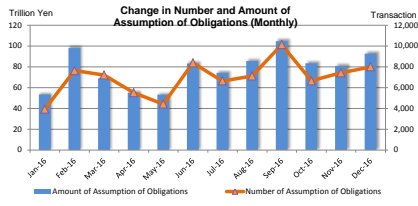


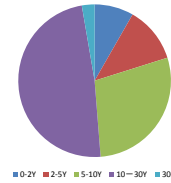
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Dec-16

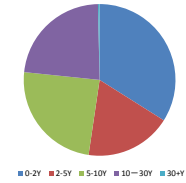
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Dec-16)



Amount of Assumption of Obligations by tenor (Dec-16)



<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
Jan-16	3,918	53,352,451	304	12,577,885	674	16,689,804	1,226	13,522,551	1,634	10,442,372	80	119,840
Feb-16	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,645,470	126	192,030
Mar-16	7,199	68,681,046	594	21,955,200	1,089	13,808,925	2,139	18,656,388	3,173	14,055,932	204	304,410
Apr-16	5,500	55,053,550	668	19,910,277	701	10,160,137	1,724	14,275,698	2,281	10,540,048	126	167,390
May-16	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,059,793	69	102,620
Jun-16	8,368	83,144,626	647	24,054,846	1,122	18,214,634	2,332	21,930,890	3,984	18,560,182	283	384,074
Jul-16	6,638	74,095,394	778	29,618,027	931	15,579,683	1,750	17,902,488	2,869	10,621,196	310	374,010
Aug-16	7,104	85,409,681	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852
Sep-16	10,125	104,600,735	893	38,375,468	1,328	18,052,808	3,137	26,999,978	4,400	20,846,868	277	325,616
Oct-16	6,645	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,856,098	164	230,522
Nov-16	7,410	80,778,412	742	26,721,656	1,052	16,123,256	2,150	21,803,216	3,239	15,805,614	227	324,670
Dec-16	7,988	92,703,533	662	31,471,540	946	17,036,366	2,286	22,541,006	3,879	21,334,938	215	319,683

<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
Jan-16	3,331	43,014,048	258	10,641,885	491	11,874,874	1,044	11,268,580	1,460	9,325,130	78	104,670
Feb-16	6,510	83,044,439	570	18,144,805	1,195	24,326,596	2,111	24,957,769	2,511	15,429,240	123	186,030
Mar-16	6,113	56,042,713	491	17,260,720	782	9,871,235	1,762	15,871,325	2,880	12,740,122	198	299,310
Apr-16	5,028	47,417,900	571	15,519,647	612	8,651,137	1,573	13,061,378	2,146	9,716,948	126	167,390
May-16	3,965	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,559,880	69	102,620
Jun-16	7,364	71,158,816	535	21,301,578	924	14,425,597	1,992	18,636,663	3,635	16,415,405	278	379,574
Jul-16	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,588,314	2,656	9,650,036	304	361,710
Aug-16	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,949	2,471	11,680,983	181	229,102
Sep-16	8,921	93,008,017	783	34,203,037	1,130	15,548,221	2,701	23,719,991	4,035	19,216,053	272	320,716
Oct-16	6,140	77,901,628	959	35,026,802	969	17,165,365	1,702	16,778,321	2,347	8,703,618	163	226,522
Nov-16	6,701	73,507,808	660	24,925,268	894	13,942,545	1,968	19,606,191	3,017	14,712,114	222	321,580
Dec-16	7,301	84,291,545	583	28,325,700	811	15,074,324	2,019	20,298,222	3,675	20,274,615	213	318,683

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
Jan-16	68	2,835,100	10	235,000	37	2,177,200	18	417,900	3	5,000
Feb-16	164	2,131,788	12	253,276	99	1,402,944	33	322,519	20	153,050
Mar-16	185	3,212,100	22	1,425,000	96	1,340,200	39	279,900	28	167,000
Apr-16	48	1,599,850	18	1,063,000	8	198,850	8	40,000	14	300,000
May-16	58	1,659,541	14	785,000	18	434,641	15	229,300	11	210,700
Jun-16	91	1,206,600	19	442,000	21	274,000	15	93,000	36	397,600
Jul-16	48	970,000	9	411,000	8	192,500	4	3,800	27	362,700
Aug-16	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
Sep-16	167	2,568,800	17	1,286,000	6	101,400	75	867,700	87	313,700
Oct-16	48	753,450	11	390,000	13	210,000	7	27,200	17	126,250
Nov-16	116	1,544,310	26	482,660	18	317,000	36	488,300	36	256,350
Dec-16	45	695,868	4	60,000	17	522,000	3	9,000	21	104,868

OIS

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y		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
Jan-16	35	340,600	3	170,000	6	54,800	4	23,500	22	92,300	0	0
Feb-16	55	910,210	16	485,000	17	343,210	9	40,000	13	42,000	0	0
Mar-16	69	803,040	11	519,680	11	145,000	14	70,000	32	67,760	1	600
Apr-16	48	831,350	10	605,000	13	140,000	10	47,000	15	39,350	0	0
May-16	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
Jun-16	94	530,510	3	84,560	12	167,430	19	97,450	59	180,070	1	1,000
Jul-16	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,050	4	9,300
Aug-16	65	914,250	18	620,100	16	208,550	10	37,000	21	48,600	0	0
Sep-16	80	912,330	16	621,130	6	140,150	7	41,140	48	107,910	1	2,000
Oct-16	33	437,240	4	157,000	6	124,260	9	95,000	14	60,980	0	0
Nov-16	29	173,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0
Dec-16	49	679,390	7	510,000	6	54,000	6	25,000	29	89,890	1	500

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jan-16	29	108,171	0	0	6	4,400	23	103,771
Feb-16	91	216,746	6	3,575	43	26,642	42	184,529
Mar-16	93	142,883	1	10	27	12,320	65	130,554
Apr-16	12	28,510	1	10	1	200	10	28,300
May-16	14	28,311	0	0	5	7,197	9	21,114
Jun-16	56	51,155	7	169	15	2,927	34	48,060
Jul-16	19	5,174	1	20	4	1,850	14	3,304
Aug-16	32	122,278	1	20	13	46,340	18	73,918
Sep-16	84	246,388	6	8,051	22	57,730	56	180,577
Oct-16	10	23,630	3	1,330	4	2,200	3	20,100
Nov-16	49	210,734	5	128	14	14,741	30	195,865
Dec-16	77	180,546	0	0	14	4,171	63	176,374

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
Jan-16	232	2,537,680	4	145,000	23	570,390	72	1,302,380	125	304,740	2	15,170
Feb-16	261	4,086,630	38	1,773,400	73	1,099,500	80	868,250	67	339,480	3	6,000
Mar-16	156	2,004,850	15	548,000	24	338,560	57	715,420	55	398,370	5	4,500
Apr-16	123	2,086,210	16	872,660	22	502,700	49	503,210	36	207,740	0	0
May-16	151	1,689,843	3	360,000	15	290,240	80	1,699,990	53	248,613	0	0
Jun-16	344	4,474,118	14	300,000	39	1,006,210	142	2,121,398	145	1,041,010	4	3,500
Jul-16	166	1,160,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000
Aug-16	241	2,617,060	12	331,700	43	590,640	102	1,164,370	82	529,600	2	750
Sep-16	310	3,558,090	32	1,493,650	36	551,830	115	996,880	123	512,830	4	2,900
Oct-16	236	2,711,680	14	610,270	14	138,960	113	1,288,590	94	669,860	1	4,000
Nov-16	236	2,340,920	11	517,200	47	715,390	91	743,450	82	391,600	5	3,080
Dec-16	227	3,442,210	19	1,243,760	45	562,950	105	1,237,540	57	397,460	1	500

*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
Jan-16	48	1,017,490	12	611,140	0	237,000	19	127,350	7	42,000
Feb-16	114	2,236,310	23	687,000	32	1,086,320	43	380,380	16	82,610
Mar-16	190	2,256,110	8	363,500	48	895,340	86	779,140	48	218,130
Apr-16	52	714,780	7	240,000	17	289,750	16	125,030	12	63,000
May-16	29	338,920	3	91,400	5	126,000	16	85,520	5	36,000
Jun-16	72	603,400	6	93,000	11	164,700	32	185,700	23	160,000
Jul-16	28	121,660	0	0	0	21,000	9	34,500	17	66,160
Aug-16	21	180,790	1	30,000	5	52,000	11	71,790	4	27,000
Sep-16	121	1,202,540	13	207,180	36	533,880	30	269,670	42	191,810
Oct-16	45	312,930	0	0	13	170,000	15	68,730	17	74,200
Nov-16	28	217,460	3	40,000	9	100,000	8	48,760	8	27,700
Dec-16	61	782,860	15	244,360	17	213,000	23	283,500	6	42,000

*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
Jan-16	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	1	3,147	1	3,147	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	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
Jan-16	167	3,088,160	17	774,860	95	1,972,840	46	278,660	9	32,000
Feb-16	421	5,209,220	66	1,803,410	102	1,960,140	140	992,360	113	453,290
Mar-16	388	4,186,400	46	1,738,460	101	1,205,270	116	810,050	125	433,600
Apr-16	186	2,353,950	45	1,310,060	28	382,500	58	407,780	55	190,610
May-16	183	3,729,410	25	1,080,360	64	2,089,620	43	366,430	51	193,000
Jun-16	342	5,086,680	62	1,813,540	100	2,171,770	98	748,620	82	352,750
Jul-16	244	2,117,440	33	709,000	38	495,060	87	673,840	86	239,540
Aug-16	325	3,137,590	29	597,800	70	1,438,020	119	799,280	107	320,490
Sep-16	412	3,099,835	26	556,420	88	1,119,595	153	924,020	145	499,800
Oct-16	132	1,194,700	25	465,000	33	421,620	14	86,890	60	211,190
Nov-16	249	2,764,180	36	746,300	67	1,013,580	65	624,650	81	379,650
Dec-16	223	2,604,610	34	1,087,720	36	605,920	67	511,370	86	399,600

*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-ZTIBOR, 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
Jan-16	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	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
Jan-16	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	1	20,000	1	20,000	0	0	0	0
Jul-16	3	210,000	0	0	1	130,000	1	80,000
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	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]

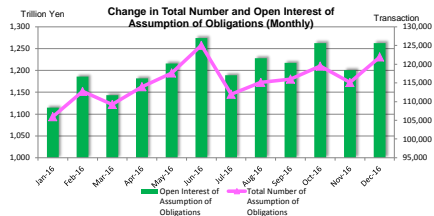
vs Fixed

LIBOR

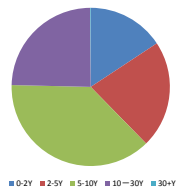
(Transaction, million USD)

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
Jan-16	0	0	0	0	0	0	0	0	0	0
Feb-16	0	0	0	0	0	0	0	0	0	0
Mar-16	0	0	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0	0	0

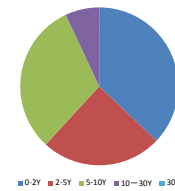
Total Number and Open Interest of Assumption of Obligations



Total Number of Assumption of Obligations by tenor (as of Dec-16)



Open Interest of Assumption of Obligations by tenor (as of Dec-16)



<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
Jan-16	105,950.5	1,114,764,796	15,001.0	351,006,551	26,662.0	320,116,770	43,259.0	377,529,428	20,926.5	66,012,506	102.0	99,541
Feb-16	112,727.0	1,185,959,979	16,130.0	373,245,146	28,349.0	343,930,951	45,938.5	399,885,299	22,195.5	68,767,142	114.0	131,441
Mar-16	109,227.5	1,143,326,581	15,521.0	364,163,053	27,013.0	323,741,559	43,936.0	385,574,241	22,834.5	69,717,510	113.0	132,216
Apr-16	113,962.5	1,181,692,277	16,380.5	382,984,497	27,677.0	327,608,663	45,908.0	397,842,378	23,884.0	73,139,571	113.0	117,168
May-16	117,635.0	1,215,761,247	17,076.0	397,477,213	28,463.5	338,851,020	47,363.0	404,802,636	24,621.5	74,496,685	111.0	133,693
Jun-16	125,021.0	1,274,533,930	17,989.5	416,552,215	29,786.5	353,810,685	50,149.0	423,512,409	26,327.0	80,199,734	165.0	210,003
Jul-16	111,959.0	1,189,035,895	17,109.0	414,941,094	25,716.5	316,412,424	42,728.0	379,824,859	26,217.5	77,662,595	188.0	194,923
Aug-16	115,123.0	1,227,885,258	18,204.0	443,118,291	26,404.0	321,868,970	43,674.0	384,428,986	26,711.0	78,316,428	130.0	152,583
Sep-16	115,998.0	1,217,245,708	18,298.5	441,624,849	26,137.0	312,669,912	43,658.0	379,811,253	27,740.0	82,953,436	164.0	186,458
Oct-16	119,499.0	1,262,884,507	19,332.5	468,969,209	27,099.5	324,148,891	44,749.0	386,041,054	28,114.5	83,322,982	166.0	210,411
Nov-16	115,096.0	1,200,613,352	18,487.0	448,657,159	25,488.5	299,171,459	43,078.5	371,466,637	27,859.0	81,076,997	183.0	241,099
Dec-16	121,913.5	1,262,568,051	19,164.0	468,567,140	26,763.5	312,182,874	45,961.5	393,587,865	29,850.5	88,043,227	174.0	186,944

<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
Jan-16	91,486.0	925,837,775	12,602.5	287,690,905	21,581.5	220,271,125	37,905.0	339,351,300	19,295.0	59,351,613	101.0	88,741
Feb-16	97,238.5	989,867,083	13,401.5	302,443,703	22,965.5	267,759,574	40,293.5	357,106,854	20,466.0	62,427,311	112.0	129,641
Mar-16	92,811.0	939,867,264	12,632.0	289,340,169	21,288.0	246,340,654	38,043.0	341,195,904	20,736.0	62,859,119	112.0	131,418
Apr-16	97,173.5	973,686,368	13,529.0	303,657,775	21,915.0	250,342,390	39,897.0	352,635,556	21,939.5	66,190,579	112.0	116,368
May-16	100,491.0	1,003,114,867	13,892.5	316,930,945	22,619.5	259,583,247	41,236.0	358,989,851	22,633.0	67,477,931	110.0	132,893
Jun-16	106,980.0	1,053,712,413	14,627.0	334,170,430	23,724.5	272,211,679	43,711.0	374,663,292	24,753.5	72,457,810	164.0	209,203
Jul-16	93,437.0	965,151,321	13,661.5	331,221,007	19,608.0	234,562,351	36,052.5	329,617,150	23,929.0	69,556,991	186.0	193,823
Aug-16	96,104.0	1,001,533,803	14,608.5	367,808,654	20,237.5	239,570,676	36,810.5	333,808,248	24,518.5	69,696,143	129.0	151,783
Sep-16	96,308.5	986,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	328,836,541	25,108.0	73,839,080	162.0	185,258
Oct-16	99,420.5	1,030,609,177	15,483.5	379,663,832	20,747.0	242,956,441	37,593.5	333,659,380	25,432.5	74,124,914	164.0	205,511
Nov-16	94,650.0	966,308,940	14,528.0	358,113,608	19,043.0	218,117,686	35,821.0	318,314,259	25,079.0	71,524,369	179.0	239,019
Dec-16	100,961.5	1,025,509,484	15,047.0	376,591,818	20,206.0	230,933,946	38,569.0	339,569,846	26,968.5	78,228,010	171.0	185,864

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
Jan-16	1,144.0	28,550,237	281.0	10,876,570	496.0	13,655,686	337.0	3,798,059	30.0	219,921
Feb-16	1,297.0	30,246,782	306.0	11,544,785	582.0	14,347,293	364.0	4,122,263	35.0	232,371
Mar-16	1,451.0	31,980,311	334.0	12,283,867	664.0	15,044,802	403.0	4,323,771	50.0	327,871
Apr-16	1,491.0	33,270,553	354.0	13,257,258	686.0	15,076,633	419.0	4,549,791	52.0	386,771
May-16	1,536.0	34,314,970	370.0	13,860,670	715.0	15,146,263	436.0	4,970,576	52.0	337,471
Jun-16	1,605.0	34,486,402	384.0	13,741,411	689.0	15,024,304	469.0	5,302,915	47.0	417,771
Jul-16	1,643.0	35,309,081	396.0	14,519,902	686.0	14,704,372	476.0	5,481,035	85.0	604,771
Aug-16	1,622.0	35,311,968	413.5	14,717,515	675.0	15,146,263	487.0	5,564,660	93.0	614,762
Sep-16	1,749.5	36,923,973	434.0	15,694,506	629.5	14,117,285	548.0	6,340,520	138.0	771,662
Oct-16	1,769.5	36,717,191	439.0	15,750,497	627.5	13,751,341	561.0	6,426,640	142.0	788,712
Nov-16	1,871.5	37,957,723	476.0	16,765,070	633.5	13,515,035	594.0	6,806,165	168.0	871,454
Dec-16	1,896.5	37,236,862	456.0	16,100,061	624.5	13,397,655	598.0	6,763,715	179.0	895,252

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
Jan-16	343.0	3,999,570	56.0	2,494,110	81.0	749,210	105.0	465,000	101.0	291,250	0.0	0
Feb-16	397.0	4,899,780	84.0	3,224,110	87.0	852,420	116.0	515,000	110.0	308,250	0.0	0
Mar-16	465.0	5,677,820	98.0	3,788,790	97.0	945,420	130.0	583,000	140.0	360,610	0.0	0
Apr-16	512.0	6,501,670	112.0	4,486,290	110.0	1,003,420	135.0	612,000	155.0	399,960	0.0	0
May-16	527.0	6,196,670	119.0	4,137,200	109.0	1,006,910	143.0	646,850	156.0	393,710	0.0	0
Jun-16	620.0	6,517,180	130.0	4,141,020	119.0	1,104,680	159.0	711,530	212.0	559,950	0.0	0
Jul-16	683.0	7,411,810	153.0	4,874,970	122.0	1,089,380	183.0	865,210	224.0	581,950	1.0	300
Aug-16	745.0	8,026,060	177.0	5,305,470	134.0	1,207,530	191.0	896,210	243.0	616,850	1.0	0
Sep-16	829.0	8,776,390	192.0	5,773,270	143.0	1,348,510	209.0	965,920	260.0	690,690	0.0	0
Oct-16	844.5	8,773,783	186.0	5,545,270	156.0	1,517,770	215.0	1,008,920	287.5	701,823	0.0	0
Nov-16	846.5	8,504,023	181.0	5,228,710	160.0	1,530,770	219.0	1,032,920	286.5	711,623	0.0	0
Dec-16	890.5	9,026,443	187.0	5,641,740	164.0	1,530,770	235.0	1,090,950	304.5	762,953	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
Jan-16	350.0	1,971,224	10.0	19,577	191.0	1,354,848	149.0	596,799
Feb-16	429.0	2,272,061	17.0	24,285	220.0	1,369,694	192.0	678,022
Mar-16	529.0	2,478,870	22.0	30,650	272.0	1,412,773	235.0	1,035,446
Apr-16	543.0	2,516,822	24.0	31,381	277.0	1,424,820	242.0	1,060,621
May-16	557.0	2,543,680	26.0	32,541	290.0	1,436,870	241.0	1,074,269
Jun-16	616.0	2,993,949	37.0	43,778	320.0	1,432,733	259.0	1,117,438
Jul-16	635.0	2,997,049	38.0	43,768	326.0	1,434,301	271.0	1,118,980
Aug-16	657.0	2,977,666	39.0	43,708	346.0	1,423,733	272.0	1,110,225
Sep-16	735.0	2,860,938	50.0	53,582	394.0	1,484,367	291.0	1,122,989
Oct-16	737.0	2,607,184	53.0	54,879	398.0	1,484,544	286.0	1,067,761
Nov-16	772.0	2,655,711	65.0	61,748	417.0	1,515,384	290.0	1,078,579
Dec-16	823.0	2,683,217	79.0	65,148	440.0	1,521,769	304.0	1,096,300

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
Jan-16	6,545.5	58,092,290	655.0	14,656,110	1,715.5	24,541,930	2,701.5	24,042,150	1,291.5	4,851,920	1.0	800
Feb-16	6,583.5	71,696,620	741.0	17,435,250	1,822.5	24,931,920	2,751.5	24,453,820	1,306.5	4,873,830	2.0	1,800
Mar-16	6,706.5	72,943,650	758.0	17,676,470	1,862.0	25,644,550	2,754.0	24,650,800	1,331.5	4,971,030	1.0	800
Apr-16	6,810.5	74,529,660	796.0	18,917,660	1,987.0	26,026,330	2,784.0	24,785,730	1,342.5	4,906,070	1.0	800
May-16	6,936.5	75,441,083	848.0	19,036,590	1,917.0	26,790,420	2,815.0	24,659,090	1,355.5	4,954,183	1.0	800
Jun-16	7,245.5	78,980,037	887.0	19,467,280	1,991.0	27,808,840	2,933.0	26,415,554	1,433.5	5,287,563	1.0	800
Jul-16	7,374.5	79,194,057	891.0	19,010,990	2,022.5	28,181,940	3,010.5	26,723,004	1,449.5	5,278,223	1.0	800
Aug-16	7,545.5	79,917,947	930.0	19,587,520	2,055.5	28,387,800	3,085.5	26,575,544	1,473.5	5,366,283	1.0	800
Sep-16	7,599.5	80,415,457	980.0	20,855,020	2,067.0	28,274,920	3,036.0	25,750,374	1,514.5	5,533,943	2.0	1,200
Oct-16	7,796.5	81,809,997	1,020.0	21,683,340	2,084.0	27,521,650	3,158.0	27,040,984	1,534.5	5,559,223	2.0	1,800
Nov-16	7,929.5	82,937,327	1,046.0	22,136,580	2,138.0	27,567,290	3,192.0	27,041,484	1,551.5	5,549,943	4.0	2,000
Dec-16	8,123.5	85,032,007	1,093.0	23,708,830	2,208.0	28,139,570	3,259.0	27,620,424	1,563.5	5,562,103	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
Jan-16	1,293.0	19,385,230	382.0	9,911,540	481.0	16,111,900	349.0	2,429,510	23.0	163,000
Feb-16	1,349.0	21,485,320	420.0	10,415,690	508.0	8,121,130	389.0	2,781,250	32.0	167,250
Mar-16	1,506.0	22,657,760	439.0	11,160,150	535.0	7,781,700	476.0	3,451,510	56.0	264,400
Apr-16	1,533.0	22,707,010	438.0	11,150,440	544.0	7,722,960	492.0	3,514,030	59.0	269,400
May-16	1,545.0	22,577,350	433.0	10,987,420	549.0	7,731,480	503.0	3,576,050	60.0	282,400
Jun-16	1,598.0	22,845,750	434.0	10,878,430	554.0	7,796,120	544.0	3,862,800	66.0	308,400
Jul-16	1,614.0	22,684,270	431.0	10,685,290	547.0	7,747,130	540.0	3,514,030	77.0	311,500
Aug-16	1,617.0	22,632,640	429.0	10,584,110	550.0	7,806,430	566.0	3,911,540	77.0	330,560
Sep-16	1,694.0	23,042,820	441.0	10,584,960	569.0	7,959,710	587.0	4,067,530	97.0	430,620
Oct-16	1,723.0	23,112,250	446.0	10,612,070	568.0	7,972,100	606.0	4,096,260	101.0	431,620
Nov-16	1,725.0	22,941,710	458.0	10,647,570	581.0	7,810,970	601.0	4,041,250	102.0	442,020
Dec-16	1,761.0	23,022,520	481.0	10,710,740	562.0	7,702,160	612.0	4,167,600	106.0	442,020

*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
Jan-16	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Feb-16	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Mar-16	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Apr-16	1.0	22,184	1.0	22,184	0.0	0	0.0	0
May-16	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Jun-16	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Jul-16	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Aug-16	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Sep-16	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Oct-16	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Nov-16	2.0	25,104	2.0	25,104	0.0	0	0.0	0
Dec-16	2.0	25,104	2.0	25,104	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
Jan-16	5,042.0	60,898,880	1,029.5	25,634,260	2,113.0	25,363,410	1,711.5	9,366,610	188.0	534,600
Feb-16	5,436.0	65,413,020	1,158.5	28,133,930	2,204.0	26,548,900	1,831.5	10,022,060	241.0	708,130
Mar-16	5,756.0	67,893,600	1,246.0	29,859,650	2,295.0	26,571,660	1,894.0	10,327,810	321.0	934,480
Apr-16	5,897.0	68,971,490	1,325.0	31,326,640	2,278.0	26,006,210	1,948.0	10,660,650	346.0	977,990
May-16	6,040.5	71,553,330	1,385.5	32,468,550	2,304.0	27,153,840	1,986.0	10,879,950	365.0	1,050,990
Jun-16	6,352.5	75,099,990	1,491.5	34,066,660	2,389.0	28,432,210	2,073.0	11,432,880	399.0	1,168,240
Jul-16	6,563.5	76,445,140	1,532.5	34,438,600	2,403.0	28,613,860	2,176.0	12,101,190	452.0	1,290,300
Aug-16	6,823.5	77,822,050	1,601.0	34,894,880	2,451.5	28,977,780	2,261.0	12,558,560	510.0	1,390,830
Sep-16	7,080.5	78,671,275	1,666.0	35,448,330	2,498.0	29,813,325	2,313.5	12,721,380	603.0	1,687,440
Oct-16	7,156.5	78,782,775	1,699.0	35,463,170	2,517.0	29,858,805	2,326.5	12,735,400	616.0	1,706,490
Nov-16	7,294.5	79,696,815	1,729.0	35,548,770	2,537.0	29,034,435	2,360.5	13,145,970	668.0	1,967,640
Dec-16	7,451.5	79,816,415	1,777.0	35,423,700	2,559.0	29,956,825	2,383.5	13,273,030	732.0	2,162,860

*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
Jan-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Feb-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Mar-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Apr-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
May-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jun-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jul-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Aug-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Sep-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Oct-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Nov-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Dec-16	1.0	6,000	0.0	0	0.0	0	1.0	6,000

*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
Jan-16	0.0	0	0.0	0	0.0	0	0.0	0
Feb-16	0.0	0	0.0	0	0.0	0	0.0	0
Mar-16	0.0	0	0.0	0	0.0	0	0.0	0
Apr-16	0.0	0	0.0	0	0.0	0	0.0	0
May-16	0.0	0	0.0	0	0.0	0	0.0	0
Jun-16	1.0	20,000	1.0	20,000	0.0	0	0.0	0
Jul-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Aug-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Sep-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Oct-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Nov-16	3.0	210,000	2.0	130,000	1.0	80,000	0.0	0
Dec-16	3.0	210,000	2.0	130,000	1.0	80,000	0.0	0

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

[USD]

vs Fixed

LIBOR

(Transaction, million USD)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest						