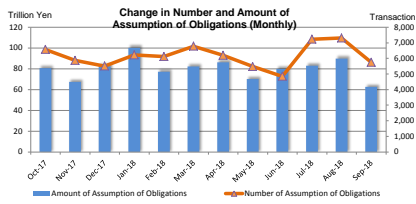


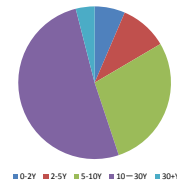
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Sep-18

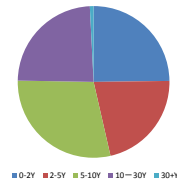
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Sep-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
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	17,613,886	614	10,618,029	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	17,746,400	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	14,767,846	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
May-18	5,474	70,166,764	815	30,519,876	580	13,145,237	1,252	13,264,866	2,732	13,011,801	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	12,936,583	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
Aug-18	7,309	89,727,062	613	30,111,949	794	18,381,235	2,000	23,189,524	3,741	17,742,744	161	301,610
Sep-18	5,746	62,646,773	371	15,530,658	579	13,552,218	1,629	18,075,114	2,938	14,991,439	229	497,344

<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
Oct-17	5,943	70,599,573	616	22,203,393	576	11,266,442	1,616	20,961,522	2,868	16,330,600	273	547,750
Nov-17	5,388	60,489,853	446	15,488,978	517	9,164,924	1,616	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	80,453,764	709	35,283,730	570	15,348,900	1,849	24,027,764	2,516	15,589,602	114	202,768
Feb-18	5,598	67,309,897	632	22,834,620	589	12,193,561	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	76,718,320	796	34,707,115	455	9,902,359	1,363	16,958,072	2,797	14,866,261	173	344,513
May-18	4,898	59,959,421	715	25,477,556	455	10,689,928	1,105	11,591,055	2,531	12,068,737	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
Aug-18	6,661	80,441,671	542	27,112,819	652	15,854,262	1,800	20,801,525	3,599	16,276,156	158	295,110
Sep-18	4,937	52,889,725	350	13,416,958	465	11,211,901	1,291	14,463,693	2,614	13,332,329	217	464,844

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
Oct-17	28	480,883	4	150,000	3	130,000	8	61,040	12	139,643	1	13,850
Nov-17	17	704,238	6	517,000	1	10,000	6	163,368	4	13,850	4	13,850
Dec-17	4	820,900	9	205,000	13	270,000	16	238,000	8	107,800	8	107,800
Jan-18	23	593,700	1	50,000	4	67,000	6	124,000	12	352,700	10	41,001
Feb-18	32	380,000	1	50,000	1	20,000	2	281,000	5	47,000	5	47,000
Mar-18	88	2,431,000	14	1,307,000	36	666,000	27	373,000	11	85,000	11	85,000
Apr-18	88	490,000	9	165,000	8	60,000	9	96,000	62	169,000	62	169,000
May-18	37	694,100	5	149,000	1	20,000	16	245,900	12	97,200	12	97,200
Jun-18	47	651,500	5	60,000	3	45,000	18	274,000	21	272,500	21	272,500
Jul-18	44	425,289	3	55,000	3	20,000	2	32,000	36	318,289	36	318,289
Aug-18	63	758,900	9	396,000	6	153,000	4	47,200	44	162,600	44	162,600
Sep-18	31	354,700	4	127,000	6	118,000	10	47,300	11	62,400	11	62,400

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
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	167,270	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	38	520,580	6	310,000	6	112,700	5	43,300	19	50,580	3	4,080
Jul-18	50	817,670	13	579,780	3	30,000	9	98,940	25	108,950	0	0
Aug-18	83	1,610,890	9	720,000	29	655,000	14	141,620	28	87,770	3	6,500
Sep-18	42	633,270	2	290,000	7	91,770	7	72,500	19	62,500	7	16,500

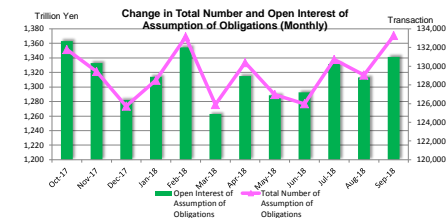
Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

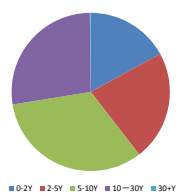
Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
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	66,760	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	46	17,810	1	10	20	4,540	27	13,260		
Jul-18	34	38,916	3	20,020	12	7,440	19	11,456		
Aug-18	49	306,753	2	21,010	20	98,873	27	186,869		
Sep-18	83	415,309	0	0	12	31,317	51	126,101	20	257,890



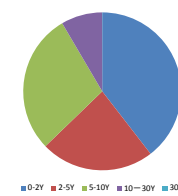
**Total Number and Open Interest of Assumption of Obligations**



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



Open Interest of Assumption of Obligations by tenor (as of Sep-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
Oct-17	131,777.0	1,383,072,942	22,027.0	527,317,163	28,754.5	305,053,849	47,845.5	431,017,978	32,968.5	99,448,924	181.5	235,029
Nov-17	129,424.0	1,332,831,107	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	1,222,035,437	21,588.5	490,559,719	28,014.5	295,391,917	43,940.0	386,913,563	32,101.5	97,696,960	174.5	234,257
Jan-18	128,486.5	1,313,991,763	21,890.0	512,735,724	28,558.0	302,989,473	44,855.0	396,288,893	33,001.0	101,722,363	182.5	255,310
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	1,262,865,069	21,314.0	483,326,986	28,546.5	296,641,189	42,947.5	380,703,655	32,892.5	101,239,871	202.5	353,366
Apr-18	130,377.0	1,315,028,739	22,076.5	506,066,739	29,550.5	309,444,557	44,424.5	393,257,466	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	519,943,709	28,318.0	290,923,879	41,886.0	378,259,132	33,463.5	104,140,432	199.5	349,812
Jul-18	130,191.0	1,331,614,636	22,563.0	527,117,717	29,142.5	302,060,925	43,326.5	389,893,196	35,470.5	112,204,850	212.5	338,742
Aug-18	129,043.5	1,313,184,852	22,564.0	530,235,524	29,100.0	301,327,892	42,324.0	373,337,807	34,880.5	108,005,226	175.0	278,402
Sep-18	133,271.5	1,341,264,301	22,679.0	530,118,905	29,980.5	311,790,859	43,903.5	385,842,449	36,452.5	113,017,196	256.0	494,892

**<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
Oct-17	104,776.0	1,035,939,090	18,033.0	393,036,807	21,208.0	38,490,338	38,480.0	38,876,727	28,869.5	11,225,436	175.5	227,649
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	83,540,663	172.5	224,495
Dec-17	98,200.5	978,913,739	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	101,996.5	1,025,635,343	15,536.0	382,422,942	21,187.0	223,397,751	35,903.0	330,863,426	28,371.0	87,676,964	179.5	254,230
Feb-18	106,381.5	1,062,366,636	16,311.0	391,002,677	22,236.5	235,609,648	37,439.0	342,266,140	30,230.5	93,253,260	164.5	234,910
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	344,288
Apr-18	102,700.5	1,017,080,256	15,830.0	375,086,277	21,838.0	225,375,384	36,243.5	325,747,222	29,595.5	90,514,491	183.5	336,862
May-18	99,011.5	987,738,729	15,671.0	372,651,101	20,892.5	213,390,438	33,363.5	313,984,559	28,838.0	87,566,571	166.5	305,960
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
Jul-18	103,031.0	1,038,022,300	16,367.5	400,735,720	21,398.0	218,868,978	34,278.5	322,651,883	30,777.5	95,628,058	209.5	337,662
Aug-18	101,018.0	1,017,898,774	16,349.5	405,103,615	21,222.5	216,516,636	33,186.5	304,945,985	30,087.5	91,665,517	172.0	277,322
Sep-18	104,710.0	1,042,735,282	16,487.5	405,770,171	21,954.5	225,627,127	34,545.5	315,385,098	31,472.5	95,464,075	250.0	488,812

**Euroyen TIBOR (ZTIBOR)**

(Transaction, million yen)

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
Oct-17	2,271.5	40,654,019	552.5	19,059,701	666.5	12,589,504	768.5	7,999,870	254.0	1,004,943
Nov-17	2,261.5	40,396,486	576.5	19,100,745	672.5	12,320,078	727.5	7,923,963	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	37,629,731	568.0	16,851,889	693.5	12,331,087	781.5	8,207,980	253.0	1,132,776
Mar-18	2,321.5	38,919,634	578.0	16,733,705	697.0	12,635,851	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	38,785,492	588.0	16,645,915	706.5	12,433,335	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	1,239,441
Jul-18	2,444.5	38,890,450	586.0	16,201,504	690.0	12,150,947	845.5	8,903,813	323.0	1,334,386
Aug-18	2,475.5	38,661,245	594.0	16,204,922	693.0	12,195,747	855.5	8,991,232	343.0	1,269,343
Sep-18	2,480.0	38,121,520	575.5	15,671,819	701.0	12,239,897	869.5	9,035,110	335.0	1,176,795

**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
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	0.0
Nov-17	1,276.0	10,751,937	226.0	6,371,530	226.0	1,783,220	325.5	1,398,355	498.5	1,198,732	0.0	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	0.0
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	0.0
Feb-18	1,341.0	13,330,128	240.0	9,964,910	222.0	1,699,910	336.5	1,459,955	542.5	1,313,353	0.0	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	596.5	1,466,493	2.0	2,000
Apr-18	1,485.0	14,083,738	247.0	9,032,930	240.0	1,874,890	372.5	1,642,955	625.5	1,533,163	0.0	0.0
May-18	1,536.0	14,307,508	253.0	9,645,410	245.0	1,879,970	386.5	1,761,905	651.5	1,621,223	0.0	0.0
Jun-18	1,560.0	14,931,078	253.0	9,968,120	253.0	1,978,880	391.5	1,712,325	672.5	1,673,753	0.0	0.0
Jul-18	1,588.0	14,762,018	253.0	9,249,850	254.0	1,948,500	389.5	1,815,465	691.5	1,748,203	0.0	0.0
Aug-18	1,638.5	15,121,434	257.5	9,224,330	270.5	2,163,220	403.5	1,932,612	707.0	1,801,273	0.0	0.0
Sep-18	1,677.5	15,626,034	264.5	9,584,280	275.5	2,187,110	407.5	1,996,373	730.0	1,870,273	0.0	0.0

**Japanese Yen TIBOR (DTIBOR)**

(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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-17	1,371.0	3,490,332	284.0	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	994,977		
Dec-17	1,423.0	3,466,657	286.0	957,107	736.0	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	1,178,478	752.0	1,332,217	419.0	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	879,148		
Jun-18	1,613.5	3,407,803	362.5	1,197,287	807.0	1,333,079	444.0	877,456		
Jul-18	1,645.5	3,425,353	378.5	1,210,789	818.0	1,339,1				

**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
Oct-17	10,721.5	115,193,677	1,663.0	38,096,320	2,756.5	33,396,560	4,168.5	36,047,184	2,107.5	7,646,733	6.0	7,080
Nov-17	10,781.5	115,386,497	1,693.5	37,752,850	2,739.5	33,256,210	4,216.0	36,712,434	2,129.5	7,663,923	3.0	1,080
Dec-17	10,939.5	119,102,267	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	10,529.0	113,435,233	1,740.0	38,693,781	2,671.0	32,982,076	3,976.5	33,964,173	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	39,262,255	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	117,095,863	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	7,080
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	7,080
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	2,228.0	8,238,774	3.0	1,080
Aug-18	10,651.5	113,715,985	1,827.0	37,652,423	2,780.5	35,192,739	3,792.5	33,250,129	2,238.5	8,219,814	3.0	1,080
Sep-18	10,862.5	116,398,355	1,818.0	37,426,363	2,860.0	36,218,313	3,874.0	34,197,934	2,304.5	8,549,664	6.0	6,080

\*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		10-30Y	
	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
Oct-17	2,095.0	24,913,930	583.0	11,691,290	608.0	7,541,930	744.0	5,066,030	149.0	615,220
Nov-17	2,077.5	24,774,530	575.5	11,568,860	623.0	7,636,930	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	590,220
Jan-18	2,092.5	23,966,362	604.0	11,319,264	599.5	7,116,947	721.0	4,929,411	149.0	609,220
Feb-18	2,093.5	24,467,742	623.0	11,568,004	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	2,213.5	26,024,532	651.0	11,859,060	616.5	8,056,011	754.0	5,215,601	191.0	891,840
May-18	2,244.5	26,125,292	649.0	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	649.0	12,114,593	633.5	8,050,648	773.0	5,404,871	220.0	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	1,453,204
Aug-18	2,319.0	27,110,903	646.0	12,151,790	634.5	8,081,641	765.5	5,324,928	272.0	1,572,544
Sep-18	2,390.0	27,710,833	639.0	11,959,490	664.5	8,376,761	789.5	5,705,138	297.0	1,669,444

\*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		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-17	0.0	0.0	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	0.0	0.0
Dec-17	0.0	0.0	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	0.0	0.0
Feb-18	0.0	0.0	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	0.0	0.0
Apr-18	0.0	0.0	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	0.0	0.0
Jun-18	0.0	0.0	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	0.0	0.0
Aug-18	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Sep-18	0.0	0.0	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		10-30Y	
	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
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	2,664.5	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	57,797,220	2,708.0	27,325,710	2,982.5	17,767,590	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	8,979.0	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	97,913,538	2,577.5	52,522,335	2,609.5	25,272,886	2,786.0	16,475,297	1,163.5	3,642,841
Apr-18	9,129.0	98,223,218	2,586.5	52,627,878	2,633.5	25,277,481	2,793.5	16,878,068	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	97,945,352	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	9,190.0	95,948,532	2,529.5	49,637,090	2,598.5	25,087,102	2,786.5	17,422,475	1,190.5	3,801,825
Aug-18	9,237.0	96,820,031	2,505.0	49,129,975	2,653.0	25,744,876	2,846.5	17,858,045	1,232.5	4,087,135
Sep-18	9,369.5	96,435,751	2,496.5	48,317,593	2,677.0	25,606,628	2,898.5	18,231,665	1,297.5	4,279,865

\*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		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-17	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000	0.0	0.0
Nov-17	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000	0.0	0.0
Dec-17	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000	0.0	0.0
Jan-18	5.0	9,500	0.0	0.0	1.0	1,500	4.0	8,000	0.0	0.0
Feb-18	5.0	9,500	0.0	0.0	1.0	1,500	4.0	8,000	0.0	0.0
Mar-18	6.0	11,500	0.0	0.0	1.0	1,500	5.0	10,000	0.0	0.0
Apr-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700	0.0	0.0
May-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700	0.0	0.0
Jun-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700	0.0	0.0
Jul-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700	0.0	0.0
Aug-18	8.0	12,600	0.0	0.0	2.0	3,500	6.0	9,100	0.0	0.0
Sep-18	10.0	14,500	0.0	0.0	4.0	6,000	5.0	8,500	1.0	250

\*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		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	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0	0.0	0.0
Nov-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0	0.0	0.0
Dec-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0	0.0	0.0
Jan-18	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0	0.0	0.0
Feb-18	2.0	150,000	2.0	150,000	0.0	0.0	0.0	0.0	0.0	0.0
Mar-18	2.0	150,000	2.0	150,000	0.0	0.0	0.0	0.0	0.0	0.0
Apr-18	4.0	200,000	4.0	200,000	0.0	0.0	0.0	0.0	0.0	0.0
May-18	4.0	200,000	4.0	200,000	0.0	0.0	0.0	0.0		