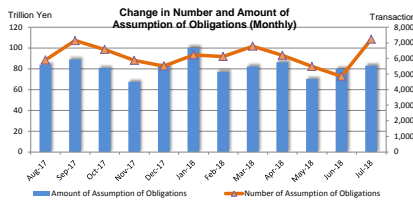


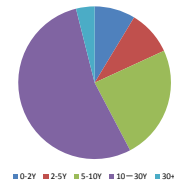
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jul-18

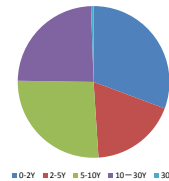
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Jul-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
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	35,192,811	849	13,842,500	2,085	22,237,892	3,092	17,288,787	172	327,510
Oct-17	6,576	80,812,346	738	27,503,678	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
Feb-18	6,123	77,080,068	691	27,329,008	698	14,787,846	1,755	20,156,981	2,824	14,479,023	155	347,210
Mar-18	6,784	82,245,183	600	29,012,819	615	16,645,500	1,796	19,227,289	3,378	16,905,416	195	454,139
Apr-18	6,183	86,185,956	866	37,838,805	560	13,016,003	1,551	18,926,615	3,035	16,026,416	181	358,013
May-18	5,474	70,166,764	815	30,519,876	580	13,145,237	1,252	17,264,666	2,732	13,101,901	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
Jul-18	7,233	82,883,107	626	25,435,239	686	15,150,370	1,748	21,776,975	3,889	20,067,234	284	453,289

<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
Aug-17	5,136	67,032,986	525	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	11,366,442	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	9,164,924	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	15,589,602	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	86,124,207	513	24,144,760	601	11,732,084	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	456	10,889,928	1,105	11,591,055	2,531	12,068,797	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
Jul-18	6,632	74,837,970	583	23,919,339	591	13,521,290	1,559	18,778,200	3,625	18,204,553	274	414,589

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
Aug-17	32	623,960	6	250,000	2	18,000	16	263,700	8	91,860
Sep-17	63	683,200	8	289,000	7	58,500	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	10,000	1	10,000	6	163,388	4	13,850
Dec-17	46	620,900	9	205,000	9	270,000	10	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	26	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	8	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
Jul-18	44	425,289	3	55,000	3	20,000	2	32,000	36	318,289

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
Aug-17	38	2,371,150	15	2,240,780	1	50,000	7	34,760	14	43,010	1	3,000
Sep-17	42	427,100	4	295,000	1	1,400	8	66,600	29	84,100	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	548,100	1	50,000	7	96,500	24	203,330	64	187,270	4	9,000
Apr-18	74	1,311,780	13	1,033,000	4	40,000	20	110,530	36	125,750	2	2,500
May-18	71	2,647,680	16	2,155,270	8	256,400	5	116,350	30	115,660	2	4,000
Jun-18	39	520,580	6	310,000	6	112,700	5	43,300	19	50,500	3	4,000
Jul-18	50	817,670	13	579,780	3	30,000	9	98,940	25	108,950	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
Aug-17	93	408,914	8	90,300	54	243,128	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	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
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
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
Jul-18	34	38,916	3	20,020	12	7,440	19	11,456

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
Aug-17	268	3,536,480	20	749,790	33	639,090	108	1,667,780	106	779,320	1	500
Sep-17	378	3,616,550	17	610,870	58	889,130	141	1,615,680	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	184,630	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	2,525,110	6	350,490	42	1,094,310	74	862,950	51	217,260	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	888,740	50	689,730	51	341,980	0	0
Jun-18	182	2,769,980	10	602,660	19	510,820	50	986,310	85	647,920	9	22,370
Jul-18	220	3,626,160	5	72,500	24	627,620	108	2,393,230	73	494,110	10	38,700

*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
Aug-17	52	723,490	8	240,000	16	290,000	11	119,000	17	74,490
Sep-17	32	238,000	0	0	3	20,000	16	139,000	13	79,000
Oct-17	44	856,950	9	279,040	15	353,020	17	184,890	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	149,300	0	0	1	10,000	3	37,000	9	102,300
Feb-18	46	733,080	4	162,000	1	215,000	21	258,590	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	3	8,000	10	30,450
May-18	40	381,240	4	60,000	5	109,970	2	185,000	20	56,270
Jun-18	54	694,500	8	224,970	8	132,000	20	284,950	18	42,580
Jul-18	81	781,100	2	30,000	10	95,000	11	64,810	58	591,290

*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
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
Jul-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
Aug-17	263	8,748,550	70	6,732,820	50	910,190	86	796,230	47	287,510
Sep-17	336	8,116,990	54	5,763,500	49	830,990	117	985,170	116	537,430
Oct-17	182	5,073,280	58	3,950,000	33	545,780	38	396,530	53	290,690
Nov-17	194	3,261,490	21	1,017,680	50	972,490	86	1,120,100	37	151,220
Dec-17	163	3,876,220	31	1,884,800	52	1,270,990	55	589,040	25	132,290
Jan-18	109	2,379,890	22	936,690	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	615,180
Apr-18	129	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
Jul-18	166	2,352,490	17	758,600	43	849,020	40	398,340	66	346,530

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

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	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
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	1	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
Jul-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
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
May-18	0	0	0	0	0	0	0	0
Jun-18	0	0	0	0	0	0	0	0
Jul-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]

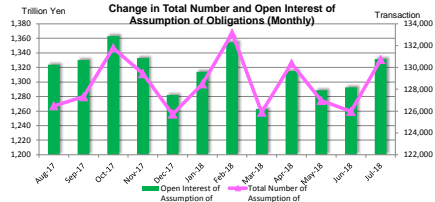
vs Fixed

LIBOR

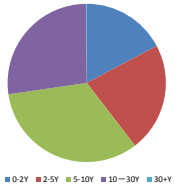
(Transaction, million USD)

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
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
Jul-18	0	0	0	0	0	0	0	0	0	0

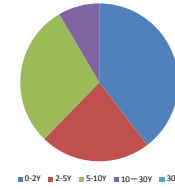
Total Number and Open Interest of Assumption of Obligations



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



Open Interest of Assumption of Obligations by tenor (as of Jul-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
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	127,908.0	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	273,899
Oct-17	131,777.0	1,363,972,942	22,027.0	527,717,165	28,694.5	305,053,849	47,845.5	431,017,978	32,968.5	99,448,924	181.5	235,029
Nov-17	129,424.0	1,332,841,107	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	1,313,391,763	21,890.0	512,735,724	28,558.0	302,988,479	44,855.0	396,288,993	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	315,459,702	46,456.5	400,250,512	34,433.0	107,446,571	167.5	235,990
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	202.5	353,368
Apr-18	130,377.0	1,315,028,739	22,076.5	506,086,730	28,550.5	309,444,567	44,424.5	393,257,496	34,126.0	105,913,993	199.5	345,962
May-18	126,959.5	1,291,581,172	21,556.0	505,667,881	28,766.0	297,307,786	42,586.5	381,821,411	33,463.5	103,537,762	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
Jul-18	130,713.0	1,331,614,530	22,561.0	527,117,771	29,142.5	302,069,971	43,326.5	389,883,196	35,470.5	112,204,860	212.5	338,742

<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
Aug-17	100,851.0	1,031,929,472	15,363.0	392,000,362	20,144.0	214,448,841	36,929.5	349,433,438	27,994.0	82,329,552	190.5	259,281
Sep-17	100,688.0	1,033,619,703	15,589.5	389,791,866	20,243.0	213,429,375	36,845.0	348,697,738	27,824.0	81,428,914	186.5	271,809
Oct-17	104,776.0	1,063,957,099	16,023.0	393,636,807	21,208.0	222,490,538	38,480.0	361,876,367	28,889.5	85,725,436	175.5	227,949
Nov-17	102,221.5	1,032,099,380	15,625.0	381,130,962	20,698.5	213,843,869	37,143.0	353,460,254	28,392.5	83,540,863	172.5	224,495
Dec-17	98,200.5	978,313,735	15,441.0	366,467,785	20,289.0	210,433,619	34,368.5	317,985,914	27,930.5	83,393,239	171.5	233,177
Jan-18	101,996.5	1,025,635,343	15,856.0	383,422,942	21,187.0	223,397,761	35,903.0	330,883,426	28,871.0	87,676,994	179.5	254,230
Feb-18	106,381.5	1,062,266,636	16,311.0	391,002,677	22,236.5	235,009,648	37,438.0	342,266,140	30,230.5	93,253,260	164.5	234,910
Mar-18	98,537.0	987,619,464	15,178.5	363,378,173	20,869.5	214,198,761	33,835.5	313,751,158	28,459.0	85,851,094	195.5	344,288
Apr-18	102,700.5	1,017,060,256	15,830.0	375,086,277	21,838.0	225,376,384	35,243.5	325,747,222	29,595.5	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	33,363.5	313,984,559	28,838.0	87,356,671	186.5	325,960
Jun-18	97,719.0	992,988,680	15,800.5	367,509,638	20,414.5	207,237,035	32,594.5	310,194,651	28,715.0	87,705,123	194.5	342,232
Jul-18	103,031.0	1,038,022,300	16,367.5	400,735,720	21,398.0	218,668,978	34,278.5	322,651,883	30,777.5	95,628,058	209.5	337,662

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
Aug-17	2,255.5	41,530,790	599.0	19,641,644	653.5	12,478,438	758.0	8,367,200	249.0	1,042,508
Sep-17	2,260.5	41,001,197	602.5	19,404,379	654.5	12,532,294	768.5	8,005,250	245.0	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	2,267.5	39,920,591	585.5	17,453,937	683.5	12,421,687	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	37,523,731	568.0	16,851,889	683.5	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	8,368,308	257.0	1,191,771
Apr-18	2,381.5	38,817,285	580.0	16,585,277	701.0	12,546,065	798.5	8,478,115	302.0	1,208,827
May-18	2,399.0	38,765,492	588.0	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	16,494,919	697.0	12,352,647	827.5	8,558,405	309.0	1,399,441
Jul-18	2,444.5	38,590,469	586.0	16,201,504	690.0	12,159,847	845.5	8,903,613	323.0	1,334,386

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
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	300.0	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	1,398,365	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	1,398,365	498.5	1,198,732	0.0	0
Dec-17	1,280.0	10,819,587	227.0	6,333,250	228.0	1,856,220	330.5	1,417,155	504.5	1,211,862	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	13,636,658	240.0	8,752,910	239.0	1,886,410	352.5	1,528,845	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	1,642,965	626.5	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	1,976,880	381.5	1,712,325	672.5	1,673,753	0.0	0
Jul-18	1,588.0	14,762,018	253.0	9,249,850	254.0	1,949,500	389.5	1,815,465	691.5	1,748,203	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
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	1,579,968	429.0	1,160,507
Oct-17	1,371.0	3,490,332	264.0	771,474	713.0	1,661,986	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	3,465,667	285.0	967,107	735.0	1,559,241	403.0	939,310
Jan-18	1,436.0	3,543,017	309.0	1,153,965	732.0	1,408,227	394.0	991,405
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	1,178,478	752.0	1,332,217	418.0	904,485
Apr-18	1,535.5	3,411,047	356.5	1,197,983	759.0	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	879,148
Jun-18	1,613.5	3,407,803	362.5	1,197,267	807.0	1,333,079	444.0	877,456

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
Aug-17	10,262.5	112,537,577	1,641.0	39,251,440	2,611.5	32,143,640	2,953.5	34,125,154	2,013.5	7,316,263	3.0	1,080
Sep-17	10,569.5	114,702,707	1,677.0	39,227,680	2,698.5	32,532,360	4,128.5	35,458,974	2,061.5	7,481,623	4.0	2,080
Oct-17	10,721.5	115,183,677	1,683.0	38,986,320	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	7,683,923	3.0	1,080
Dec-17	10,938.5	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	33,131,828	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	117,195,853	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
May-18	10,958.0	117,554,043	1,823.5	40,055,715	2,814.5	34,492,994	4,039.5	34,704,302	2,277.5	8,299,952	3.0	1,080
Jun-18	11,046.0	117,874,763	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
Jul-18	10,582.0	113,869,895	1,804.5	37,750,308	2,753.5	34,950,744	3,793.0	32,928,989	2,224.5	8,238,774	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
Aug-17	2,056.0	24,834,630	644.0	11,100,040	68.0	7,991,480	730.0	5,035,200	160.0	680,860
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	576.5	11,558,860	623.0	7,635,990	731.0	4,971,520	148.0	608,220
Dec-17	2,090.5	24,939,530	606.5	11,686,860	608.0	7,649,920	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	11,584,567	623.0	7,197,627	732.0	5,063,391	147.0	608,220
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	8,058,011	754.0	5,215,601	198.0	891,840
May-18	2,244.5	26,125,292	648.0	11,829,600	621.5	8,065,701	767.0	5,306,871	207.0	923,120
Jun-18	2,277.5	26,520,812	640.0	12,114,939	633.5	8,050,648	773.0	5,404,871	222.0	950,700
Jul-18	2,302.0	26,853,413	645.0	12,202,500	628.5	7,921,081	769.5	5,276,628	259.0	1,453,200

*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
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
Jul-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
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	55,557,680	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	2,686.5	57,397,000	2,571.5	25,541,450	2,965.5	17,566,200	1,091.0	3,233,710
Nov-17	9,399.0	105,646,650	2,664.5	57,928,390	2,633.0	26,416,320	2,987.5	17,906,010	1,114.0	3,395,930
Dec-17	9,479.0	106,235,470	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	23,748,865	2,758.5	15,984,507	1,078.0	3,226,501
Feb-18	8,970.0	99,150,472	2,592.5	55,698,850	2,516.0	24,109,885	2,765.5	16,037,417	1,102.5	3,304,821
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	2,586.5	52,627,878	2,593.5	25,277,491	2,790.5	16,678,088	1,155.5	3,640,071
May-18	9,293.5	99,852,158	2,626.0	53,628,004	2,644.5	25,698,471	2,787.5	16,885,198	1,190.5	3,841,801
Jun-18	9,325.5	97,945,352	2,590.0	51,208,532	2,679.5	25,456,021	2,841.0	17,399,602	1,215.0	3,881,197
Jul-18	9,109.0	95,948,501	2,523.5	49,637,099	2,598.5	25,087,102	2,796.5	17,422,475	1,190.5	3,801,825

*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
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	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	7.0	12,200	0.0	0	2.0	3,500	5.0	8,700
Jul-18	0.0	0	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
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
Jul-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)