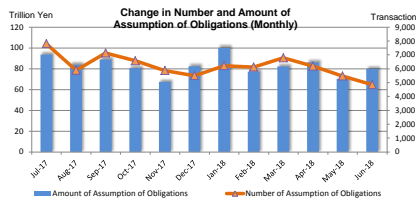


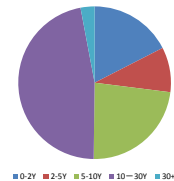
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jun-18

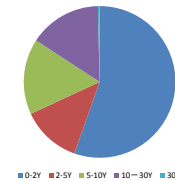
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Jun-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 |
| 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 | 32,699,895 | 624 | 10,145,680 | 1,720 | 20,957,328 | 2,712 | 19,886,308 | 204 | 389,940 |
| Sep-17 | 7,135 | 88,889,299 | 937 | 35,152,611 | 849 | 13,842,500 | 2,085 | 22,237,892 | 3,092 | 17,286,787 | 172 | 327,510 |
| Oct-17 | 6,576 | 80,612,346 | 738 | 27,503,678 | 706 | 13,281,973 | 1,803 | 21,928,188 | 3,047 | 17,336,257 | 282 | 561,250 |
| Nov-17 | 5,870 | 67,405,241 | 493 | 17,613,685 | 614 | 10,618,029 | 1,810 | 22,598,074 | 2,772 | 16,195,410 | 181 | 380,042 |
| Dec-17 | 5,509 | 82,404,900 | 585 | 24,230,135 | 729 | 17,748,400 | 1,633 | 22,769,435 | 2,446 | 17,395,104 | 116 | 261,825 |
| Jan-18 | 6,223 | 100,107,826 | 789 | 38,560,540 | 664 | 17,940,660 | 1,978 | 26,254,204 | 2,698 | 17,149,653 | 114 | 202,768 |
| Feb-18 | 6,123 | 77,080,968 | 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 | 16,062,430 | 181 | 358,013 |
| May-18 | 5,474 | 70,166,764 | 815 | 30,519,876 | 580 | 13,145,237 | 1,252 | 13,264,666 | 2,732 | 13,101,801 | 95 | 135,086 |
| Jun-18 | 4,853 | 79,902,629 | 848 | 44,254,729 | 462 | 10,147,941 | 1,126 | 12,882,528 | 2,273 | 12,336,583 | 144 | 280,847 |

<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 |
| Jul-17 | 7,091 | 82,411,123 | 565 | 23,898,998 | 713 | 15,264,158 | 1,950 | 22,853,074 | 3,513 | 20,011,450 | 250 | 472,643 |
| Aug-17 | 5,136 | 67,032,986 | 505 | 22,376,205 | 468 | 7,995,244 | 1,460 | 17,999,870 | 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 | 11,365,442 | 1,616 | 20,061,502 | 2,968 | 16,330,580 | 273 | 547,750 |
| Nov-17 | 5,388 | 60,489,853 | 446 | 15,488,978 | 517 | 9,164,924 | 1,604 | 19,855,738 | 2,643 | 15,615,670 | 178 | 364,542 |
| Dec-17 | 4,972 | 70,784,009 | 500 | 20,284,320 | 573 | 13,519,570 | 1,462 | 20,403,872 | 2,322 | 16,319,421 | 115 | 256,825 |
| Jan-18 | 5,758 | 90,453,764 | 709 | 35,283,730 | 570 | 15,349,900 | 1,849 | 24,027,764 | 2,516 | 15,589,802 | 114 | 202,768 |
| Feb-18 | 5,588 | 67,309,897 | 632 | 22,834,620 | 580 | 12,193,961 | 1,541 | 18,052,164 | 2,673 | 13,677,343 | 154 | 346,210 |
| Mar-18 | 5,725 | 86,124,207 | 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 |
| May-18 | 4,899 | 59,958,421 | 715 | 25,477,556 | 455 | 10,688,928 | 1,105 | 11,591,055 | 2,531 | 12,088,797 | 93 | 131,086 |
| Jun-18 | 4,244 | 72,547,172 | 794 | 42,250,409 | 348 | 8,663,491 | 941 | 10,479,638 | 2,029 | 10,899,237 | 132 | 254,397 |

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 |
| Jul-17 | 55 | 840,500 | 7 | 163,000 | 6 | 174,000 | 25 | 291,500 | 13 | 212,000 |
| Aug-17 | 32 | 623,560 | 6 | 250,000 | 2 | 18,000 | 16 | 263,700 | 8 | 91,860 |
| Sep-17 | 53 | 683,200 | 8 | 289,000 | 7 | 56,500 | 23 | 264,500 | 15 | 73,200 |
| Oct-17 | 28 | 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 | 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 |
| Feb-18 | 32 | 380,000 | 1 | 50,000 | 1 | 2,000 | 25 | 291,000 | 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 |
| May-18 | 37 | 494,100 | 6 | 149,000 | 1 | 2,000 | 16 | 245,900 | 12 | 97,200 |
| Jun-18 | 47 | 651,500 | 5 | 60,000 | 3 | 45,000 | 18 | 274,000 | 21 | 272,500 |

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 |
| Jul-17 | 86 | 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 | 295,000 | 1 | 1,400 | 8 | 66,600 | 10 | 64,100 | 0 | 0 |
| Oct-17 | 71 | 1,071,935 | 15 | 878,800 | 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 | 95,500 | 24 | 203,330 | 64 | 197,270 | 4 | 9,000 |
| Apr-18 | 74 | 1,311,780 | 13 | 1,033,000 | 4 | 40,000 | 20 | 110,530 | 35 | 125,750 | 2 | 2,500 |
| May-18 | 71 | 2,647,680 | 16 | 2,155,270 | 8 | 256,400 | 15 | 116,350 | 30 | 115,660 | 2 | 4,000 |
| Jun-18 | 39 | 620,580 | 6 | 310,000 | 6 | 112,700 | 5 | 43,300 | 19 | 50,580 | 3 | 4,080 |

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 |
| Jul-17 | 20 | 15,749 | 1 | 200 | 8 | 2,201 | 11 | 13,349 |
| Aug-17 | 93 | 408,914 | 8 | 90,000 | 54 | 243,126 | 31 | 75,488 |
| Sep-17 | 144 | 264,819 | 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 | 37 | 24 | 105,115 | 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 |
| Feb-18 | 24 | 88,780 | 5 | 61,528 | 6 | 315 | 13 | 6,917 |
| Mar-18 | 39 | 39,778 | 4 | 99 | 24 | 23,655 | 43 | 16,124 |
| Apr-18 | 41 | 24,297 | 1 | 100 | 15 | 4,484 | 25 | 19,713 |
| May-18 | 41 | 37,639 | 0 | 0 | 22 | 9,058 | 19 | 28,581 |
| Jun-18 | 48 | 17,810 | 1 | 10 | 20 | 4,540 | 27 | 13,260 |

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 |
| Jul-17 | 296 | 4,394,180 | 47 | 2,550,850 | 50 | 945,730 | 71 | 745,030 | 123 | 691,570 | 5 | 17,000 |
| Aug-17 | 268 | 3,836,480 | 20 | 749,790 | 33 | 639,090 | 108 | 1,667,780 | 106 | 779,320 | 1 | 500 |
| Sep-17 | 378 | 3,816,550 | 17 | 610,870 | 58 | 889,130 | 141 | 1,125,680 | 150 | 973,370 | 12 | 17,500 |
| Oct-17 | 215 | 2,484,000 | 2 | 73,860 | 37 | 777,810 | 94 | 1,157,180 | 75 | 464,650 | 7 | 11,000 |
| Nov-17 | 160 | 1,922,730 | 7 | 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 | 930,520 | 0 | 0 |
| Feb-18 | 173 | 2,525,110 | 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 | 907,200 | 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 |
| May-18 | 157 | 2,425,400 | 19 | 504,950 | 37 | 895,740 | 50 | 699,730 | 51 | 341,980 | 0 | 0 |
| Jun-18 | 182 | 2,769,980 | 10 | 602,560 | 18 | 510,820 | 50 | 886,310 | 95 | 647,020 | 9 | 22,370 |

*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 |
| Jul-17 | 50 | 735,920 | 4 | 65,000 | 30 | 573,020 | 11 | 81,400 | 5 | 16,500 |
| Aug-17 | 52 | 723,490 | 16 | 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 | 656,950 | 9 | 279,040 | 15 | 353,020 | 17 | 194,890 | 3 | 40,000 |
| Nov-17 | 19 | 209,030 | 2 | 25,000 | 10 | 148,030 | 6 | 34,000 | 1 | 2,000 |
| Dec-17 | 31 | 960,000 | 6 | 200,000 | 15 | 655,000 | 3 | 25,000 | 7 | 80,000 |
| Jan-18 | 13 | 149,200 | 0 | 0 | 1 | 10,000 | 3 | 37,000 | 9 | 102,200 |
| Feb-18 | 46 | 733,080 | 4 | 162,000 | 7 | 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 | 51 | 626,250 | 8 | 377,800 | 11 | 210,000 | 2 | 8,000 | 10 | 30,450 |
| May-18 | 40 | 381,240 | 4 | 60,000 | 5 | 109,970 | 11 | 135,000 | 20 | 56,270 |
| Jun-18 | 54 | 684,500 | 8 | 224,970 | 8 | 132,000 | 20 | 284,950 | 18 | 42,880 |

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

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

| Month-Year | Sum | | 0-2Y | | 2-5Y | | 5-10Y | |
|------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| | Number of Assumption of Obligations | Amount of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations |
| 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 |
| May-18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-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 |
| Jul-17 | 235 | 3,680,030 | 55 | 1,502,230 | 76 | 1,511,480 | 50 | 394,330 | 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 | 895,170 | 116 | 537,430 |
| Oct-17 | 182 | 5,073,280 | 58 | 3,850,000 | 33 | 545,760 | 38 | 396,830 | 53 | 280,690 |
| Nov-17 | 194 | 3,261,490 | 21 | 1,017,680 | 50 | 972,490 | 86 | 1,120,100 | 37 | 151,220 |
| Dec-17 | 163 | 3,876,350 | 21 | 1,884,890 | 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 |
| Feb-18 | 187 | 2,984,980 | 21 | 1,173,920 | 45 | 997,760 | 74 | 649,370 | 47 | 163,930 |
| Mar-18 | 372 | 6,587,700 | 40 | 2,317,020 | 69 | 1,879,200 | 136 | 1,776,300 | 127 | 615,190 |
| Apr-18 | 128 | 3,077,570 | 25 | 1,055,140 | 27 | 1,016,290 | 35 | 727,660 | 42 | 278,480 |
| May-18 | 227 | 4,241,920 | 53 | 2,173,100 | 52 | 1,189,140 | 36 | 458,050 | 86 | 421,630 |
| Jun-18 | 234 | 2,709,810 | 24 | 806,780 | 59 | 679,390 | 65 | 801,070 | 86 | 422,570 |

*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 |
| 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 |
| May-18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-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 |
| 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 | 50,000 | 0 | 50,000 | 0 | 0 | 0 | 0 |
| May-18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-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]

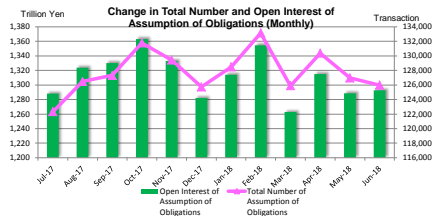
vs Fixed

LIBOR

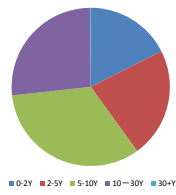
(Transaction, million USD)

| 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 |
| 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 |
| May-18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

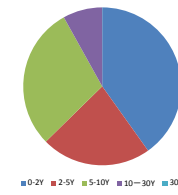
Total Number and Open Interest of Assumption of Obligations



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



Open Interest of Assumption of Obligations by tenor (as of Jun-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 |
| Jul-17 | 122,323.5 | 1,288,119,005 | 20,706.5 | 515,427,558 | 26,749.5 | 288,156,531 | 44,206.5 | 393,799,607 | 30,478.5 | 80,989,519 | 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 | 127,206.0 | 1,330,373,086 | 21,400.5 | 522,042,200 | 27,714.5 | 295,440,537 | 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 | 47,645.5 | 431,017,978 | 32,968.5 | 99,448,924 | 181.5 | 235,029 |
| Nov-17 | 129,424.0 | 1,332,831,107 | 21,841.0 | 514,974,544 | 28,319.5 | 296,854,308 | 46,550.5 | 423,364,132 | 32,537.5 | 97,412,548 | 175.5 | 225,575 |
| Dec-17 | 125,719.0 | 1,282,015,437 | 21,588.5 | 499,506,719 | 28,014.5 | 295,871,917 | 43,840.0 | 388,913,563 | 32,101.5 | 97,488,980 | 174.5 | 234,257 |
| Jan-18 | 128,486.5 | 1,313,991,763 | 21,890.0 | 512,735,724 | 28,559.0 | 302,989,473 | 44,855.0 | 396,288,893 | 33,001.0 | 101,722,363 | 182.5 | 255,310 |
| Feb-18 | 133,134.0 | 1,354,434,333 | 22,396.0 | 523,041,468 | 29,681.0 | 315,459,792 | 46,456.5 | 408,250,512 | 34,433.0 | 107,446,571 | 167.5 | 235,990 |
| Mar-18 | 125,893.0 | 1,262,885,069 | 21,314.0 | 483,926,986 | 26,546.5 | 296,641,189 | 42,947.5 | 380,703,655 | 32,882.5 | 101,239,871 | 202.5 | 353,368 |
| Apr-18 | 130,377.0 | 1,315,028,738 | 22,076.5 | 505,066,267 | 29,550.5 | 300,446,557 | 44,424.5 | 393,257,496 | 34,126.0 | 105,913,993 | 199.5 | 345,962 |
| May-18 | 126,959.5 | 1,288,581,172 | 21,955.0 | 505,887,153 | 28,766.0 | 297,307,786 | 42,585.5 | 381,821,411 | 33,463.5 | 103,237,782 | 189.5 | 327,040 |
| Jun-18 | 125,978.0 | 1,292,616,965 | 22,112.0 | 518,943,709 | 28,318.0 | 290,923,879 | 41,885.0 | 378,259,132 | 33,463.5 | 104,140,432 | 199.5 | 349,812 |

<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 |
| Jul-17 | 96,971.5 | 1,005,619,380 | 15,198.0 | 393,748,580 | 19,526.0 | 208,323,235 | 36,390.5 | 329,700,700 | 26,977.5 | 17,629,163 | 179.5 | 234,711 |
| Aug-17 | 100,621.0 | 1,031,482,472 | 15,363.0 | 392,300,362 | 20,144.0 | 210,448,841 | 36,929.5 | 345,453,436 | 27,994.0 | 83,029,552 | 190.5 | 250,281 |
| Sep-17 | 100,688.0 | 1,033,619,703 | 15,589.5 | 389,791,866 | 20,243.0 | 213,429,375 | 36,845.0 | 348,697,738 | 27,824.0 | 81,428,914 | 186.5 | 271,809 |
| Oct-17 | 104,786.0 | 1,063,357,088 | 16,033.0 | 393,686,807 | 21,289.0 | 222,490,538 | 38,490.0 | 351,976,367 | 28,989.5 | 85,725,436 | 175.5 | 227,949 |
| Nov-17 | 102,231.5 | 1,032,199,380 | 15,825.0 | 381,130,082 | 20,698.5 | 213,843,886 | 37,143.0 | 353,460,254 | 28,392.5 | 83,540,263 | 172.5 | 234,495 |
| Dec-17 | 98,200.5 | 978,313,735 | 15,441.0 | 366,467,785 | 20,289.0 | 210,433,619 | 34,368.5 | 317,785,914 | 27,930.5 | 83,393,239 | 171.5 | 233,177 |
| Jan-18 | 101,696.5 | 1,025,635,343 | 15,856.0 | 383,422,942 | 21,187.0 | 223,397,751 | 35,903.0 | 330,883,426 | 28,671.0 | 87,676,994 | 179.5 | 254,230 |
| Feb-18 | 106,381.5 | 1,062,366,636 | 16,311.0 | 391,002,677 | 22,236.5 | 236,603,646 | 37,439.0 | 342,286,140 | 30,230.5 | 83,253,269 | 164.5 | 234,810 |
| Mar-18 | 98,537.0 | 967,619,464 | 15,178.5 | 353,376,173 | 20,868.5 | 214,196,751 | 33,835.5 | 313,751,158 | 28,459.0 | 85,951,094 | 195.5 | 344,228 |
| Apr-18 | 102,700.5 | 1,017,080,256 | 15,830.0 | 375,086,277 | 21,838.0 | 225,376,384 | 35,243.5 | 325,747,222 | 29,995.5 | 90,514,491 | 193.5 | 336,882 |
| May-18 | 99,011.5 | 987,738,729 | 15,671.0 | 372,681,101 | 20,952.5 | 213,390,438 | 33,963.5 | 313,984,559 | 28,538.0 | 87,556,871 | 186.5 | 325,960 |
| Jun-18 | 97,719.0 | 992,988,680 | 15,800.5 | 387,509,638 | 20,414.5 | 207,237,035 | 32,594.5 | 310,194,651 | 28,715.0 | 87,705,123 | 194.5 | 342,232 |

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 |
| Jul-17 | 2,249.5 | 41,363,630 | 595.0 | 19,254,004 | 651.5 | 12,767,465 | 752.0 | 8,279,975 | 251.0 | 1,062,186 |
| Aug-17 | 2,269.5 | 41,630,780 | 690.0 | 19,641,644 | 635.5 | 12,479,438 | 750.0 | 8,367,200 | 249.0 | 1,042,508 |
| Sep-17 | 2,280.5 | 41,001,187 | 602.5 | 19,404,379 | 654.5 | 12,532,354 | 768.5 | 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 | 40,356,486 | 576.5 | 19,109,745 | 672.5 | 12,320,078 | 757.5 | 7,923,983 | 250.0 | 1,005,980 |
| 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 | 2,282.5 | 38,121,428 | 572.5 | 16,291,160 | 685.5 | 12,548,887 | 767.5 | 8,127,818 | 257.0 | 1,153,563 |
| Feb-18 | 2,286.0 | 37,623,731 | 568.0 | 15,851,889 | 672.5 | 12,331,087 | 781.5 | 8,207,980 | 253.0 | 1,132,775 |
| Mar-18 | 2,321.5 | 38,919,634 | 578.0 | 16,733,705 | 697.0 | 12,636,851 | 789.5 | 8,358,308 | 257.0 | 1,191,771 |
| Apr-18 | 2,381.5 | 38,817,285 | 580.0 | 16,585,277 | 701.0 | 12,545,065 | 798.5 | 8,478,115 | 302.0 | 1,208,827 |
| May-18 | 2,399.0 | 38,765,492 | 580.0 | 16,645,915 | 696.5 | 12,433,835 | 815.5 | 8,490,728 | 299.0 | 1,195,015 |
| Jun-18 | 2,421.5 | 38,805,011 | 588.0 | 16,494,519 | 697.0 | 12,352,647 | 827.5 | 8,558,405 | 309.0 | 1,399,441 |

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 |
| 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 | 1,250.5 | 10,827,027 | 222.0 | 6,474,570 | 229.0 | 1,831,220 | 322.0 | 1,398,355 | 477.5 | 1,122,882 | 0.0 | 0 |
| Nov-17 | 1,276.0 | 10,751,637 | 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 | 11,425,588 | 233.0 | 6,973,650 | 227.0 | 1,789,820 | 328.5 | 1,410,155 | 513.5 | 1,251,963 | 0.0 | 0 |
| 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 | 0.0 | 0 |
| Mar-18 | 1,429.0 | 13,636,656 | 240.0 | 8,762,910 | 239.0 | 1,898,410 | 352.5 | 1,529,845 | 595.5 | 1,466,493 | 2.0 | 2,000 |
| Apr-18 | 1,485.0 | 14,083,738 | 247.0 | 9,032,930 | 240.0 | 1,874,690 | 372.5 | 1,642,955 | 625.5 | 1,533,163 | 0.0 | 0 |
| May-18 | 1,536.0 | 14,907,508 | 253.0 | 9,645,410 | 245.0 | 1,878,970 | 386.5 | 1,761,905 | 651.5 | 1,621,223 | 0.0 | 0 |
| Jun-18 | 1,560.0 | 14,931,078 | 253.0 | 9,568,120 | 253.0 | 1,876,890 | 381.5 | 1,712,325 | 672.5 | 1,673,753 | 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 |
| Jul-17 | 1,039.0 | 2,643,338 | 159.0 | 434,194 | 527.0 | 1,206,160 | 353.0 | 1,003,983 |
| Aug-17 | 1,147.0 | 3,102,709 | 175.0 | 539,529 | 565.0 | 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 |
| Feb-18 | 1,453.0 | 3,549,521 | 322.0 | 1,179,955 | 736.0 | 1,378,308 | 395.0 | 991,257 |
| Mar-18 | 1,503.5 | 3,415,179 | 333.5 | 1,178,876 | 752.0 | 1,332,217 | 418.0 | 904,485 |
| Apr-18 | 1,535.5 | 3,411,047 | 356.5 | 1,197,983 | 769.0 | 1,355,882 | 410.0 | 857,182 |
| May-18 | 1,574.5 | 3,425,749 | 360.5 | 1,202,724 | 793.0 | 1,343,877 | 421.0 | 87 |

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 |
| Jul-17 | 10,066.5 | 110,291,727 | 1,513.0 | 38,979,630 | 2,914.5 | 91,361,960 | 3,836.5 | 32,774,164 | 1,979.5 | 7,204,893 | 3.0 | 1,080 |
| Aug-17 | 10,262.5 | 112,837,577 | 1,641.0 | 39,251,440 | 2,651.5 | 32,143,640 | 3,953.5 | 34,125,154 | 2,013.5 | 7,316,263 | 3.0 | 1,080 |
| Sep-17 | 10,569.5 | 114,702,707 | 1,677.0 | 39,227,680 | 2,698.5 | 32,532,390 | 4,128.5 | 35,458,974 | 2,061.5 | 7,481,623 | 4.0 | 2,080 |
| Oct-17 | 10,721.5 | 115,183,677 | 1,689.0 | 38,086,220 | 2,756.5 | 33,398,360 | 4,169.5 | 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 | 119,102,267 | 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 | 38,625,483 | 2,699.0 | 33,131,826 | 4,003.0 | 34,216,372 | 2,147.5 | 7,798,142 | 3.0 | 1,080 |
| Mar-18 | 10,732.0 | 114,798,543 | 1,762.5 | 39,262,253 | 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 | 117,195,653 | 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 |
| May-18 | 10,959.0 | 117,554,043 | 1,823.5 | 40,055,715 | 2,814.5 | 34,492,894 | 4,039.5 | 34,704,302 | 2,277.5 | 8,299,952 | 3.0 | 1,080 |
| Jun-18 | 11,046.0 | 117,874,753 | 1,866.0 | 40,721,041 | 2,831.5 | 34,514,068 | 4,018.5 | 34,103,122 | 2,325.0 | 8,528,942 | 5.0 | 7,580 |

*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 |
| Jul-17 | 2,043.0 | 24,919,950 | 545.0 | 11,208,670 | 620.0 | 7,943,800 | 726.0 | 5,914,640 | 169.0 | 653,160 |
| Aug-17 | 2,056.0 | 24,834,630 | 544.0 | 11,120,840 | 626.0 | 7,997,840 | 730.0 | 5,035,290 | 156.0 | 680,660 |
| Sep-17 | 2,059.0 | 24,336,430 | 539.0 | 10,779,580 | 616.0 | 7,710,600 | 743.0 | 5,120,590 | 161.0 | 725,660 |
| Oct-17 | 2,085.0 | 24,913,290 | 563.0 | 11,691,290 | 609.0 | 7,541,300 | 740.0 | 5,066,030 | 165.0 | 615,220 |
| Nov-17 | 2,077.5 | 24,774,530 | 575.5 | 11,558,860 | 623.0 | 7,635,930 | 731.0 | 4,971,520 | 148.0 | 608,220 |
| Dec-17 | 2,090.5 | 24,939,530 | 606.5 | 11,686,860 | 608.0 | 7,645,930 | 732.0 | 5,016,520 | 144.0 | 690,220 |
| Jan-18 | 2,062.5 | 23,966,262 | 594.0 | 11,319,394 | 604.0 | 7,116,347 | 721.0 | 4,929,411 | 159.0 | 599,220 |
| Feb-18 | 2,093.5 | 24,467,742 | 623.0 | 11,568,044 | 584.5 | 7,197,627 | 732.0 | 5,063,391 | 154.0 | 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 | 962,840 |
| Apr-18 | 2,219.5 | 26,024,532 | 651.0 | 11,859,080 | 616.5 | 8,056,011 | 754.0 | 5,215,601 | 198.0 | 891,840 |
| May-18 | 2,244.5 | 26,125,232 | 649.0 | 11,829,600 | 621.5 | 8,065,701 | 767.0 | 5,308,871 | 207.0 | 923,120 |
| Jun-18 | 2,277.5 | 26,520,812 | 649.0 | 12,114,593 | 633.5 | 8,050,648 | 773.0 | 5,404,871 | 222.0 | 950,700 |

*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 |
| 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 |
| May-18 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| Jun-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 |
| Jul-17 | 8,822.5 | 91,636,900 | 2,380.5 | 45,453,700 | 2,582.5 | 26,587,670 | 2,850.5 | 16,621,840 | 1,009.0 | 2,973,690 |
| Aug-17 | 8,953.5 | 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 | 3,326,120 |
| 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 | 105,646,650 | 2,684.5 | 57,928,390 | 2,633.0 | 26,416,320 | 2,987.5 | 17,906,010 | 1,114.0 | 3,395,930 |
| Dec-17 | 9,479.0 | 106,235,470 | 2,684.5 | 57,797,320 | 2,708.0 | 27,325,710 | 2,982.5 | 17,787,590 | 1,104.0 | 3,324,650 |
| Jan-18 | 8,874.0 | 97,625,290 | 2,572.5 | 54,671,420 | 2,465.0 | 23,742,865 | 2,758.5 | 15,884,501 | 1,078.0 | 3,226,501 |
| Feb-18 | 8,979.0 | 99,150,472 | 2,592.5 | 55,698,550 | 2,518.5 | 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 | 25,272,866 | 2,786.0 | 16,475,297 | 1,163.5 | 3,642,841 |
| Apr-18 | 9,126.0 | 98,223,218 | 2,586.0 | 52,627,768 | 2,593.5 | 25,277,491 | 2,793.5 | 16,678,068 | 1,155.5 | 3,640,071 |
| May-18 | 9,225.0 | 99,852,158 | 2,606.0 | 53,626,688 | 2,641.0 | 25,698,471 | 2,787.5 | 16,685,198 | 1,190.5 | 3,841,801 |
| Jun-18 | 9,325.5 | 97,345,352 | 2,590.0 | 51,208,532 | 2,679.5 | 25,456,021 | 2,841.0 | 17,399,602 | 1,215.0 | 3,881,187 |

*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 |
| Jul-17 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6,000 |
| Aug-17 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 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 | 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 |
| May-18 | 7.0 | 12,200 | 0.0 | 0 | 2.0 | 3,500 | 5.0 | 8,700 |
| Jun-18 | 8.0 | 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 |
| 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 | 2.0 | 150,000 | 2.0 | 150,000 | 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 |
| May-18 | 4.0 | 200,000 | 4.0 | 200,000 | 0.0 | 0 | 0.0 | 0 |
| Jun-18 | 3.0 | 130,000 | 3.0 | 130,000 | 0.0 | 0 | 0.0 | 0 |

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

[USD]

vs Fixed

LIBOR

(Transaction, million USD)

| Month-Year | Sum | | 0-2Y | | 2-5Y | | 5-10Y | | 10-30Y | |
|------------|---|--|---|--|---|--|---|--|---|--|
| | Total Number of Assumption of Obligations | Open Interest of Assumption of Obligations | Total Number of Assumption of Obligations | Open Interest of Assumption of Obligations | Total Number of Assumption of 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 |
| Jul-17 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| Aug-17 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| Sep-17 | 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 |
| Nov-17 | 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 |
| Jan-18 | 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 | | | | | |