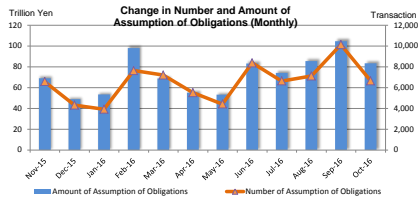


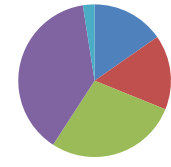
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Oct-16

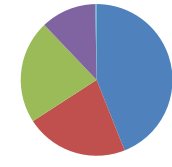
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Oct-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
Nov-15	6,576	68,904,161	706	15,317,920	1,243	17,954,138	2,392	22,827,392	2,155	12,621,501	80	183,210
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	12,577,895	674	16,689,804	1,226	13,522,551	1,534	10,442,372	80	119,840
Feb-16	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,645,470	126	192,030
Mar-16	7,199	68,681,046	594	21,855,930	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	24,054,946	1,122	18,214,634	2,332	21,930,896	3,984	18,560,182	283	384,074
Jul-16	6,338	74,025,394	778	29,618,027	931	15,578,653	1,750	17,902,488	2,869	10,621,186	310	374,010
Aug-16	7,104	85,409,681	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852
Sep-16	10,125	104,600,735	893	38,375,468	1,328	18,052,806	3,137	26,999,978	4,490	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

<Breakdown>

[JPY] vs Fixed

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Nov-15	5,596	57,412,710	532	12,422,668	963	13,835,010	1,362	19,118,612	1,863	11,898,711	76	137,710
Dec-15	3,711	41,986,318	210	8,147,830	551	9,869,560	1,183	13,315,878	1,665	10,508,315	102	144,735
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	63,044,438	570	18,144,905	1,195	24,326,586	2,111	24,957,769	2,511	15,429,240	123	186,030
Mar-16	6,113	56,042,713	491	17,260,720	782	9,871,235	1,762	15,871,325	2,880	12,740,122	188	299,310
Apr-16	5,028	47,417,900	571	15,819,647	612	8,651,137	1,573	13,061,378	2,146	9,718,348	126	167,390
May-16	3,965	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,680	69	102,620
Jun-16	7,364	71,158,816	535	21,301,578	924	14,425,097	1,992	18,636,863	3,635	16,415,405	278	373,574
Jul-16	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,588,314	2,656	9,650,036	304	361,710
Aug-16	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,949	2,471	11,680,383	181	229,102
Sep-16	9,821	93,006,017	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	16,779,321	2,347	8,703,818	163	226,522

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
Nov-15	148	2,878,300	33	845,000	46	1,114,300	55	802,500	14	116,500
Dec-15	48	681,900	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	33	417,900	3	5,000
Feb-16	164	2,131,789	12	253,276	99	1,402,944	18	322,519	20	153,050
Mar-16	185	3,212,112	12	1,425,000	98	1,340,200	39	278,900	28	167,000
Apr-16	48	1,599,850	18	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	48	970,000	9	411,000	8	195,000	4	3,800	27	362,700
Aug-16	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
Sep-16	187	2,588,900	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

OIS

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Nov-15	20	395,540	2	210,000	3	145,000	5	17,000	10	23,540	0	0
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	519,600	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	3	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	70,350	4	9,300
Aug-16	65	914,250	16	620,100	16	208,550	10	37,000	21	48,600	0	0
Sep-16	80	912,300	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
Oct-16	33	437,240	4	157,000	6	124,200	9	95,000	14	60,980	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
Nov-15	51	366,303	6	26,325	15	123,989	30	215,990
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	2	10	4	1,850	14	3,304
Aug-16	32	122,278	1	13	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

Basis Swap

LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Nov-15	322	3,181,440	10	494,040	69	1,022,000	133	1,215,610	106	403,290	4	45,500
Dec-15	191	1,560,290	8	192,310	17	226,230	75	566,380	90	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	1,090,500	80	668,250	67	339,480	3	6,000
Mar-16	156	2,004,850	15	548,000	24	338,560	57	715,420	55	398,370	5	4,500
Apr-16	123	2,086,210	16	872,660	22	502,700	49	503,210	36	207,740	0	0
May-16	151	1,689,843	3	360,000	15	290,240	80	790,990	53	248,613	0	0
Jun-16	344	4,474,118	14	300,000	39	1,008,210	142	2,121,398	145	1,041,010	4	3,500
Jul-16	166	1,160,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000
Aug-16	241	2,617,060	12	331,700	43	590,640	102	1,164,370	82	529,600	2	750
Sep-16	310	3,556,080	32	1,463,650	36	521,630	115	986,880	123	612,530	4	2,800
Oct-16	236	2,711,680	14	610,270	14	138,960	113	1,288,590	94	669,860	1	4,000

*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
Nov-15	148	1,315,880	17	173,040	46	514,570	70	558,270	15	70,000
Dec-15	74	1,096,230	3	275,000	28	539,750	32	201,480	11	80,000
Jan-16	48	1,017,490	12	611,140	10	237,000	19	127,350	7	42,000
Feb-16	114	2,236,310	23	687,000	32	1,088,200	43	380,380	16	82,610
Mar-16	190	2,256,110	8	363,500	48	895,340	86	779,140	48	218,130
Apr-16	52	714,780	7	240,000	17	286,750	16	125,030	12	63,000
May-16	29	338,920	3	91,000	5	125,000	16	85,520	5	36,000
Jun-16	72	603,400	6	93,000	11	164,700	32	185,700	23	160,000
Jul-16	28	121,660	0	0	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	533,890	30	269,670	42	191,810
Oct-16	45	312,930	0	0	13	170,000	15	68,730	17	74,200

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

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

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

*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
Nov-15	289	3,346,760	45	1,145,620	101	1,199,270	117	898,410	26	103,460
Dec-15	203	2,865,540	22	1,070,000	42	833,680	102	833,610	37	128,250
Jan-16	167	3,056,160	17	774,860	85	1,972,640	17	278,660	9	32,000
Feb-16	421	5,209,220	66	1,803,410	102	1,960,140	140	992,380	113	453,290
Mar-16	388	4,188,400	46	1,738,480	101	1,206,270	116	810,050	125	433,600
Apr-16	186	2,353,950	45	1,310,060	28	382,500	58	470,780	55	190,610
May-16	183	3,729,410	25	1,080,360	64	2,089,620	43	366,430	51	193,000
Jun-16	342	5,086,680	62	1,813,540	100	2,171,770	98	748,620	82	352,750
Jul-16	244	2,117,440	33	709,000	38	495,060	87	673,840	86	239,540
Aug-16	325	3,137,590	29	597,600	70	1,438,000	119	799,260	107	302,490
Sep-16	412	3,999,835	26	556,420	88	1,119,595	153	924,020	145	499,800
Oct-16	132	1,194,700	25	465,000	33	431,620	14	86,890	60	211,190

*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
Nov-15	0	0	0	0	0	0	0	0
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

*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
Nov-15	0	0	0	0	0	0	0	0
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

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

[USD]

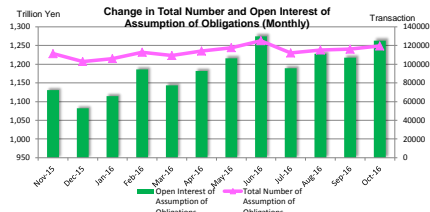
vs Fixed

LIBOR

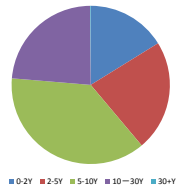
(Transaction, million USD)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Nov-15	1	0	1	0	0	0	0	0	0	0
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

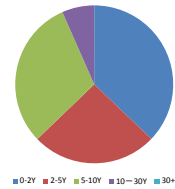
Total Number and Open Interest of Assumption of Obligations



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



Open Interest of Assumption of Obligations by tenor (as of Oct-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
Nov-15	111,241.5	1,130,725.100	15,155.5	354,841,494	28,260.5	325,531,976	47,386.5	387,105,005	20,371.0	83,180,753	88.0	85,871
Dec-15	102,786.0	1,082,216.730	14,665.5	343,594,871	26,894.5	308,726,938	41,985.5	365,897,511	20,138.5	63,894,288	102.0	103,121
Jan-16	105,290.5	1,114,794.795	15,001.0	351,006,551	26,922.0	320,116,770	43,259.0	377,529,428	20,326.5	66,012,536	102.0	99,541
Feb-16	112,727.0	1,185,959.979	16,130.0	373,245,146	28,349.0	343,930,951	45,938.5	399,885,299	22,195.5	68,767,142	114.0	131,441
Mar-16	109,227.5	1,143,328.581	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	1,181,932.277	16,380.5	382,984,497	27,677.0	327,606,663	45,908.0	397,842,378	23,884.0	73,199,571	113.0	117,168
May-16	117,635.0	1,215,761.247	17,076.0	397,477,213	28,463.5	338,851,020	47,363.0	404,802,636	24,621.5	74,496,685	111.0	133,693
Jun-16	125,021.0	1,274,284.930	17,993.5	416,552,219	29,786.5	353,810,565	50,149.0	423,512,409	26,927.0	80,199,734	165.0	210,003
Jul-16	111,959.0	1,189,035.995	17,109.0	414,941,094	26,716.5	316,412,424	42,728.0	379,824,859	26,217.5	77,862,595	188.0	194,923
Aug-16	115,123.0	1,227,885.258	18,204.0	443,118,291	28,404.0	321,866,300	43,674.0	384,428,986	26,711.0	78,816,428	130.0	152,583
Sep-16	115,998.0	1,217,245.708	18,298.5	441,624,649	26,137.0	312,669,912	43,658.0	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	83,322,982	166.0	210,411

<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
Nov-15	97,900.0	987,660.640	12,527.0	283,851,653	23,580.0	235,648,717	42,326.5	348,030,616	18,870.5	57,676,892	87.0	85,071
Dec-15	88,841.5	907,180,654	12,375.0	283,359,627	21,001.0	238,955,376	36,786.5	326,584,393	18,578.0	58,178,937	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	59,951,613	101.0	98,741
Feb-16	97,238.5	989,967,083	13,416.5	302,443,703	22,965.5	267,755,574	40,293.5	357,106,054	20,466.0	62,627,311	112.0	129,641
Mar-16	92,811.0	939,867,264	12,632.0	289,340,169	21,288.0	246,340,654	38,043.0	341,195,904	20,736.0	62,659,119	112.0	131,418
Apr-16	97,173.0	973,166,368	13,329.5	303,857,775	21,915.0	250,348,290	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	358,988,851	22,633.0	67,477,931	110.0	132,893
Jun-16	106,380.0	1,053,112,413	14,627.0	334,170,430	23,724.5	272,211,679	43,711.0	374,663,252	24,753.5	72,457,810	164.0	209,003
Jul-16	93,437.0	965,151,321	13,661.5	331,221,007	19,608.0	234,562,351	36,052.5	329,617,150	23,929.0	69,556,991	186.0	193,823
Aug-16	96,104.0	1,001,333,903	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	151,793
Sep-16	96,398.5	996,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	328,836,541	25,108.0	73,839,080	162.0	185,258
Oct-16	99,420.5	1,030,609,177	15,483.5	379,683,832	20,747.0	242,955,441	37,593.5	333,659,380	25,432.5	74,124,914	164.0	205,611

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
Nov-15	1,055.0	27,329,767	269.0	11,814,870	438.0	12,272,086	320.0	3,520,289	26.0	222,521
Dec-15	1,094.0	26,027,327	281.0	9,731,070	465.0	12,415,398	329.0	3,657,339	30.0	223,421
Jan-16	1,144.0	28,550,237	281.0	10,876,570	496.0	13,655,686	337.0	3,798,059	30.0	219,921
Feb-16	1,287.0	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	31,980,911	334.0	12,283,867	694.0	15,044,802	402.0	4,323,771	50.0	337,871
Apr-16	1,491.0	33,270,553	354.0	13,257,358	666.0	15,076,633	419.0	4,549,791	52.0	368,771
May-16	1,536.0	34,314,970	370.0	13,860,870	675.0	15,146,253	438.0	4,970,576	52.0	337,471
Jun-16	1,605.0	34,486,402	424.0	13,741,411	694.0	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	686.0	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	15,694,306	629.5	14,117,285	549.0	6,340,520	136.0	771,662
Oct-16	1,769.5	36,717,191	439.0	15,750,497	627.5	13,751,341	561.0	6,428,640	142.0	798,712

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
Nov-15	300.0	3,343,970	40.0	1,939,830	78.0	765,690	98.0	435,000	84.0	203,450	0.0	0
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	398,250	0.0	0
Mar-16	465.0	5,677,820	98.0	3,768,790	97.0	945,420	130.0	593,000	140.0	360,510	0.0	0
Apr-16	512.0	6,501,670	112.0	4,466,290	110.0	1,005,420	135.0	612,000	155.0	399,960	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	693.0	7,411,810	153.0	4,874,970	122.0	1,089,380	183.0	865,210	224.0	681,950	1.0	300
Aug-16	745.0	8,026,060	177.0	5,305,470	134.0	1,207,530	191.0	896,210	243.0	616,850	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	8,773,763	186.0	5,545,270	156.0	1,517,770	215.0	1,008,920	297.5	701,823	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
Nov-15	243.0	1,667,743	7.0	19,530	131.0	1,227,763	105.0	420,450
Dec-15	313.0	1,817,711	10.0	19,577	176.0	1,316,595	127.0	481,539
Jan-16	350.0	1,917,224	10.0	19,577	191.0	1,354,848	149.0	506,759
Feb-16	429.0	2,272,061	17.0	24,385	220.0	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	2,516,922	24.0	31,381	277.0	1,424,920	242.0	1,060,621
May-16	557.0	2,543,680	26.0	32,541	290.0	1,436,870	241.0	1,074,269
Jun-16	616.0	2,693,949	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	2,680,938	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

Basis Swap

LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Nov-15	5,966.5	55,116,590	563.0	14,645,130	1,647.5	23,578,210	2,535.5	12,449,170	1,201.5	4,442,740	1.0	800
Dec-15	6,127.5	65,861,440	604.0	14,482,840	1,695.5	24,116,360	2,591.5	12,686,560	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	12,842,150	1,287.5	4,851,920	1.0	800
Feb-16	6,593.5	71,696,620	741.0	17,435,650	1,782.5	24,931,920	2,751.5	12,953,820	1,306.5	4,873,830	2.0	1,800
Mar-16	6,706.5	72,943,650	758.0	17,676,470	1,862.0	25,644,550	2,754.0	12,850,800	1,331.5	4,971,030	1.0	800
Apr-16	6,810.5	74,529,090	796.0	18,810,160	1,887.0	26,026,330	2,794.0	12,785,730	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	12,659,090	1,355.5	4,854,183	1.0	800
Jun-16	7,245.5	78,980,037	887.0	19,467,280	1,991.0	27,808,840	2,933.0	12,615,554	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	12,673,004	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	12,675,544	1,473.5	5,366,283	1.0	800
Sep-16	7,599.5	80,415,467	980.0	20,855,020	2,087.0	29,274,920	3,036.0	12,759,374	1,514.5	5,533,943	2.0	1,200
Oct-16	7,798.5	81,809,997	1,020.0	21,683,340	2,084.0	27,521,650	3,158.0	12,740,984	1,534.5	5,559,223	2.0	4,800

*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
Nov-15	1,145.0	19,289,450	371.0	8,763,260	460.0	7,056,610	318.0	2,326,380	16.0	117,000
Dec-15	1,210.0	18,969,980	382.0	9,351,560	469.0	7,030,260	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	1,340.0	21,485,320	420.0	10,415,690	508.0	7,121,130	380.0	2,781,250	32.0	167,250
Mar-16	1,506.0	22,657,760	439.0	11,160,150	535.0	7,781,700	476.0	3,451,510	56.0	264,400
Apr-16	1,533.0	22,707,010	438.0	11,191,620	544.0	7,722,960	492.0	3,514,030	59.0	278,400
May-16	1,545.0	22,577,350	433.0	10,987,420	549.0	7,731,480	503.0	3,576,560	60.0	283,400
Jun-16	1,598.0	22,845,750	434.0	10,878,430	554.0	7,796,120	544.0	3,862,800	66.0	308,400
Jul-16	1,614.0	22,684,270	431.0	10,655,290	548.0	7,747,120	558.0	3,912,300	77.0	349,560
Aug-16	1,617.0	22,632,840	429.0	10,584,110	550.0	7,806,430	566.0	3,911,540	72.0	330,560
Sep-16	1,694.0	23,042,920	441.0	10,584,960	569.0	7,953,710	587.0	4,067,530	97.0	430,820
Oct-16	1,723.0	23,112,250	446.0	10,612,070	568.0	7,972,100	608.0	4,096,260	101.0	431,820

*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
Nov-15	1.0	22,184	1.0	22,184	0.0	0	0.0	0
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

*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
Nov-15	4,727.0	57,462,520	956.5	23,853,910	1,937.0	23,856,900	1,662.5	9,253,360	171.0	498,350
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	5,043.0	60,989,880	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	1,158.5	28,133,930	2,204.0	26,548,900	1,831.5	10,022,060	241.0	708,130
Mar-16	5,756.0	67,893,600	1,246.0	29,859,650	2,295.0	26,571,660	1,894.0	10,327,810	321.0	934,480
Apr-16	5,897.0	68,971,490	1,325.0	31,326,640	2,278.0	26,005,210	1,948.0	10,660,650	346.0	977,990
May-16	6,043.0	71,581,320	1,385.5	32,468,650	2,304.0	27,153,840	1,985.0	10,878,950	365.0	1,050,990
Jun-16	6,352.5	75,099,990	1,491.5	34,066,660	2,389.0	28,432,210	2,073.0	11,432,880	399.0	1,168,240
Jul-16	6,563.5	76,445,140	1,532.5	34,439,800	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	34,894,890	2,415.0	29,377,780	2,261.0	12,558,050	510.0	1,390,830
Sep-16	7,080.5	78,671,275	1,666.0	35,448,530	2,498.0	28,813,925	2,313.5	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	28,859,005	2,326.5	12,735,110	616.0	1,706,490

*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
Nov-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
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

*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
Nov-15	0.0	0	0.0	0	0.0	0	0.0	0
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	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Aug-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Sep-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
Oct-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0

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