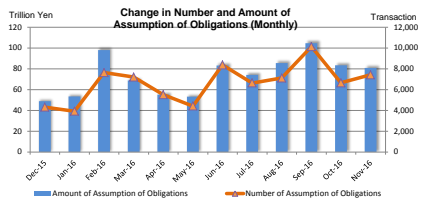


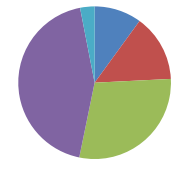
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Nov-16

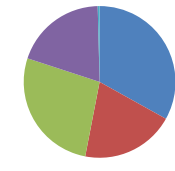
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Nov-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 |
| Dec-15     | 4,310                               | 48,743,137                          | 249                                 | 9,814,222                           | 682                                 | 12,139,367                          | 1,454                               | 15,242,428                          | 1,822                               | 11,401,385                          | 103                                 | 145,735                             |
| Jan-16     | 3,918                               | 53,352,451                          | 304                                 | 12,577,885                          | 674                                 | 16,889,804                          | 1,226                               | 13,522,551                          | 1,634                               | 10,442,372                          | 80                                  | 119,840                             |
| Feb-16     | 7,631                               | 97,881,144                          | 731                                 | 22,150,467                          | 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                                 | 21,855,390                          | 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                               | 17,902,468                          | 2,869                               | 10,621,196                          | 310                                 | 374,010                             |
| Aug-16     | 7,104                               | 71,409,681                          | 813                                 | 33,862,650                          | 1,170                               | 17,859,800                          | 2,235                               | 20,552,807                          | 2,703                               | 12,704,573                          | 183                                 | 239,852                             |
| Sep-16     | 10,125                              | 104,600,735                         | 893                                 | 38,375,468                          | 1,328                               | 18,052,806                          | 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                             |

<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 |
| Dec-15     | 3,711                               | 41,886,318                          | 210                                 | 8,147,830                           | 551                                 | 9,862,500                           | 1,183                               | 13,315,876                          | 1,655                               | 10,508,516                          | 102                                 | 144,725                             |
| Jan-16     | 3,331                               | 43,014,048                          | 258                                 | 10,641,885                          | 491                                 | 11,673,374                          | 1,044                               | 11,268,990                          | 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                          | 2,860                               | 12,740,122                          | 198                                 | 299,310                             |
| Apr-16     | 5,028                               | 47,417,900                          | 612                                 | 15,819,647                          | 612                                 | 8,651,137                           | 1,573                               | 13,061,378                          | 2,146                               | 9,718,348                           | 126                                 | 167,390                             |
| May-16     | 3,865                               | 45,393,711                          | 478                                 | 17,945,489                          | 613                                 | 9,500,803                           | 1,190                               | 10,484,939                          | 1,615                               | 7,359,880                           | 69                                  | 102,620                             |
| Jun-16     | 7,364                               | 71,158,816                          | 535                                 | 21,301,578                          | 924                                 | 14,425,587                          | 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                               | 16,598,314                          | 2,656                               | 8,650,036                           | 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                               | 11,680,383                          | 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                                 | 24,925,368                          | 894                                 | 13,942,545                          | 1,908                               | 19,606,191                          | 3,017                               | 14,712,114                          | 222                                 | 321,590                             |

European 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 |
| Dec-15     | 48                                  | 661,900                             | 2                                   | 29,000                              | 18                                  | 391,200                             | 20                                  | 194,800                             | 8                                   | 46,900                              |
| Jan-16     | 68                                  | 2,835,100                           | 10                                  | 235,000                             | 37                                  | 2,177,200                           | 18                                  | 417,900                             | 3                                   | 5,000                               |
| Feb-16     | 164                                 | 2,131,789                           | 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                           | 10                                  | 1,063,000                           | 8                                   | 196,850                             | 8                                   | 40,000                              | 14                                  | 300,000                             |
| May-16     | 58                                  | 1,659,641                           | 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     | 46                                  | 970,000                             | 9                                   | 411,000                             | 8                                   | 192,500                             | 4                                   | 3,000                               | 27                                  | 362,700                             |
| Aug-16     | 60                                  | 1,155,750                           | 7                                   | 302,900                             | 17                                  | 454,850                             | 19                                  | 282,500                             | 17                                  | 115,500                             |
| Sep-16     | 187                                 | 2,568,800                           | 17                                  | 1,286,000                           | 8                                   | 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                                  | 482,650                             | 18                                  | 317,000                             | 36                                  | 488,300                             | 36                                  | 256,350                             |

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 |
| Dec-15     | 10                                  | 415,000                             | 1                                   | 100,000                             | 6                                   | 270,000                             | 1                                   | 20,000                              | 2                                   | 25,000                              | 0                                   | 0                                   |
| 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                                  | 70,950                              | 4                                   | 9,300                               |
| Aug-16     | 65                                  | 914,250                             | 18                                  | 620,100                             | 16                                  | 208,550                             | 10                                  | 37,000                              | 21                                  | 48,500                              | 0                                   | 0                                   |
| Sep-16     | 80                                  | 912,330                             | 16                                  | 621,130                             | 8                                   | 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                                   |

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 |
| Dec-15     | 64                                  | 119,309                             | 3                                   | 82                                  | 20                                  | 8,947                               | 41                                  | 110,280                             |
| Jan-16     | 29                                  | 108,171                             | 0                                   | 0                                   | 6                                   | 4,400                               | 23                                  | 103,771                             |
| Feb-16     | 91                                  | 216,746                             | 6                                   | 3,575                               | 43                                  | 28,642                              | 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                                  | 48,340                              | 18                                  | 73,918                              |
| Sep-16     | 84                                  | 246,358                             | 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                             |

**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 |
| Dec-15     | 191                                 | 1,560,290                           | 3                                   | 192,310                             | 17                                  | 226,230                             | 75                                  | 566,380                             | 30                                  | 574,370                             | 1                                   | 1,000                               |
| Jan-16     | 232                                 | 2,937,680                           | 4                                   | 145,000                             | 29                                  | 570,390                             | 72                                  | 1,302,380                           | 125                                 | 904,740                             | 2                                   | 15,170                              |
| Feb-16     | 261                                 | 4,086,630                           | 38                                  | 1,773,400                           | 73                                  | 1,099,500                           | 80                                  | 968,250                             | 67                                  | 339,480                             | 3                                   | 6,000                               |
| Mar-16     | 156                                 | 2,094,850                           | 15                                  | 548,000                             | 26                                  | 336,560                             | 57                                  | 715,420                             | 55                                  | 398,370                             | 5                                   | 4,500                               |
| Apr-16     | 123                                 | 2,086,210                           | 16                                  | 872,560                             | 22                                  | 502,700                             | 49                                  | 503,210                             | 36                                  | 207,740                             | 0                                   | 0                                   |
| May-16     | 151                                 | 1,689,843                           | 3                                   | 360,000                             | 15                                  | 290,240                             | 80                                  | 790,990                             | 53                                  | 248,613                             | 0                                   | 0                                   |
| Jun-16     | 344                                 | 4,474,118                           | 14                                  | 300,000                             | 39                                  | 1,005,210                           | 142                                 | 2,121,398                           | 145                                 | 1,041,010                           | 4                                   | 3,550                               |
| 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                                  | 1,483,850                           | 36                                  | 551,830                             | 115                                 | 996,880                             | 123                                 | 512,830                             | 4                                   | 2,900                               |
| Oct-16     | 236                                 | 2,711,680                           | 14                                  | 610,270                             | 14                                  | 136,960                             | 113                                 | 1,288,590                           | 84                                  | 689,860                             | 1                                   | 4,000                               |
| Nov-16     | 236                                 | 2,340,920                           | 11                                  | 517,200                             | 47                                  | 715,390                             | 91                                  | 743,450                             | 82                                  | 361,800                             | 5                                   | 3,080                               |

\*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                              |                                     |
|------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
|            | 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 |
| Dec-15     | 74                                  | 1,096,230                           | 3                                   | 276,000                             | 28                                  | 533,760                             | 32                                  | 201,480                             | 11                                  | 80,000                              |
| Jan-16     | 48                                  | 1,017,490                           | 10                                  | 611,140                             | 10                                  | 237,000                             | 19                                  | 127,350                             | 7                                   | 42,000                              |
| Feb-16     | 114                                 | 2,236,310                           | 23                                  | 687,000                             | 32                                  | 1,086,320                           | 43                                  | 390,380                             | 16                                  | 62,610                              |
| Mar-16     | 190                                 | 2,256,110                           | 8                                   | 363,000                             | 48                                  | 895,240                             | 86                                  | 779,140                             | 48                                  | 218,130                             |
| Apr-16     | 52                                  | 714,780                             | 7                                   | 240,000                             | 17                                  | 286,750                             | 16                                  | 125,030                             | 12                                  | 63,000                              |
| May-16     | 29                                  | 338,920                             | 3                                   | 91,400                              | 5                                   | 126,000                             | 16                                  | 86,520                              | 5                                   | 36,000                              |
| Jun-16     | 72                                  | 603,400                             | 6                                   | 83,000                              | 11                                  | 164,700                             | 32                                  | 185,700                             | 23                                  | 160,000                             |
| Jul-16     | 28                                  | 121,660                             | 0                                   | 0                                   | 2                                   | 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                                  | 191,610                             |
| Oct-16     | 45                                  | 312,930                             | 0                                   | 0                                   | 13                                  | 170,000                             | 15                                  | 88,730                              | 17                                  | 74,200                              |
| Nov-16     | 28                                  | 217,460                             | 3                                   | 40,000                              | 9                                   | 100,000                             | 8                                   | 49,760                              | 8                                   | 27,700                              |

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

**Japanese Yen TIBOR (DTIBOR)**

(Transaction, million yen)

| Month-Year | Sum                                 |                                     | 0-2Y                                |                                     | 2-5Y                                |                                     | 5-10Y                               |                                     |
|------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
|            | 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 |
| Dec-15     | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   |
| 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                                   |

\*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 |
| Dec-15     | 203                                 | 2,885,540                           | 22                                  | 1,070,000                           | 42                                  | 833,880                             | 102                                 | 833,610                             | 37                                  | 228,250                             |
| Jan-16     | 167                                 | 3,058,160                           | 17                                  | 774,860                             | 95                                  | 1,972,640                           | 46                                  | 278,660                             | 9                                   | 32,000                              |
| Feb-16     | 421                                 | 5,209,220                           | 66                                  | 1,903,410                           | 102                                 | 1,960,140                           | 140                                 | 992,360                             | 113                                 | 453,290                             |
| Mar-16     | 388                                 | 4,188,480                           | 46                                  | 1,738,480                           | 101                                 | 1,206,270                           | 116                                 | 810,050                             | 125                                 | 433,600                             |
| Apr-16     | 186                                 | 2,253,950                           | 45                                  | 1,310,060                           | 28                                  | 382,500                             | 108                                 | 470,780                             | 55                                  | 190,610                             |
| May-16     | 183                                 | 3,729,410                           | 25                                  | 1,080,360                           | 64                                  | 2,086,620                           | 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                                 | 302,490                             |
| Sep-16     | 412                                 | 3,099,835                           | 26                                  | 556,400                             | 86                                  | 1,116,590                           | 153                                 | 924,020                             | 145                                 | 499,800                             |
| Oct-16     | 132                                 | 1,194,700                           | 25                                  | 465,000                             | 33                                  | 431,620                             | 14                                  | 86,890                              | 60                                  | 211,190                             |
| Nov-16     | 249                                 | 2,764,180                           | 36                                  | 746,300                             | 67                                  | 1,013,580                           | 65                                  | 624,650                             | 81                                  | 379,850                             |

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

**LIBOR vs Japanese Yen TIBOR (DTIBOR)**

(Transaction, million yen)

| Month-Year | Sum                                 |                                     | 0-2Y                                |                                     | 2-5Y                                |                                     | 5-10Y                               |                                     |
|------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
|            | Number of Assumption of Obligations | Amount of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations | Number of Assumption of Obligations | Amount of Assumption of Obligations |
| Dec-15     | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   |
| 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                                   |

\*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 |
| Dec-15     | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   |
| 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                             | 2                                   | 130,000                             | 1                                   | 80,000                              | 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                                   |

\*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]**

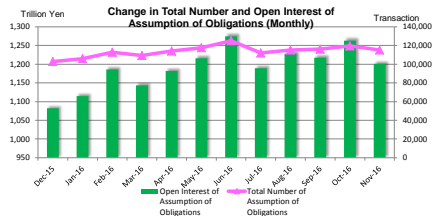
**vs Fixed**

**LIBOR**

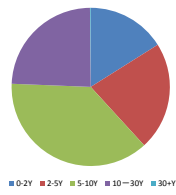
(Transaction, million USD)

| 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 |
| Dec-15     | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   | 0                                   |
| 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                                   |

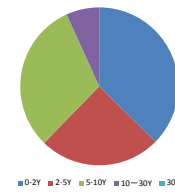
**Total Number and Open Interest of Assumption of Obligations**



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



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



**<Summary>**

| 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 |
| Dec-15     | 102,786.0                                 | 1,082,216.730                              | 14,665.5                                  | 343,594,871                                | 25,894.5                                  | 308,726,938                                | 41,985.5                                  | 365,897,511                                | 20,138.5                                  | 63,894,288                                 | 102.0                                     | 103,121                                    |
| 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                                 | 1,185,959,294                              | 16,130.0                                  | 373,245,146                                | 29,289.0                                  | 343,930,951                                | 45,938.5                                  | 399,895,299                                | 22,195.5                                  | 68,717,142                                 | 114.0                                     | 131,441                                    |
| Mar-16     | 109,227.5                                 | 1,143,328,581                              | 15,531.0                                  | 364,163,053                                | 27,013.0                                  | 323,741,559                                | 43,936.0                                  | 385,574,241                                | 22,634.5                                  | 69,717,510                                 | 113.0                                     | 132,218                                    |
| Apr-16     | 113,962.5                                 | 1,181,692,277                              | 16,380.0                                  | 382,984,497                                | 27,677.0                                  | 327,608,863                                | 45,908.0                                  | 397,842,378                                | 23,884.0                                  | 73,139,571                                 | 113.0                                     | 117,168                                    |
| May-16     | 117,636.0                                 | 1,215,751,247                              | 17,076.0                                  | 397,477,215                                | 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                                 | 1,274,284,930                              | 17,993.5                                  | 416,552,219                                | 29,786.5                                  | 353,810,565                                | 50,149.0                                  | 423,512,400                                | 26,927.0                                  | 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                                  | 321,886,970                                | 43,674.0                                  | 394,428,986                                | 26,711.0                                  | 78,316,428                                 | 130.0                                     | 152,583                                    |
| Sep-16     | 115,998.5                                 | 1,217,245,708                              | 18,298.5                                  | 441,624,640                                | 26,137.0                                  | 312,690,912                                | 43,659.0                                  | 379,811,253                                | 27,740.5                                  | 82,953,436                                 | 164.0                                     | 186,458                                    |
| Oct-16     | 119,460.5                                 | 1,262,684,507                              | 19,332.5                                  | 468,969,209                                | 27,098.5                                  | 324,140,851                                | 44,749.0                                  | 386,041,054                                | 28,114.5                                  | 83,322,882                                 | 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                                    |

**<Breakdown>**

**[JPY] vs Fixed**

**LIBOR**

| 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 |
| Dec-15     | 88,341.5                                  | 937,654.5                                  | 12,376.0                                  | 283,559,827                                | 21,001.0                                  | 210,953,376                                | 36,786.5                                  | 328,491,333                                | 18,576.0                                  | 18,783,937                                 | 101.0                                     | 102,321                                    |
| Jan-16     | 91,485.0                                  | 931,837,775                                | 12,602.5                                  | 287,690,995                                | 21,581.5                                  | 247,271,125                                | 37,905.0                                  | 336,825,300                                | 19,295.0                                  | 59,851,613                                 | 101.0                                     | 98,741                                     |
| 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     | 92,911.0                                  | 939,967,264                                | 12,632.0                                  | 289,240,169                                | 21,289.0                                  | 246,340,654                                | 38,043.0                                  | 341,195,904                                | 20,736.0                                  | 62,659,119                                 | 112.0                                     | 131,416                                    |
| Apr-16     | 97,173.0                                  | 973,166,368                                | 13,329.5                                  | 303,857,775                                | 21,915.0                                  | 250,348,390                                | 39,887.0                                  | 352,653,556                                | 21,929.5                                  | 66,190,379                                 | 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     | 100,980.0                                 | 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                                | 19,698.0                                  | 234,562,351                                | 36,052.5                                  | 329,617,150                                | 23,929.0                                  | 68,656,991                                 | 186.0                                     | 193,823                                    |
| Aug-16     | 96,104.0                                  | 1,001,333,803                              | 14,608.5                                  | 357,808,954                                | 20,237.5                                  | 239,570,675                                | 36,810.5                                  | 333,806,248                                | 24,318.5                                  | 69,996,143                                 | 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                                  | 328,636,541                                | 25,108.0                                  | 73,839,080                                 | 162.0                                     | 185,258                                    |
| Oct-16     | 99,420.5                                  | 1,030,609,177                              | 15,463.5                                  | 370,663,832                                | 20,747.0                                  | 242,955,441                                | 37,593.5                                  | 333,659,380                                | 25,432.5                                  | 74,124,914                                 | 164.0                                     | 205,611                                    |
| Nov-16     | 94,650.0                                  | 966,308,940                                | 14,528.0                                  | 358,113,608                                | 19,045.0                                  | 218,117,685                                | 35,821.0                                  | 318,314,259                                | 25,079.0                                  | 71,524,368                                 | 179.0                                     | 239,019                                    |

**Euroyen TIBOR (ZTIBOR)**

| 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 |
| Dec-15     | 1,084.0                                   | 26,027,217                                 | 281.0                                     | 9,731,070                                  | 465.0                                     | 12,416,386                                 | 328.0                                     | 3,657,339                                  | 30.0                                      | 223,421                                    |
| Jan-16     | 1,144.0                                   | 28,550,570                                 | 281.0                                     | 10,916,870                                 | 496.0                                     | 13,855,686                                 | 337.0                                     | 3,789,056                                  | 30.0                                      | 219,321                                    |
| Feb-16     | 1,287.0                                   | 30,246,782                                 | 306.0                                     | 11,544,765                                 | 582.0                                     | 14,347,353                                 | 364.0                                     | 4,122,293                                  | 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                                   | 33,270,523                                 | 354.0                                     | 13,257,568                                 | 695.0                                     | 15,076,633                                 | 419.0                                     | 4,549,791                                  | 52.0                                      | 386,771                                    |
| May-16     | 1,538.0                                   | 34,314,970                                 | 370.0                                     | 13,860,670                                 | 675.0                                     | 15,146,253                                 | 438.0                                     | 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                                  | 63.0                                      | 417,771                                    |
| Jul-16     | 1,643.0                                   | 35,309,081                                 | 396.0                                     | 14,518,902                                 | 696.0                                     | 14,704,372                                 | 476.0                                     | 5,481,035                                  | 85.0                                      | 604,771                                    |
| Aug-16     | 1,622.0                                   | 35,311,958                                 | 413.5                                     | 14,717,515                                 | 628.5                                     | 14,415,021                                 | 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                                     | 6,426,646                                  | 142.0                                     | 788,712                                    |
| Nov-16     | 1,871.5                                   | 37,697,723                                 | 476.0                                     | 16,765,070                                 | 633.5                                     | 13,515,035                                 | 594.0                                     | 6,806,165                                  | 168.0                                     | 871,454                                    |

**OIS**

| 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 |
| Dec-15     | 309.0                                     | 3,708,970                                  | 49.0                                      | 2,258,110                                  | 75.0                                      | 767,410                                    | 101.0                                     | 465,000                                    | 84.0                                      | 218,450                                    | 0.0                                       | 0  |
| 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                                     | 6,591,670                                  | 112.0                                     | 4,466,290                                  | 110.0                                     | 1,003,420                                  | 135.0                                     | 612,000                                    | 155.0                                     | 399,860                                    | 0.0                                       | 0  |
| May-16     | 527.0                                     | 6,186,670                                  | 119.0                                     | 4,137,200                                  | 109.0                                     | 1,008,910                                  | 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                                     | 7,411,610                                  | 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                                     | 8,026,960                                  | 177.0                                     | 5,305,470                                  | 134.0                                     | 1,207,530                                  | 191.0                                     | 986,210                                    | 243.0                                     | 616,850                                    | 0.0                                       | 0  |
| Sep-16     | 823.0                                     | 8,778,390                                  | 192.0                                     | 5,773,270                                  | 143.0                                     | 1,348,510                                  | 208.0                                     | 965,920                                    | 280.0                                     | 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     | 948.5                                     | 8,604,923                                  | 181.0                                     | 5,228,710                                  | 160.0                                     | 1,530,770                                  | 219.0                                     | 1,032,920                                  | 296.5                                     | 711,623                                    | 0.0                                       | 0  |

**Japanese Yen TIBOR (DTIBOR)**

| 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 |
| Dec-15     | 313.0                                     | 1,817,711                                  | 10.0                                      | 19,577                                     | 176.0                                     | 1,316,595                                  | 127.0                                     | 481,539                                    |
| 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                                      | 24,386                                     | 200.0                                     | 1,369,654                                  | 192.0                                     | 878,022                                    |
| 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                                      | 32,641                                     | 290.0                                     | 1,436,870                                  | 241.0                                     | 1,074,269                                  |
| Jun-16     | 616.0                                     | 2,593,949                                  | 37.0                                      | 43,778                                     | 320.0                                     | 1,432,733                                  | 259.0                                     | 1,117,438                                  |
| Jul-16     | 635.0                                     | 2,597,049                                  | 38.0                                      | 43,768                                     | 326.0                                     | 1,434,301                                  | 271.0                                     | 1,118,980                                  |
| Aug-16     | 657.0                                     | 2,577,666                                  | 39.0                                      | 43,708                                     | 346.0                                     | 1,423,733                                  | 272.0                                     | 1,110,225                                  |
| Sep-16     | 735.0                                     | 2,660,938                                  | 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                                  |

**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 |
| Dec-15     | 6,127.5                                   | 55,591,440                                 | 604.0                                     | 14,492,840                                 | 1,635.5                                   | 21,116,360                                 | 2,591.5                                   | 12,596,560                                 | 1,235.5                                   | 4,574,880                                  | 1.0                                       | 800  |
| Jan-16     | 6,343.5                                   | 68,092,290                                 | 635.0                                     | 14,656,110                                 | 1,718.5                                   | 24,541,310                                 | 2,701.5                                   | 24,042,150                                 | 1,287.5                                   | 4,851,920                                  | 1.0                                       | 800  |
| Feb-16     | 6,583.5                                   | 71,896,620                                 | 741.0                                     | 17,435,250                                 | 1,782.5                                   | 24,931,920                                 | 2,751.5                                   | 24,453,820                                 | 1,306.5                                   | 4,873,830                                  | 2.0                                       | 1,800                                      |
| Mar-16     | 6,708.5                                   | 72,943,620                                 | 758.0                                     | 17,678,270                                 | 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                                   | 74,529,990                                 | 796.0                                     | 18,810,160                                 | 1,887.0                                   | 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                                   | 27,803,940                                 | 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                                   | 28,181,040                                 | 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     | 7,598.5                                   | 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     | 7,788.5                                   | 81,803,987                                 | 1,020.0                                   | 21,683,340                                 | 2,084.0                                   | 27,521,690                                 | 3,159.0                                   | 27,040,984                                 | 1,536.5                                   | 5,659,223                                  | 2.0                                       | 4,800                                      |
| Nov-16     | 7,929.5                                   | 82,297,327                                 | 1,046.0                                   | 22,136,580                                 | 2,136.0                                   | 27,567,280                                 | 3,192.0                                   | 27,041,494                                 | 1,551.5                                   | 5,549,893                                  | 4.0                                       | 2,080                                      |

\*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 |
| Dec-15     | 1,210.0                                   | 18,989,980                                 | 382.0                                     | 9,351,560                                  | 489.0                                     | 10,032,920                                 | 337.0                                     | 2,434,160                                  | 22.0                                      | 154,000                                    |
| Jan-16     | 1,239.0                                   | 19,385,230                                 | 385.0                                     | 9,611,540                                  | 481.0                                     | 7,181,180                                  | 349.0                                     | 2,429,510                                  | 24.0                                      | 163,000                                    |
| Feb-16     | 1,348.0                                   | 21,485,320                                 | 420.0                                     | 10,415,690                                 | 508.0                                     | 8,121,130                                  | 389.0                                     | 2,781,250                                  | 32.0                                      | 167,250                                    |
| Mar-16     | 1,508.0                                   | 22,657,760                                 | 430.0                                     | 11,169,150                                 | 535.0                                     | 7,761,700                                  | 476.0                                     | 3,451,510                                  | 56.0                                      | 264,400                                    |
| Apr-16     | 1,533.0                                   | 22,707,010                                 | 438.0                                     | 11,191,620                                 | 544.0                                     | 7,722,960                                  | 492.0                                     | 3,514,030                                  | 59.0                                      | 278,400                                    |
| May-16     | 1,545.0                                   | 22,677,350                                 | 433.0                                     | 10,987,420                                 | 549.0                                     | 7,731,480                                  | 503.0                                     | 3,576,050                                  | 60.0                                      | 282,400                                    |
| Jun-16     | 1,598.0                                   | 23,945,750                                 | 434.0                                     | 10,878,430                                 | 560.0                                     | 7,795,120                                  | 540.0                                     | 3,862,300                                  | 60.0                                      | 309,400                                    |
| Jul-16     | 1,614.0                                   | 22,664,270                                 | 431.0                                     | 10,655,290                                 | 548.0                                     | 7,747,120                                  | 558.0                                     | 3,912,300                                  | 77.0                                      | 349,560                                    |
| Aug-16     | 1,617.0                                   | 22,632,640                                 | 429.0                                     | 10,584,110                                 | 550.0                                     | 7,806,430                                  | 566.0                                     | 3,911,540                                  | 72.0                                      | 330,560                                    |
| Sep-16     | 1,694.0                                   | 23,042,820                                 | 441.0                                     | 10,554,960                                 | 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                                  | 608.0                                     | 4,086,250                                  | 101.0                                     | 431,000                                    |
| Nov-16     | 1,725.0                                   | 22,941,710                                 | 458.0                                     | 10,647,570                                 | 561.0                                     | 7,810,870                                  | 601.0                                     | 4,041,250                                  | 105.0                                     | 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 |
| Dec-15     | 1.0                                       | 22,184                                     | 1.0                                       | 22,184                                     | 0.0                                       | 0  | 0.0                                       | 0  |
| 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                                       | 25,331                                     | 2.0                                       | 25,331                                     | 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  |

\*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 |
| Dec-15     | 4,897.0                                   | 58,616,370                                 | 982.5                                     | 24,368,700                                 | 2,013.0                                   | 24,125,550                                 | 1,713.5                                   | 9,582,520                                  | 188.0                                     | 539,600                                    |
| 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     | 5,435.0                                   | 65,413,020                                 | 1,156.5                                   | 28,133,930                                 | 2,204.0                                   | 26,546,900                                 | 1,831.5                                   | 10,022,060                                 | 241.0                                     | 708,130                                    |
| Mar-16     | 5,756.0                                   | 67,693,600                                 | 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                                 | 1,989.0                                   | 10,879,950                                 | 365.0                                     | 1,050,990                                  |
| Jun-16     | 6,352.5                                   | 75,099,980                                 | 1,491.5                                   | 34,066,690                                 | 2,389.0                                   | 28,432,210                                 | 2,073.0                                   | 11,432,850                                 | 389.0                                     | 1,168,240                                  |
| Jul-16     | 6,563.5                                   | 76,445,140                                 | 1,532.5                                   | 34,439,800                                 | 2,403.0                                   | 28,613,860                                 | 2,176.0                                   | 12,101,180                                 | 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                                 | 1,656.0                                   | 35,448,330                                 | 2,489.0                                   | 29,819,350                                 | 2,319.5                                   | 12,721,380                                 | 603.0                                     | 1,687,440                                  |
| Oct-16     | 7,158.5                                   | 78,782,775                                 | 1,699.0                                   | 35,483,170                                 | 2,517.0                                   | 28,858,005                                 | 2,326.5                                   | 12,735,110                                 | 610.0                                     | 1,706,490                                  |
| Nov-16     | 7,294.5                                   | 79,896,815                                 | 1,729.0                                   | 35,548,770                                 | 2,537.0                                   | 29,034,435                                 | 2,360.5                                   | 13,145,970                                 | 668.0                                     | 1,967,640                                  |

\*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 |
| Dec-15     | 1.0                                       | 6,000                                      | 0.0                                       | 0  | 0.0                                       | 0  | 1.0                                       | 6,000                                      |
| 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                                      |

\*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 |
| Dec-15     | 0.0                                       | 0  | 0.0                                       | 0  | 0.0                                       | 0  | 0.0                                       | 0  |
| 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     | 3.0                                       | 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  |

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

**[USD]**

**vs Fixed**

**LIBOR**

(Transaction, million USD)

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