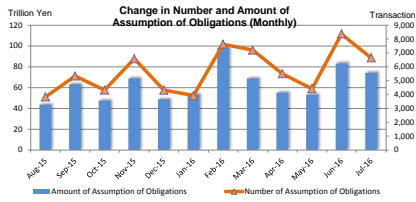


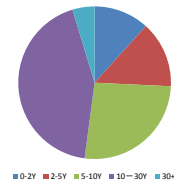
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jul-16

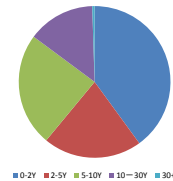
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Jul-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
Aug-15	3,820	43,521,365	530	15,264,049	842	9,457,297	1,832	16,128,715	614	2,670,704	2	600
Sep-15	5,330	63,097,082	619	20,477,843	1,269	16,552,879	2,530	22,978,301	900	3,076,058	12	12,001
Oct-15	4,320	47,453,939	772	19,943,606	688	9,798,134	1,554	11,934,757	1,269	5,729,272	37	48,170
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	12,577,885	674	16,689,804	1,226	13,522,551	1,634	10,442,372	80	119,840
Feb-16	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,645,470	126	192,030
Mar-16	7,199	68,681,046	594	21,855,390	1,089	13,808,925	2,139	18,656,368	3,173	14,055,632	204	304,410
Apr-16	5,500	55,053,550	668	19,810,277	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	74,095,384	778	29,618,027	931	15,579,683	1,750	17,902,488	2,869	10,621,186	310	374,010

<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
Aug-15	3,491	40,840,011	423	14,235,140	744	8,565,087	1,688	15,223,251	584	2,585,914	2	600
Sep-15	4,739	54,863,531	573	18,379,339	1,109	13,478,054	2,217	20,236,510	829	2,758,427	11	11,201
Oct-15	3,950	40,794,495	724	16,911,327	582	7,770,803	1,406	10,648,432	1,201	5,415,762	37	48,170
Nov-15	5,596	57,412,710	592	12,422,669	963	13,835,010	1,982	19,118,512	1,983	11,599,711	76	137,710
Dec-15	3,711	41,986,318	210	8,147,830	551	9,868,660	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	83,044,439	570	18,144,805	1,195	24,326,596	2,111	24,967,769	2,511	15,429,240	123	186,030
Mar-16	6,113	56,042,713	491	17,280,720	782	9,871,235	1,782	15,871,325	2,680	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	9,718,248	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	7,359,880	69	102,620
Jun-16	7,364	71,150,816	536	21,301,578	924	14,425,597	1,992	18,636,663	3,636	16,415,405	278	379,574
Jul-16	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,588,314	2,656	9,650,036	304	361,710

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
Aug-15	24	216,264	2	40,000	5	15,800	17	160,864	0	0
Sep-15	31	686,351	1	5,000	11	458,600	14	197,500	5	25,351
Oct-15	45	1,672,500	8	863,000	14	443,000	16	226,500	7	140,000
Nov-15	148	2,878,300	33	845,000	46	1,114,300	55	802,500	14	116,000
Dec-15	48	681,000	2	29,000	19	391,200	20	194,800	8	46,300
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	159,000
Mar-16	185	3,212,190	22	1,425,000	96	1,340,200	39	278,900	29	167,000
Apr-16	48	1,599,850	18	1,063,000	8	196,800	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	192,500	4	3,800	27	392,700

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
Aug-15	27	280,020	2	200,000	8	28,700	10	48,820	7	4,500	0	0
Sep-15	15	200,370	3	160,000	5	21,370	4	16,300	3	2,700	0	0
Oct-15	31	426,330	12	355,000	3	2,400	8	37,400	10	31,530	0	0
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	519,660	11	145,000	14	70,000	32	67,760	1	600
Apr-16	48	631,350	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	146,600	16	113,630	20	70,050	4	9,300

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
Aug-15	8	10,510	0	0	2	2,200	6	8,310
Sep-15	44	183,766	0	0	21	104,945	23	78,821
Oct-15	49	276,074	4	1,929	15	123,221	30	150,924
Nov-15	51	366,303	6	26,325	15	123,989	30	215,990
Dec-15	64	119,309	3	82	20	9,947	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	0	0	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

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
Aug-15	116	1,025,380	12	238,800	24	358,830	40	314,660	40	314,660	0	0
Sep-15	209	2,869,390	6	336,300	51	926,530	114	1,445,720	37	160,040	1	800
Oct-15	128	2,377,720	5	1,220,000	40	690,690	49	361,050	34	105,980	0	0
Nov-15	322	3,181,440	10	494,040	59	1,022,000	133	1,216,610	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	4,086,530	38	1,773,400	73	1,095,500	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	872,560	22	502,700	49	503,210	36	207,740	0	0
May-16	151	1,639,843	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	1,180,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000

*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
Aug-15	51	527,160	11	226,980	13	120,480	26	178,000	1	2,000
Sep-15	70	830,020	7	301,420	15	228,040	38	236,560	8	64,000
Oct-15	37	699,130	3	51,250	14	338,300	19	308,580	1	1,000
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	114	1,017,490	12	611,140	10	237,000	19	127,350	7	42,000
Feb-16	148	2,236,210	23	687,600	32	1,086,320	32	380,380	16	62,610
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	338,320	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

*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
Aug-15	0	0	0	0	0	0	0	0
Sep-15	1	22,184	1	22,184	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0
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

*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
Aug-15	103	822,020	20	253,820	46	367,400	35	195,000	2	6,000
Sep-15	221	3,441,470	26	1,273,600	57	1,335,440	120	766,890	18	65,540
Oct-15	80	1,207,690	16	541,100	22	423,720	26	201,870	16	35,000
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	3,058,160	17	774,860	85	1,972,640	46	278,060	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	2,089,600	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

*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
Aug-15	0	0	0	0	0	0	0	0
Sep-15	0	0	0	0	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0
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

*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
Aug-15	0	0	0	0	0	0	0	0
Sep-15	0	0	0	0	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0
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

*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]

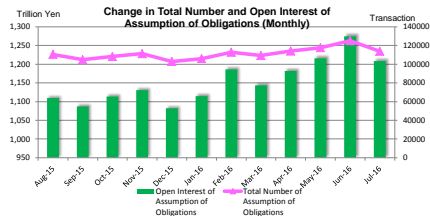
vs Fixed

LIBOR

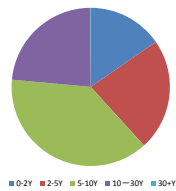
(Transaction, million USD)

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
Aug-15	0	0	0	0	0	0	0	0	0	0
Sep-15	0	0	0	0	0	0	0	0	0	0
Oct-15	0	0	0	0	0	0	0	0	0	0
Nov-15	1	10	1	10	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

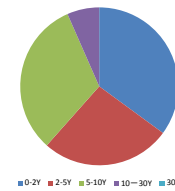
Total Number and Open Interest of Assumption of Obligations



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



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



<Summary>

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Aug-15	110,473.0	1,109,464,699	14,778.0	362,780,715	27,815.0	314,937,662	47,341.0	370,959,348	20,468.0	80,721,915	71.0	65,061
Sep-15	104,788.0	1,087,173,048	14,554.0	353,202,662	26,760.0	308,613,925	44,480.0	366,449,745	18,913.0	58,830,205	81.0	76,511
Oct-15	108,252.5	1,113,822,840	14,676.5	357,637,172	27,582.5	317,732,032	46,005.5	376,528,809	19,693.0	61,632,105	85.0	82,721
Nov-15	111,241.5	1,130,725,100	15,155.5	354,841,494	28,260.5	325,531,976	47,366.5	387,105,005	20,371.0	63,160,753	88.0	85,871
Dec-15	102,786.0	1,082,216,730	14,665.5	343,594,871	25,894.5	306,726,938	41,985.5	365,897,511	20,198.5	63,894,288	102.0	103,121
Jan-16	105,950.5	1,114,754,790	15,019.0	351,985,655	26,662.0	320,116,770	43,259.0	377,529,428	20,326.5	66,012,596	102.0	99,541
Feb-16	112,727.0	1,185,959,979	16,130.0	373,245,146	28,349.0	343,930,651	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	1,181,692,277	16,390.5	382,984,497	27,677.0	327,608,663	45,908.0	397,842,378	23,884.0	73,139,571	117.0	117,168
May-16	117,536.0	1,215,781,247	17,076.0	397,417,219	28,463.5	338,851,026	47,363.0	404,802,636	24,621.5	74,696,686	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	113,798.5	1,208,307,120	17,493.5	423,702,617	26,039.5	320,067,680	43,477.0	384,936,556	26,606.5	79,379,534	182.0	220,733

<Breakdown>

[JPY] vs Fixed

LIBOR

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Aug-15	98,295.0	925,765,448	12,641.0	292,825,245	23,627.0	282,893,668	42,846.0	355,272,926	19,110.0	65,272,926	71.0	65,061
Sep-15	92,108.0	922,491,835	12,397.0	294,303,588	22,408.0	244,694,736	39,736.0	329,724,546	17,487.0	53,693,253	80.0	75,711
Oct-15	95,304.0	944,446,523	12,726.0	297,520,244	23,087.0	251,338,968	41,167.0	339,177,465	18,229.5	56,318,024	94.0	91,921
Nov-15	97,800.0	956,885,849	13,076.0	293,881,453	22,589.0	255,646,737	42,325.5	348,593,616	18,970.5	57,676,692	87.0	85,071
Dec-15	88,841.5	907,180,654	12,375.0	283,359,627	21,001.0	238,956,376	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	989,867,083	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	938,667,264	12,632.0	289,340,169	21,939.0	246,340,654	38,043.0	341,196,904	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	1,003,714,867	13,892.5	316,930,945	22,619.5	259,583,247	41,236.0	358,989,851	22,533.0	67,477,931	110.0	132,893
Jun-16	106,589.0	1,053,712,413	14,627.0	331,170,430	23,724.5	272,211,679	43,711.0	374,653,292	24,753.5	72,657,810	164.0	209,203
Jul-16	95,077.5	982,568,788	14,000.5	339,121,826	19,897.5	237,841,472	36,724.5	334,288,836	24,274.0	71,086,720	181.0	219,933

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
Aug-15	876.0	25,695,430	223.0	11,836,870	379.0	10,735,786	260.0	3,024,104	14.0	98,670
Sep-15	897.0	24,365,222	220.0	10,423,870	376.0	10,596,296	274.0	3,221,044	19.0	124,021
Oct-15	940.0	26,021,642	239.0	11,380,870	389.0	11,069,286	290.0	3,357,464	22.0	214,021
Nov-15	1,055.0	27,329,767	269.0	11,814,870	438.0	12,272,086	320.0	3,620,289	26.0	222,521
Dec-15	1,084.0	28,027,217	281.0	9,731,070	425.0	12,416,386	329.0	3,657,339	30.0	229,421
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	14,347,393	364.0	4,122,293	35.0	232,371
Mar-16	1,451.0	31,980,311	334.0	12,283,867	654.0	15,044,802	403.0	4,323,771	50.0	327,871
Apr-16	1,491.0	33,270,553	354.0	13,257,358	666.0	15,076,633	419.0	4,549,791	52.0	366,771
May-16	1,535.0	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	394.0	13,741,411	689.0	15,024,304	469.0	5,302,915	63.0	417,771
Jul-16	1,658.0	35,670,981	398.0	14,637,902	692.0	14,872,272	484.0	5,601,535	84.0	558,271

OIS

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Aug-15	244.0	2,399,650	23.0	1,159,830	72.0	711,920	82.0	366,300	67.0	161,600	0.0	0.0
Sep-15	259.0	2,600,020	26.0	1,319,830	77.0	733,290	86.0	382,600	70.0	194,300	0.0	0.0
Oct-15	290.0	3,026,350	38.0	1,674,830	78.0	735,690	95.0	426,000	79.0	189,830	0.0	0.0
Nov-15	300.0	3,343,970	40.0	1,939,830	78.0	765,690	98.0	436,000	84.0	203,450	0.0	0.0
Dec-15	308.0	3,709,970	49.0	2,258,110	75.0	767,410	101.0	465,000	84.0	216,450	0.0	0.0
Jan-16	343.0	3,999,570	56.0	2,494,110	81.0	749,210	105.0	465,000	101.0	231,250	0.0	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	0.0
Mar-16	465.0	5,677,820	98.0	3,788,790	87.0	945,420	130.0	583,000	140.0	360,610	0.0	0.0
Apr-16	512.0	6,591,670	112.0	4,486,290	110.0	1,003,420	135.0	612,000	155.0	399,860	0.0	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	0.0
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	0.0
Jul-16	708.0	7,686,760	158.0	5,024,970	132.0	1,168,330	167.0	878,210	231.0	599,250	0.0	0.0

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Aug-15	113.0	887,880	2.0	3,100	68.0	724,700	43.0	160,080
Sep-15	157.0	1,065,947	2.0	3,100	91.0	827,592	64.0	236,255
Oct-15	208.0	1,338,181	6.0	5,025	111.0	999,677	89.0	333,479
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	360.0	1,971,224	10.0	19,577	191.0	1,354,948	149.0	596,799
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	2,516,322	24.0	31,381	277.0	1,424,820	242.0	1,060,621
May-16	557.0	2,543,680	26.0	32,541	290.0	1,436,870	241.0	1,074,269
Jun-16	616.0	2,593,949	37.0	43,778	320.0	1,432,733	259.0	1,117,438
Jul-16	644.0	2,640,943	38.0	43,788	336.0	1,458,175	270.0	1,139,001

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
Aug-15	5,659.0	51,608,400	562.0	14,763,090	1,522.0	21,957,340	2,365.0	20,756,160	1,125.0	4,135,810	0.0	0
Sep-15	5,781.0	62,953,040	578.0	13,810,380	1,587.0	22,907,300	2,455.0	21,968,380	1,160.0	4,266,180	1.0	800
Oct-15	5,866.5	64,437,510	584.0	14,289,130	1,633.5	23,589,100	2,493.5	22,250,700	1,174.5	4,307,780	1.0	800
Nov-15	5,968.5	65,116,590	593.0	14,545,340	1,647.5	23,876,210	2,535.5	22,449,710	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	22,686,560	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	24,042,150	1,287.5	4,851,920	1.0	800
Feb-16	6,593.5	71,096,620	741.0	17,435,250	1,762.5	24,931,920	2,751.5	24,453,920	1,306.5	4,873,830	2.0	1,800
Mar-16	6,706.5	72,943,650	758.0	17,676,470	1,862.0	25,644,550	2,754.0	24,850,800	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	2,784.0	24,785,730	1,342.5	4,906,070	1.0	800
May-16	6,936.5	75,441,083	848.0	19,036,590	1,917.0	26,790,420	2,815.0	24,659,090	1,355.5	4,954,183	1.0	800
Jun-16	7,245.5	78,980,037	887.0	19,467,280	1,991.0	27,808,840	2,933.0	26,415,554	1,433.5	5,297,563	1.0	800
Jul-16	7,446.5	79,888,637	909.0	19,298,540	2,035.5	28,323,060	3,028.5	26,806,764	1,472.5	5,459,473	1.0	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
Aug-15	390.0	17,450,850	360.0	3,596,380	378.0	6,194,700	210.0	1,537,170	5.0	41,000
Sep-15	1,010.0	17,450,290	367.0	9,326,150	382.0	6,145,410	248.0	1,873,730	13.0	105,000
Oct-15	1,032.0	17,485,650	355.0	8,713,630	404.0	6,708,710	260.0	1,958,310	13.0	105,000
Nov-15	1,145.0	18,299,450	371.0	8,763,260	440.0	7,083,610	318.0	2,326,580	117.0	600,000
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	1,349.0	21,485,320	420.0	10,415,690	508.0	8,121,840	389.0	2,781,250	32.0	167,250
Mar-16	1,506.0	22,657,760	439.0	11,160,150	535.0	7,781,700	476.0	3,451,510	56.0	264,400
Apr-16	1,533.0	22,707,010	438.0	11,191,620	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	3,576,050	60.0	282,400
Jun-16	1,598.0	22,945,750	434.0	10,878,430	554.0	7,785,120	544.0	3,862,800	66.0	308,400
Jul-16	1,614.0	22,664,270	435.0	10,677,530	547.0	7,771,430	559.0	3,879,750	73.0	335,560

*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
Aug-15	0.0	0	0.0	0	0.0	0	0.0	0
Sep-15	1.0	22,184	1.0	22,184	0.0	0	0.0	0
Oct-15	1.0	22,184	1.0	22,184	0.0	0	0.0	0
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

*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
Aug-15	4,388.0	56,232,040	941.0	25,605,300	1,768.0	21,719,750	1,534.0	8,495,080	146.0	411,910
Sep-15	4,574.0	56,218,510	954.0	23,993,560	1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
Oct-15	4,613.0	56,836,800	947.5	24,031,250	1,860.0	23,290,700	1,610.5	9,019,390	175.0	497,450
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	5,042.0	60,898,880	1,029.5	25,634,260	2,113.0	25,363,410	1,711.5	9,386,610	188.0	534,600
Feb-16	5,145.0	65,413,020	1,156.5	28,133,260	2,204.0	26,546,900	1,823.5	10,022,950	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	71,553,320	1,385.5	32,468,590	2,304.0	27,153,840	1,989.0	10,978,950	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	6,642.5	76,924,310	1,549.0	34,722,750	2,398.5	28,534,840	2,223.0	12,336,460	472.0	1,330,260

*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
Aug-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Sep-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Oct-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
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

*Including 6M-LIBOR vs 6M-DTIBOR, 6M-LIBOR vs 3M-DTIBOR, 6M-LIBOR vs 1M-DTIBOR and 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
Aug-15	0.0	0	0.0	0	0.0	0	0.0	0
Sep-15	0.0	0	0.0	0	0.0	0	0.0	0
Oct-15	0.0	0	0.0	0	0.0	0	0.0	0
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

*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 of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Aug-15	0.0	0	-	-	0.0					