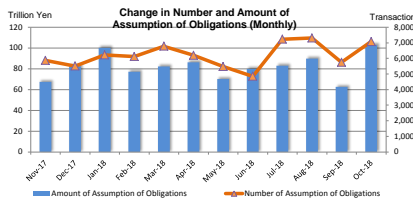


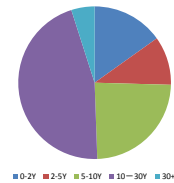
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Oct-18

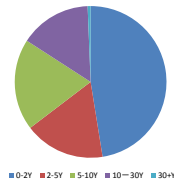
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Oct-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
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	30,560.540	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	27,320.008	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	13,264.666	2,732	13,101.901	95	135.086
Jun-18	4,853	79,902,628	848	44,254.729	848	10,147.941	1,126	12,862.528	2,273	12,836.563	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
Oct-18	7,075	102,691,674	1,071	48,747.625	729	17,635.563	1,698	20,015.778	3,228	15,648.175	349	644.534

<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
Nov-17	5,388	60,489,863	446	15,488.978	517	9,164.924	1,804	19,855.738	2,643	15,615.670	178	384.542
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	15,349.900	1,849	24,027.764	2,516	15,589.602	114	202.768
Feb-18	5,589	67,909,897	632	22,834.620	599	12,199.561	1,541	18,052.164	2,673	13,877.343	154	346.210
Mar-18	5,725	66,124,207	513	24,144.760	601	11,732.054	1,436	14,909.945	2,906	14,922.528	173	414.919
Apr-18	5,886	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	10,689.928	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	8,665.491	941	10,478.638	2,029	10,699.237	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	27,112.619	652	15,854.262	1,800	20,801.525	3,509	16,378.156	158	295.110
Sep-18	4,937	62,889,725	350	13,416.958	465	11,211.931	1,291	14,463.093	2,614	13,332.929	217	464.844
Oct-18	6,312	88,748,345	992	43,322.903	618	14,571.288	1,485	16,824.465	2,877	13,407.335	340	622.384

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
Nov-17	17	704,238	6	517,000	1	10,000	6	163,388	4	13,850	6	17,800
Dec-17	46	820,900	9	205,000	13	270,000	16	238,000	8	107,900	8	107,900
Jan-18	23	593,700	1	50,000	4	67,000	6	124,000	12	352,700	0	0
Feb-18	32	380,000	1	60,000	1	2,000	25	281,000	5	47,000	0	0
Mar-18	100	2,431,000	14	1,307,000	8	665,000	27	373,000	11	85,000	0	0
Apr-18	88	490,000	9	165,000	8	60,000	9	96,000	62	169,000	0	0
May-18	37	494,100	8	149,000	1	2,000	16	245,900	12	97,200	0	0
Jun-18	47	651,500	5	60,000	3	45,000	18	274,000	21	272,500	0	0
Jul-18	44	425,289	3	55,000	3	20,000	2	32,000	36	318,289	0	0
Aug-18	63	758,800	9	396,000	6	153,000	4	47,200	44	162,600	0	0
Sep-18	31	354,700	4	127,000	6	118,000	10	47,300	11	62,400	0	0
Oct-18	24	1,273,000	9	1,080,000	4	98,000	0	0	11	97,000	0	0

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
Nov-17	42	604,410	7	380,560	5	100,000	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	15	1,733,001	15	1,690,000	0	0	1	2,000	0	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	203,300	64	187,270	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	520,580	6	310,000	6	112,700	5	43,300	19	50,500	3	4,080
Jul-18	50	817,870	13	578,780	3	30,000	9	98,940	25	108,350	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	533,270	2	290,000	7	91,770	7	72,500	19	62,500	7	16,500
Oct-18	67	1,352,605	14	1,085,605	3	75,000	23	126,720	24	60,980	3	4,300

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
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	88,760	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		
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
Oct-18	68	220,964	6	847	30	158,375	30	9,242	2	52,500

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
Nov-17	160	1,322,730	8	184,430	7	114,470	80	1,233,510	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	350,000	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	488,950	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	885,740	50	699,730	51	341,980	0	0
Jun-18	182	2,769,980	10	602,560	18	510,820	50	986,310	95	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
Aug-18	151	2,409,320	28	1,035,110	18	134,500	64	899,430	41	340,280	0	0
Sep-18	304	5,369,280	7	1,553,000	28	1,125,010	143	2,010,060	121	665,210	5	16,000
Oct-18	332	6,928,250	35	2,522,320	21	613,480	112	2,515,760	158	1,258,840	6	17,850

*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	
	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
Nov-17	19	209,030	2	25,000	10	145,000	6	34,000	1	2,000
Dec-17	31	960,000	3	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	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	31	626,250	8	377,800	11	210,000	2	8,000	10	30,450
May-18	40	381,240	4	60,000	5	105,970	11	135,000	20	56,270
Jun-18	54	684,500	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
Aug-18	43	617,090	3	15,490	7	183,230	10	196,390	23	221,440
Sep-18	91	1,010,230	3	28,000	18	325,740	36	450,480	34	205,010
Oct-18	65	1,926,720	1	30,000	25	1,360,100	16	371,400	23	165,220

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

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		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
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
Aug-18	0	0	0	0	0	0	0	0	0	0
Sep-18	0	0	0	0	0	0	0	0	0	0
Oct-18	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	
	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
Nov-17	184	3,281,490	21	1,017,880	50	972,490	88	1,120,100	37	151,220
Dec-17	163	3,876,220	31	1,884,800	52	1,270,090	55	589,040	25	132,290
Jan-18	108	2,379,890	22	936,680	27	670,550	44	708,430	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	845,020	40	398,340	66	346,530
Aug-18	255	3,581,770	20	911,720	62	1,302,270	81	915,950	92	651,730
Sep-18	256	2,072,310	5	115,700	42	645,780	91	904,980	118	405,850
Oct-18	207	2,241,790	14	705,950	28	761,350	32	168,190	133	606,300

*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	
	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
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	1	1,000	0	0	0	0	1	1,000	0	0
Feb-18	0	0	0	0	0	0	0	0	0	0
Mar-18	1	2,000	0	0	0	0	1	2,000	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
Aug-18	0	0	0	0	0	0	0	0	0	0
Sep-18	2	1,950	0	0	1	1,700	0	0	1	250
Oct-18	0	0	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		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
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	2	50,000	2	50,000	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
Aug-18	0	0	0	0	0	0	0	0	0	0
Sep-18	0	0	0	0	0	0	0	0	0	0
Oct-18	0	0	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]

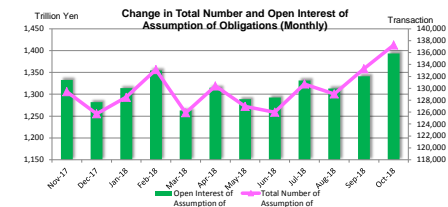
vs Fixed

LIBOR

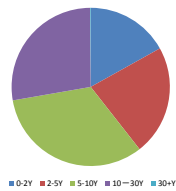
(Transaction, million USD)

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
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
Aug-18	0	0	0	0	0	0	0	0	0	0
Sep-18	0	0	0	0	0	0	0	0	0	0
Oct-18	0	0	0	0	0					

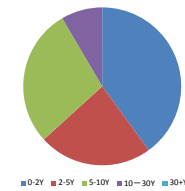
Total Number and Open Interest of Assumption of Obligations



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



Open Interest of Assumption of Obligations by tenor (as of Oct-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
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	32,637.5	87,412.648	175.5	225.575
Dec-17	125,719.0	1,282,015.437	21,588.5	499,506.719	28,014.5	295,871.917	43,840.0	388,913.563	32,101.5	87,488.980	174.5	234.257
Jan-18	126,486.5	1,313,961.763	21,890.0	512,735.724	28,258.0	302,869.479	44,855.0	396,288.893	33,001.0	101,722.263	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	483,926.986	28,546.5	296,641.189	42,947.5	380,703.655	32,882.5	101,239.871	202.5	363.368
Apr-18	130,377.0	1,315,028.738	22,076.5	506,066.730	29,550.5	309,444.657	44,424.5	393,257.496	34,126.0	105,913.893	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
Jul-18	130,713.0	1,331,814.530	22,561.0	527,117.771	29,142.5	302,069.971	43,326.5	399,883.196	35,470.5	112,204.850	212.5	338.742
Aug-18	129,043.0	1,313,184.833	22,864.0	530,225.520	29,100.0	301,320.890	42,324.0	373,331.807	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
Oct-18	137,262.0	1,393,387.771	23,212.5	556,896.067	30,895.0	324,358.899	45,088.0	394,381.485	37,868.5	117,427.038	198.0	324.282

<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
Nov-17	102,221.5	1,032,399.380	15,825.0	381,130.882	20,688.5	212,843.688	37,143.0	353,040.254	28,392.5	33,940.863	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	317,785.914	27,930.5	83,393.239	171.5	233.177
Jan-18	101,996.5	1,025,635.343	15,866.0	383,422.942	21,187.0	223,397.751	35,903.0	330,883.426	28,871.0	87,676.994	179.5	254.230
Feb-18	106,381.5	1,062,366.636	16,311.0	391,002.077	22,236.5	235,609.648	37,439.0	342,268.140	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	1,017,060.256	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	15,871.0	372,681.101	20,852.5	213,390.438	33,363.5	313,984.559	28,538.0	87,356.671	186.5	325.960
Jun-18	97,719.0	992,988.680	15,800.5	387,508.638	20,414.5	207,237.036	32,594.5	310,194.651	28,715.0	87,705.123	194.5	342.333
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
Aug-18	101,018.0	1,017,998.774	16,349.5	405,103.615	21,222.5	216,516.538	33,186.5	304,945.985	30,087.5	91,055.317	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	95,664.076	250.0	488.812
Oct-18	108,289.0	1,088,801.586	16,934.0	430,511.211	22,715.0	235,306.208	35,676.0	323,041.150	32,770.0	99,624.814	194.0	318.202

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
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	1,005.090
Dec-17	2,297.5	38,920.591	586.5	17,453.337	683.5	12,421.687	764.5	8,028.260	264.0	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	16,581.889	683.5	12,331.087	781.5	8,207.980	253.0	1,132.775
Mar-18	2,321.5	38,919.634	576.0	16,753.705	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	38,765.492	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	16,404.510	697.0	12,352.687	827.5	8,558.405	309.0	1,339.441
Jul-18	2,444.5	38,990.450	586.0	16,201.504	690.0	12,150.947	845.5	8,603.613	323.0	1,334.386
Aug-18	2,475.5	38,681.245	584.0	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	15,671.919	701.0	12,238.857	868.5	9,035.110	335.0	1,175.736
Oct-18	2,477.5	38,649.193	578.0	15,458.032	693.0	11,935.257	871.5	9,089.717	335.0	1,166.187

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
Nov-17	1,276.0	10,751.837	226.0	6,371.530	226.0	1,783.220	325.5	1,398.355	498.5	1,198.732	0.0	0.0
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	13,438.128	240.0	8,964.910	222.0	1,699.910	336.5	1,459.955	542.5	1,313.353	0.0	0.0
Mar-18	1,429.0	13,636.658	240.0	8,752.910	239.0	1,986.410	352.5	1,528.945	595.5	1,466.493	2.0	2,000.0
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	0.0
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	0.0
Jun-18	1,580.0	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	0.0
Jul-18	1,588.0	14,762.018	253.0	9,249.850	254.0	1,945.500	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	15,628.034	264.5	9,584.280	275.5	2,187.110	407.5	1,986.372	730.0	1,870.273	0.0	0.0
Oct-18	1,722.0	16,373.443	264.5	10,089.495	276.5	2,250.710	434.0	2,137.595	747.0	1,895.653	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
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	1,558.241	403.0	939.310		
Jan-18	1,436.0	3,543.017	300.0	1,153.395	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	418.0	904.485		
Apr-18	1,536.5	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	783.0	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		
Jul-18	1,645.5	3,425.353	378.5	1,210.789	818.0	1,335.120	450.0	875.444		
Aug-18	1,693.0	3,713.880	392.0	1,258.469	834.0	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
Nov-17	10,781.5	115,386,497	1,683.5	37,782,850	2,738.5	33,256,210	4,216.0	36,712,434	2,123.5	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	113,772,063	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	34,492,984	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
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	37,052,423	2,790.5	35,192,739	3,792.5	33,250,129	2,236.5	8,219,614	3.0	1,080
Sep-18	10,862.5	116,398,355	1,818.0	37,426,363	2,850.0	36,218,313	3,874.0	34,197,934	2,264.5	8,549,864	6.0	6,080
Oct-18	11,077.5	120,622,645	1,854.0	38,885,163	2,964.0	38,305,193	3,891.5	34,767,444	2,364.0	8,658,764	4.0	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
Nov-17	2,071.5	24,774,530	677.5	11,529,860	623.0	7,635,800	741.0	4,371,520	145.0	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	2,062.5	23,986,362	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	11,584,743	594.5	7,191,697	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	8,058,011	754.0	5,215,601	198.0	891,840
May-18	2,244.5	26,125,292	649.0	11,929,690	621.5	8,065,701	767.0	5,306,871	202.0	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	229.0	950,760
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	12,131,790	634.5	8,081,641	766.5	5,324,928	272.0	1,572,544
Sep-18	2,390.0	27,710,833	630.0	11,959,490	664.5	8,376,761	789.5	5,705,138	297.0	1,669,444
Oct-18	2,413.0	28,546,283	632.5	11,678,494	692.0	9,287,697	792.5	5,935,518	296.0	1,644,574

*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
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
Oct-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
Nov-17	9,398.0	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	3,324,850
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	97,913,338	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	96,223,218	2,586.5	52,627,578	2,593.5	25,277,491	2,790.5	16,678,088	1,155.5	3,640,071
May-18	9,225.0	98,452,158	2,636.0	53,626,688	2,641.0	25,698,471	2,781.5	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	9,109.0	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
Aug-18	9,231.0	96,820,061	2,595.0	49,129,075	2,621.5	25,744,876	2,846.5	17,658,041	1,207.5	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
Oct-18	9,447.0	96,004,903	2,509.5	47,684,545	2,685.5	25,812,003	2,903.5	18,078,340	1,348.5	4,430,015

*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
Nov-17	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000		
Dec-17	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000		
Jan-18	5.0	9,500	0.0	0.0	1.0	1,500	4.0	8,000		
Feb-18	5.0	9,500	0.0	0.0	1.0	1,500	4.0	8,000		
Mar-18	6.0	11,500	0.0	0.0	1.0	1,500	5.0	10,000		
Apr-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700		
May-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700		
Jun-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700		
Jul-18	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700		
Aug-18	8.0	12,600	0.0	0.0	2.0	3,500	6.0	9,100		
Sep-18	10.0	14,500	0.0	0.0	4.0	5,700	5.0	8,600	1.0	250
Oct-18	10.0	14,500	0.0	0.0	4.0	5,700	5.0	8,600	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
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	0.0	0.0
Jun-18	3.0	130,000	3.0	130,000	0.0	0.0	0.0	0.0	0.0	0.0
Jul-18	3.0	130,000	3.0	130,000						