	30,230.5	93,253,260	
Mar-18	98,537.0	967,619,484	15,178.5	953,378,173	20,869.5	214,139,751	33,835.5	3,193,751,158	28,459.0	85,951,094	
Apr-18	102,700.5	1,017,060,256	15,830.0	975,086,277	21,838.0	225,375,384	35,243.5	3,25,747,222	29,595.5	90,514,491	

Euroyen TIBOR (ZTIBOR)

Sum		0-2Y		2-5Y		5-10Y		10-20Y	
Month-Year	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	
May-17	2,170.5	40,390,994	580.0	19,169,791	650.5	12,846,363	691.0	7,354,955	
Jun-17	2,208.5	40,897,765	591.0	19,252,136	646.5	12,720,893	719.0	7,921,055	
Jul-17	2,249.5	41,363,630	595.0	19,254,004	651.5	12,767,465	752.0	8,279,975	
Aug-17	2,259.5	41,530,790	599.0	19,641,644	653.5	12,479,438	758.0	8,367,200	
Sep-17	2,280.5	41,091,197	602.5	19,404,979	654.5	12,533,964	769.5	8,005,259	
Oct-17	2,271.5	40,654,019	582.5	19,059,701	666.5	12,589,570	768.5	7,999,870	
Nov-17	2,261.5	40,358,486	576.5	19,109,745	672.5	12,320,078	757.5	7,923,583	
Dec-17	2,287.5	38,520,591	585.5	17,453,337	677.5	12,421,587	761.5	8,028,269	
Jan-18	2,282.5	38,121,428	572.5	16,291,160	685.5	12,548,887	767.5	8,127,818	
Feb-18	2,286.0	37,523,731	568.0	15,851,889	683.5	12,331,087	781.5	8,207,980	
Mar-18	2,321.5	38,919,634	578.0	16,733,705	697.0	12,635,851	789.5	8,358,308	
Apr-18	2,391.5	38,817,285	580.0	15,585,277	701.0	12,545,065	788.5	8,478,115	

OIS

Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
Month-Year	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	
May-17	1,084.5	9,719,992	203.0	5,764,660	209.0	1,766,670	288.0	1,290,345	384.5	897,417	
Jun-17	1,098.5	10,019,922	213.0	6,130,480	206.0	1,669,680	291.0	1,297,795	388.5	901,867	
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	
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	
Sep-17	1,201.5	10,724,992	222.0	6,422,510	224.0	1,871,380	309.0	1,375,165	446.5	1,054,437	
Oct-17	1,250.5	10,827,027	222.0	6,474,570	229.0	1,891,220	322.0	1,409,510	477.5	1,122,882	
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	
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	
Jan-18	1,302.0	11,425,588	233.0	6,973,650	227.0	1,789,820	329.5	1,410,155	513.5	1,251,963	
Feb-18	1,341.0	13,438,128	240.0	8,964,910	222.0	1,699,910	336.5	1,459,955	542.5	1,313,353	
Mar-18	1,429.0	13,636,658	240.0	8,752,910	239.0	1,886,410	352.5	1,528,845	595.5	1,466,493	
Apr-18	1,469.0	14,083,738	247.0	9,032,930	240.0	1,874,690	372.5	1,642,955	629.5	1,533,163	

Japanese Yen TIBOR (DTIBOR)

Sum		0-2Y		2-5Y		5-10Y	
Month-Year	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	
May-17	984.0	2,638,374	143.0	403,900	507.0	1,233,505	
Jun-17	1,021.0	2,630,247	158.0	433,511	516.0	1,204,112	
Jul-17	1,039.0	2,643,338	159.0	434,194	527.0	1,205,160	
Aug-17	1,147.0	3,102,709	175.0	539,529	585.0	1,449,203	
Sep-17	1,294.0	3,389,200	211.0	648,705	654.0	1,579,988	
Oct-17	1,371.0	3,490,332	264.0	771,474	713.0	1,661,886	
Nov-17	1,390.0	3,495,228	277.0	913,087	726.0	1,597,164	
Dec-17	1,423.0	3,465,657	285.0	967,107	735.0	1,559,241	
Jan-18	1,435.0	3,543,017	309.0	1,153,285	732.0	1,408,227	
Feb-18	1,453.0	3,549,521	322.0	1,179,955	736.0	1,378,308	
Mar-18	1,503.5	3,415,179	333.5	1,178,478	752.0	1,332,217	
Apr-18	1,535.5	3,411,047	356.5	1,197,983	769.0	1,355,882	

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
May-17	9,854.5	101,496,277	1,401.0	31,898,180	2,516.5	31,391,040	3,716.5	31,438,244	1,860.5	6,783,713	7.0	17,380
Jun-17	9,806.5	107,360,907	1,535.0	37,299,630	2,577.5	30,835,510	3,764.5	32,152,744	1,924.5	7,065,943	5.0	7,080
Jul-17	10,046.5	110,281,727	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	32,140,640	3,903.5	34,125,154	2,015.5	7,316,263	3.0	1,080
Sep-17	10,569.5	114,702,707	1,677.0	39,227,680	2,698.5	32,532,350	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	39,086,320	2,756.5	33,396,360	4,168.5	36,047,184	2,107.5	7,646,733	6.0	7,080
Nov-17	10,781.5	115,386,497	1,693.5	37,752,850	2,739.5	33,256,210	4,216.0	36,712,434	2,129.5	7,693,923	3.0	1,080
Dec-17	10,939.5	119,102,267	1,756.0	38,591,060	2,762.0	34,628,110	4,256.0	37,931,814	2,162.5	7,950,203	3.0	1,080
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
Feb-18	10,590.0	113,772,903	1,737.5	38,625,463	2,699.0	33,131,826	4,003.0	34,216,372	2,147.5	7,798,142	3.0	1,080
Mar-18	10,752.0	114,789,543	1,762.5	39,292,253	2,767.0	33,357,696	3,997.0	34,151,482	2,200.5	8,020,032	5.0	7,080
Apr-18	10,914.0	117,195,853	1,821.5	39,477,605	2,790.5	34,954,544	4,050.5	34,629,632	2,245.5	8,124,992	6.0	9,080

*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
May-17	1,872.0	23,887,830	524.0	10,407,790	592.0	7,488,010	713.0	4,949,510	143.0	632,520
Jun-17	2,009.0	24,335,930	542.0	11,019,810	601.0	7,705,820	717.0	4,957,140	149.0	653,160
Jul-17	2,043.0	24,819,960	548.0	11,208,870	620.0	7,943,480	726.0	5,014,640	149.0	653,160
Aug-17	2,056.0	24,634,630	544.0	11,120,840	629.0	7,997,840	730.0	5,036,290	150.0	656,000
Sep-17	2,059.0	24,336,430	539.0	10,779,580	616.0	7,710,600	743.0	5,120,590	161.0	725,660
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	575.5	11,558,860	608.0	7,636,390	731.0	4,971,520	150.0	608,220
Dec-17	2,090.5	24,939,530	606.5	11,686,960	608.0	7,645,930	732.0	5,016,520	144.0	590,220
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
Feb-18	2,093.5	24,467,742	623.0	11,568,004	584.5	7,197,627	732.0	5,063,381	148.0	638,720
Mar-18	2,219.5	26,395,952	642.0	11,951,132	612.5	7,957,899	764.0	5,524,081	201.0	662,940
Apr-18	2,219.5	26,024,532	651.0	11,859,080	616.5	8,058,011	754.0	5,215,601	198.0	691,840

*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
May-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Jun-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Jul-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Aug-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Sep-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Oct-17	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Nov-17	0.0	0.0	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	0.0	0.0
Jan-18	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Feb-18	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Mar-18	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Apr-18	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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

LIBOR vs Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
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	2,380.5	45,453,700	2,562.0	26,587,670	2,850.5	16,621,840	1,009.0	2,973,690
Aug-17	8,953.5	97,827,360	2,477.5	51,288,300	2,583.5	26,729,840	2,865.5	16,741,040	1,027.0	3,068,180
Sep-17	9,204.5	102,174,770	2,556.5	55,557,580	2,624.5	25,992,880	2,926.5	17,286,190	1,097.0	3,338,120
Oct-17	9,294.5	103,828,360	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	9,399.0	105,634,630	2,684.5	57,603,890	2,633.0	26,416,300	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	1,078.0	3,226,501
Feb-18	8,970.5	99,150,472	2,592.5	55,658,860	2,519.5	24,109,885	2,765.5	16,037,417	1,102.5	3,304,621
Mar-18	9,136.5	97,913,338	2,577.5	52,522,335	2,609.5	25,276,866	2,786.0	16,475,297	1,163.5	3,642,841
Apr-18	9,126.0	98,223,218	2,586.5	52,627,578	2,593.5	25,277,481	2,790.5	16,678,088	1,155.5	3,640,071

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

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
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	8,500	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	5.0	9,500	0.0	0	1.0	1,500	4.0	8,000
Feb-18	5.0	9,500	0.0	0	1.0	1,500	4.0	8,000
Mar-18	6.0	11,500	0.0	0	1.0	1,500	5.0	10,000
Apr-18	7.0	12,200	0.0	0	2.0	3,500	5.0	8,700

*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
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
Feb-18	3.0	210,000	3.0	210,000	0.0	0	0.0	0
Mar-18	2.0	150,000	2.0	150,000	0.0	0	0.0	0
Apr-18	4.0	200,000	4.0	200,000	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)