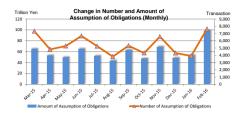
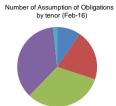
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

### Number and Amount of Assumption of Obligations





0-2Y 2-5Y 5-10Y 10-30Y 30+Y

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

■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

<summar< th=""><th>y&gt;</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th>(Trans</th><th>saction, million yen)</th></summar<>	y>										(Trans	saction, million yen)
	Su	m	0-:	2Y	2+	5Y	5-1	10Y	10-	-30Y	30	)+Y
Month-Year	Number of Assumption of Obligations	Amount of Assumption of Obligations										
Mar-15 Apr-15	7,318 4,825	65,070,321 53,035,315	696 646	20,032,082 19,882,559	1,625 1,109	17,671,602 14,525,845	3,579 2,200	23,508,250 16,311,519		3,855,956 2,311,922	5 3	2,430 3,470
May-15 Jun-15	5,282 6.664	49,692,575 65,133.053	576 911	15,169,311 21,314,071	1,191 1.649	13,083,784 19.088.687	2,570 3.085	18,620,706 21,677,664	928 1.016		17	7,585 2,825
Jul-15 Aug-15	5,255 3.820	52,201,979 43,521,365	646 530	17,139,697	1,198 842	12,022,737 9,457,297	2,584	20,656,175	823	2,382,737	4	635
Sep-15 Oct-15	5,330 4,320	63,097,082 47,453,939	619	20,477,843	1,269	16,552,879 9,798,134	2,530	22,978,301 11,934,757	900 1,269	3,076,058	12	12,001 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 Jan-16	4,310 3,918	48,743,137 53,352,451	249 304	9,814,222 12,577,885	682 674	12,139,367 16,689,804	1,454 1,226	15,242,428 13,522,551	1,822 1,634		103 80	145,735 119,840
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

## <Breakdown>

# 【JPY】 <u>vs Fixed</u>

LIBOR											(Trans	action, million yen)
	SL	m	0-	2Y	2-	5Y	5-1	0Y	10-	-30Y	30-	ŧΥ
	Number of	Amount of										
Month-Year	Assumption of											
	Obligations											
Mar-15	6,421	55,196,436	616	17,535,862	1,350		3,148	20,197,440	1,302	3,500,966	5	2,430
Apr-15	4,280	44,904,595		16,500,719		11,884,945	1,946	14,405,049	808	2,110,412	3	3,470
May-15	4,855	42,776,390	542	13,367,421	1,028	9,346,534	2,400	17,419,702	868	2,635,148	17	7,585
Jun-15	5,959	57,589,779	820	19,219,201	1,418	16,018,912	2,778	19,589,115	940	2,759,725	3	2,825
Jul-15	4,838	47,490,255	559	15,150,747	1,086	10,950,870	2,418	19,303,107	771	2,084,897	4	635
Aug-15	3,491	40,640,011	483	14,285,149	744	8,565,087	1,698	15,223,261	564	2,565,914	2	600
Sep-15	4,739	54,863,531	573	18,379,339		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	12,422,668	963	13,835,010	1,982	19,118,612	1,983	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	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

Euroyen TI	Bor (ZTIBOR)								(Trans	action, million yen)
	Su	m	0-:	2Y	2-	5Y	5-1	0Y	10-	20Y
	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of
Month-Year	Assumption of Obligations	Assumption of Obligations	Assumption of Obligations	Assumption of	Assumption of Obligations	Assumption of Obligations	Assumption of Obligations	Assumption of	Assumption of Obligations	Assumption of
				Obligations				Obligations	Obligations	Obligations
Mar-15	38	450,100		117,000	13	200,500	18	132,600	0	0
Apr-15	42	2,433,300		1,699,000	8	514,000	21	220,300	0	0
May-15	29	1,128,000		395,000	16	636,000	8	97,000	0	0
Jun-15	67	1,168,070	16	459,270	30	457,800	20	246,000	1	5,000
Jul-15	15	128,136	3	12,000	6	83,986	5	30,650	1	1,500
Aug-15	24	216.264	2	40.000	5	15,600	17	160.664	0	0
Sep-15	31	686,351	1	5,000	11	458,500	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	116,500
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

OIS											(Trans	action, million yen)
	Su	m	0-:	2Y	2-	5Y	5-1	0Y	10-	-30Y	30	+Y
	Number of	Amount of										
Month-Year	Assumption of											
	Obligations											
Mar-15		51,100	1	25,000		21,000	1	4,000	2	1,100	0	0
Apr-15	24	182,470	3	50,000	6	46,720	7	60,250	8	25,500	0	0
May-15		588,730	3	400,000	10	131,830	10	27,700	11	29,200	0	0
Jun-15		232,540	4	82,330	17	82,390	24	63,990	5	3,830	0	0
Jul-15		360,350	3	250,000	3	49,000	7	32,350	7	29,000	0	0
Aug-15		280,020	2	200,000	8	26,700	10	48,820	7	4,500	0	0
Sep-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	1	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		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

1

Japanese Y	en TIBOR (DTIBO	R)					(Trans	action, million yen)
	Su	m	0-	2Y	2-	5Y	5-1	0Y
	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Mar-15	29	136,595		0	15	106,485	14	30,110
Apr-15	3	12,360		0	2	11,360	1	1,000
May-15	4	41,934	0	0	2	40,000	2	1,934
Jun-15	14	53,743	0	0	9	46,725	5	7,018
Jul-15	6	9,358	0	0	4	7,850	2	1,508
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	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

Feb-16

# Basis Swap

LIBOR Amount of Assumption of <u>Oblacations</u> 117,080 152,030 256,600 336,300 1.220,000 494,040 192,310 145,000 -1774,000 -174,000 (Tra Amount of Assumption of Obligations 2,181,030 1,010,180 606,320 1,074,480 1,042,960 3,14,660 3,14,660 3,14,660 3,14,660 1,216,610 5,66,380 1,302,380 866,250 0-2Y 5-10Y 10-30Y 30+Y 2-5Y m Amount of Assumption of Obligations 0.2048,260 1.680,670 2.2486,310 1.025,380 2.377,720 3.181,440 1.560,280 2.377,720 3.181,440 1.560,280 2.377,720 3.181,440 1.560,280 2.377,720 3.181,400 1.560,280 2.377,720 3.181,400 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.181,400 3.260,280 3.260,280 3.260,280 3.260,280 3.260,280 3.260,280 3.181,400 3.260,280 3.200,2800,280 3.200,280 3.200, 10 Number of Assumption of Obligatione Number of Assumption of Obligations Amount of Assumption of Amount of Assumption of Amount of Assumption of Number of Assumption of fonth-Ye Assumption of <u>Obliqations</u> 1,226,400 787,190 872,040 1,456,740 429,080 359,830 926,530 690,690 1,022,000 226,230 570,380 1,099,500 ations 290.19 Obl Oblig Ob 371 241 188 300 217 116 209 128 322 191 232 261 200 125 75 138 102 40 114 49 133 75 72 80 Mar 290,190 117,010 115,340 207,250 233,770 92,290 160,040 105,980 403,290 574,370 904,740 339,480 87 71 66 90 51 24 51 40 69 17 29 73 Apr-15 May-15 Jun-15 Jul-15 Aug-15 Sep-15 Oct-15 Dec-15 Jan-16 Feb-16 34 35 44 34 40 37 34 106 90 125 67 11 12 28 30 12 6 5 10 8 800 45,500 1,000 15,170 6,000

#### Euroven TIBOR (ZTIBOR)

Euroyen TI	BOR (ZTIBOR)								(Trans	action, million yen)
	Su	m	0-:	2Y	2-	5Y	5-1	0Y	10-	-20Y
	Number of	Amount of								
Month-Year	Assumption of									
	Obligations									
Mar-15	92	1,872,090		812,670	27	840,290	39	218,130	1	1,000
Apr-15	39	554,150		239,940	9	106,500	21	207,710	0	0
May-15	25	212,810		30,000	7	67,310	17	115,500	0	0
Jun-15	75	1,014,690		346,090	27	414,420	30	254,180	0	0
Jul-15	32	467,570	6	133,000	12	228,020	13	101,550	1	5,000
Aug-15	51	527,160	11	226,680	13	120,480	26	178,000	1	2,000
Sep-15	70	830,020	9	301,420	15	228,040	38	236,560	8	64,000
Oct-15	37	699,130		51,250	14	338,300	19	308,580	1	1,000
Nov-15	148	1,315,880		173,040	46	514,570	70	558,270	15	70,000
Dec-15	74	1,096,230		275,000	28	539,750	32	201,480		80,000
Jan-16	48	1,017,490		611,140	10	237,000	19	127,350		42,000
Feb-16	114	2,236,310	23	687,000	32	1,086,320	43	380,380	16	82,610

 Feb-16
 114
 2,236,310
 23
 687,000

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

### Japanese Yen TIBOR (DTIBOR)

	Su	m	0-3	2Y	2-	5Y	5-1	0Y
	Number of	Amount of						
Month-Year	Assumption of							
	Obligations							
Mar-15	0	0	0	0	0	0	0	(
Apr-15	0	0	0	0	0	0	0	(
May-15	0	0	0	0	0	0	0	
Jun-15	0	0	0	0	0	0	0	
Jul-15	0	0	0	0	0	0	0	
Aug-15	0	0	0	0	0	0	0	
Sep-15	1	22,184	1	22,184	0	0	0	
Oct-15	0	0	0	0	0	0	0	
Nov-15	0	0	0	0	0	0	0	
Dec-15	0	0	0	0	0	0	0	
Jan-16	0	0	0	0	0	0	0	
Feb-16	0	0	0	0	0	0	0	

### LIBOR vs Euroven TIBOR (ZTIBOR)

	Su	m	0-2	2Y	2-5	δY	5-1	0Y	10-	20Y
	Number of	Amount of								
Month-Year	Assumption of									
	Obligations									
Mar-15	359	3,543,380	38	1,424,550	130	1,317,190	158	738,940	33	62,700
Apr-15	196	2,900,180	28	1,259,020	72	1,175,130	79	407,030	17	59,000
May-15	147	3,254,040	13	879,920	62	1,990,070	58	352,550	14	31,500
Jun-15	199	1,810,730	25	682,150	58	611,700	90	442,880	26	74,000
Jul-15	127	1,290,000	45	843,450	36	273,930	37	144,050	9	28,570
Aug-15	103	822,020	20	253,620	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	429,720	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	95	1,972,640	46	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

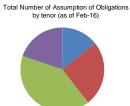
LIBOR vs J	apanese Yen TIB	OR (DTIBOR)					(Transac	tion, million yen)
	Su	ım	0-	2Y	2-	5Y	5-1	0Y
	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Mar-15	1	6,000	0	0	0	0	1	6,000
Apr-15	0	0	0	0	0	0	0	0
May-15	0	0	0	0	0	0	0	0
Jun-15	0	0	0	0	0	0	0	0
Jul-15	0	0	0	0	0	0	0	0
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

# 【USD】 vs Fixed

LIBOR									(Transac	tion, million USD)
	Si	um	0-	2Y	2-	5Y	5-1	10Y	10-	-30Y
Month-Year	Number of Assumption of Obligations	Amount of Assumption of Obligations								
Mar-15 Apr-15 May-15			-						-	
Jun-15 Jul-15	-	:	:	:		:	:		:	:
Aug-15 Sep-15 Oct-15	0	- 0 0		- 0 0						
Nov-15 Dec-15 Jan-16	1	10 0	0	10	0	0	0	0	0	0
Jan-16 Eob-16	0	0	-	0	0	0	0	0	0	0

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







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



■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

<summa< th=""><th>ry&gt;</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th>(Trans</th><th>saction, million yen)</th></summa<>	ry>										(Trans	saction, million yen)
	Si	um	0	-2Y	2-	-5Y	5-1	10Y	10-	-30Y	30	)+Y
	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Mar-15	111,951.0	1,158,105,734	14,209.0	369,312,890	28,347.0	331,804,943	49,668.0	398,321,706	19,682.0	58,615,160	45.0	51,035
Apr-15	115,960.0	1,183,656,199		369,981,906		344,089,590	51,268.0	409,153,375	20,469.0	60,376,823		54,505
May-15	119,639.0	1,209,354,825		371,704,256		357,047,009	52,674.0	419,629,260	20,627.0	60,912,225	64.0	62,075
Jun-15	113,968.0	1,148,453,505		365,300,031	30,027.0	337,430,451	49,381.0	387,041,115	19,596.0	58,618,008		63,901
Jul-15	108,079.0	1,103,890,014		361,426,560		311,605,564	46,427.0	371,212,770	20,067.0	59,580,584		64,536
Aug-15	110,473.0	1,109,464,699		362,780,715		314,937,662		370,959,346	20,468.0	60,721,915		65,061
Sep-15	104,788.0	1,087,173,048		353,202,662		308,613,925		366,449,745	18,913.0	58,830,205		76,511
Oct-15	108,252.5	1,113,622,840		357,637,172		317,732,032		376,528,809	19,693.0	61,632,105		92,721
Nov-15	111,241.5	1,130,725,100		354,841,494		325,531,976		387,105,005	20,371.0	63,160,753		85,871
Dec-15	102,786.0	1,082,216,730		343,594,871	25,894.5	308,726,938	41,985.5	365,897,511	20,138.5	63,894,288		103,121
Jan-16	105,950.5	1,114,764,796		351,006,551	26,662.0	320,116,770		377,529,428	20,926.5	66,012,506		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	300 885 200	22 195 5	68 767 142	114.0	131 441

## <Breakdown>

【JPY】 <u>vs Fixed</u>

LIBOR											(Trans	action, million yen)
	Su	ım	0-	2Y	2-	5Y	5-1	0Y	10-	-30Y	30	+Y
	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Mar-15	101,754.0	1,009,504,879	12,408.0	308,895,250	24,794.0	277,240,718	45,957.0	368,796,176	18,550.0	54,521,700	45.0	51,035
Apr-15	105,283.0	1,029,850,834	12,596.0	307,949,536	26,010.0	287,413,135	47,344.0	378,303,045	19,285.0	56,130,613	48.0	54,505
May-15	108,637.0	1,050,509,276	12,940.0	308,804,196	27,590.0	296,975,044	48,625.0	388,056,865	19,418.0	56,611,095	64.0	62,075
Jun-15	102,424.0	987,568,572	12,938.0	303,655,651	26,001.0	275,711,891	45,097.0	354,062,122	18,322.0	54,075,008	66.0	63,901
Jul-15	96,174.0	940,855,928	12,467.0	299,243,740	22,867.0	249,480,088		337,282,680	18,751.0	54,784,884	70.0	64,536
Aug-15	98,295.0	945,175,448	12,641.0	299,825,545	23,627.0	252,893,466	42,846.0	336,518,452	19,110.0	55,872,925	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	251,338,868	41,167.5	339,177,465	18,229.5	56,318,024	94.0	91,921
Nov-15	97,800.0	956,885,649	12,927.0	293,881,553	23,589.0	256,648,717	42,326.5	348,593,616	18,870.5	57,676,692	87.0	85,071
Dec-15	88,841.5	907,180,654	12,375.0	283,359,627	21,001.0	238,955,376	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	989,867,083	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

Euroyen Til	BOR (ZTIBOR)								(Trans	saction, million yen)	
	Sum		0-	2Y	2-	5Y	5-1	10Y	10-20Y		
	Total Number of	Open Interest of									
Month-Year	Assumption of	Assumption of									
	Obligations	Obligations									
Mar-15	721.0	22,145,120	175.0	9,928,360	332.0	9,711,100	200.0	2,399,490	14.0	106,170	
Apr-15	761.0	24,558,920	189.0	11,632,360	337.0	10,200,600	221.0	2,619,790	14.0	106,170	
May-15	787.0	25,402,960	197.0	11,849,900	351.0	10,790,100	227.0	2,670,790	12.0	92,170	
Jun-15	846.0	25,571,030	214.0	11,843,870	375.0	10,736,200	244.0	2,893,790	13.0	97,170	
Jul-15	858.0	25,574,166		11,864,870	376.0	10,726,186	246.0	2,884,440	14.0		
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	229.0	10,423,870	375.0	10,596,286	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	27,929,767	269.0	11,814,870	438.0	12,272,086	320.0	3,620,289	28.0	222,521	
Dec-15	1,084.0	26,027,217	261.0	9,731,070	465.0	12,415,386	328.0	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	

OIS												
	Sum		0-2Y		2-5Y		5-10Y		10-	30Y	30	+Y
	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Mar-15	89.0	755,540	8.0	177,500		375,280	24.0			69,570		0
Apr-15	113.0	938,010		227,500		422,000	31.0	193,440		95,070		0
May-15	147.0	1,526,740		627,500		553,830	41.0	221,140		124,270		0
Jun-15	197.0		18.0	709,830		636,220	65.0	285,130		128,100		0
Jul-15	217.0	2,119,630	21.0	959,830		685,220	72.0	317,480		157,100		0
Aug-15	244.0	2,399,650	23.0	1,159,830		711,920	82.0	366,300		161,600		0
Sep-15	259.0	2,600,020		1,319,830		733,290	86.0	382,600		164,300	0.0	0
Oct-15	290.0	3,026,350	38.0	1,674,830		735,690	95.0	426,000		189,830	0.0	0
Nov-15	300.0	3,343,970		1,939,830		765,690	98.0	435,000		203,450		0
Dec-15	309.0	3,708,970		2,258,110		767,410	101.0	465,000		218,450		0
Jan-16	343.0	3,999,570		2,494,110		749,210	105.0	465,000		291,250		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

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Japanese Y	en TIBOR (DTIBC	R)					(Trans	action, million yen)	
	Su	ım	0-	2Y	2+	5Y	5-10Y		
	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	
	Obligations Obligations		Obligations Obligations		Obligations	Obligations	Obligations	Obligations	
Mar-15	78.0	759,975	2.0	3,100	48.0	616,165	28.0	140,710	
Apr-15	81.0	772,335	2.0	3,100	50.0	627,525	29.0	141,710	
May-15	85.0	814,269		3,100	52.0	667,525	31.0	143,644	
Jun-15	99.0	868,013	2.0	3,100	61.0	714,250	36.0	150,663	
Jul-15	105.0	877,370	2.0	3,100	66.0	722,500	37.0	151,770	
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	235,255	
Oct-15	205.0	1,338,181	6.0	5,025	111.0	999,677	88.0	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	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	24,385	220.0	1,369,654	192.0	878,022	

## Basis Swap

LIBOR											(Trans	saction, million yen)
	Sum		0-	2Y	2-	2-5Y		0Y	10-30Y		30	ι+Y
	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Mar-15	4,772.0	56,445,280	524.0	16,271,690	1,219.0	18,245,880	2,025.0	18,267,830	1,004.0	3,659,880	0.0	0
Apr-15	4,998.0	57,383,430		15,499,770		19,291,380	2,129.0	18,864,150	1,031.0	3,728,130	0.0	0
May-15	5,113.0	58,279,520		15,066,990		20,210,250	2,174.0	19,265,930	1,033.0	3,736,350	0.0	0
Jun-15	5,294.0	59,550,120		14,639,020			2,262.0	19,816,590	1,068.0	3,900,890	0.0	0
Jul-15	5,491.0	60,909,060	562.0	14,477,150	1,486.0	21,632,340	2,350.0	20,707,050	1,093.0	4,092,520	0.0	0
Aug-15	5,595.0	61,608,400	582.0	14,763,090	1,522.0	21,957,340	2,365.0	20,752,160	1,126.0	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		14,289,130		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		14,545,130		23,678,210	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	6,583.5	71,696,620	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
*Including 6N	1-LIBOR vs 3M-LIBO	DR, 6M-LIBOR vs 1	M-LIBOR and 3M-LI	BOR vs 1M-LIBOR								

#### Furoven TIBOR (7TIBOR)

	Su	ım	0-2Y		2-5Y		5-1	10Y	10-20Y	
ĺ	Total Number of	Open Interest of								
Month-Year	Assumption of	Assumption of								
	Obligations	Obligations								
Mar-15	781.0	16,489,980		9,235,530	367.0	6,396,070	106.0	824,380	3.0	34,000
Apr-15	807.0	16,488,830	310.0	9,160,620	368.0	6,282,120	126.0	1,012,090	3.0	34,000
May-15	829.0	16,464,180	313.0	9,009,160	370.0	6,293,430	143.0	1,127,590	3.0	34,000
Jun-15	896.0	17,149,720	333.0	9,159,500	389.0	6,598,600	171.0	1,357,620	3.0	34,00
Jul-15	919.0	17,117,690	338.0	8,919,090	393.0	6,700,430	184.0	1,459,170	4.0	39,00
Aug-15	960.0	17,459,850	366.0	9,586,980	379.0	6,194,700	210.0	1,637,170	5.0	41,00
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	105,00
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	105,00
Nov-15	1,145.0	18,289,450	371.0	8,763,260	440.0	7,082,610	318.0	2,326,580	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	1,349.0	21,485,320	420.0	10,415,690	508.0	8,121,130	389.0	2,781,250	32.0	167,250

### Japanese Yen TIBOR (DTIBOR)

	SL	im	0-	2Y	2+	5Y	5-10Y		
	Total Number of	Open Interest of							
Month-Year	Assumption of	Assumption of							
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	
Mar-15	0.0	0	0.0	0	0.0	0	0.0	(	
Apr-15	0.0	0	0.0	0	0.0	0	0.0	(	
May-15	0.0	0	0.0	0	0.0	0	0.0	(	
Jun-15	0.0	0	0.0	0	0.0	0	0.0	(	
Jul-15	0.0	0	0.0	0	0.0	0	0.0		
Aug-15	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	(	
Oct-15	1.0	22,184	1.0	22,184	0.0	0	0.0	(	
Nov-15	1.0	22,184	1.0	22,184	0.0	0	0.0		
Dec-15	1.0	22,184	1.0	22,184	0.0	0	0.0		
Jan-16	1.0	22,184	1.0	22,184	0.0	0	0.0		
Feb-16	1.0	22,184	1.0	22,184	0.0	0	0.0	(	

				-		-		10.001		
	Su	im	0-2Y		2-5Y		5-10Y		10-20Y	
	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of
fonth-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Mar-15	3,755.0	51,998,960	787.0	24,801,460	1,559.0	19,219,730	1,327.0	7,753,930	82.0	223,840
Apr-15	3,916.0	53,657,840	816.0	25,509,020	1,614.0	19,852,830	1,387.0	8,013,150	99.0	282,840
May-15	4,040.0	56,351,880	827.0	26,343,410	1,668.0	21,556,830	1,432.0	8,137,300	113.0	314,340
Jun-15	4,211.0			25,289,060	1,716.0		1,505.0	8,469,200	137.0	382,840
Jul-15	4,314.0				1,732.0	21,658,800	1,518.0	8,404,180	145.0	408,410
Aug-15	4,389.0	56,232,040			1,768.0		1,534.0	8,495,080	146.0	411,910
Sep-15	4,574.0				1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
Oct-15	4,613.0			24,031,260	1,880.0		1,610.5	9,019,390	175.0	497,450
Nov-15	4,727.0	57,462,520		23,853,910	1,937.0	23,856,900	1,662.5	9,253,360	171.0	498,350
Dec-15	4,897.0			24,368,700	2,013.0		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				28,133,930	2,204.0	26,548,900	1,831.5	10,022,060	241.0	708,130
luding 6	I-LIBOR vs 6M-ZTIE	BOR, 6M-LIBOR vs	3M-ZTIBOR, 6M-LIE	BOR vs 1M-ZTIBOR,	3M-LIBOR vs 6M-2	TIBOR, 3M-LIBOR	vs 3M-ZTIBOR, 3M-	LIBOR vs 1M-ZTIB	DR, 1M-LIBOR vs 6	M-ZTIBOR, 1M-LIE

LIBOR vs J	apanese Yen TIB	or (dtibor)					(Transad	ction, million yen)
	SL	m	0-	2Y	2-	5Y	5-1	10Y
	Total Number of	Open Interest of						
Month-Year	Assumption of	Assumption of						
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Mar-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Apr-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
May-15	1.0	6,000		0	0.0	0	1.0	6,000
Jun-15	1.0	6,000		0	0.0	0	1.0	6,000
Jul-15	1.0	6,000		0	0.0	0	1.0	6,000
Aug-15	1.0	6,000		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	1.0	6,000
Dec-15	1.0	6,000		0	0.0	0	1.0	6,000
Jan-16	1.0	6,000		0	0.0	0	1.0	6,000

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# 【USD】 <u>vs Fixed</u>

LIBOR	R (Transaction, million USD													
	Su	um	0-	2Y	2-	5Y	5-1	10Y	10-30Y					
Month-Year	Total Number of Assumption of	Open Interest of Assumption of	Total Number of Assumption of	Open Interest of Assumption of	Total Number of Assumption of	Open Interest of Assumption of	Total Number of Assumption of	Open Interest of Assumption of	Total Number of Assumption of	Open Interest of Assumption of				
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations				
Mar-15	-	-	-	-		-	-	-	-					
Apr-15		-	-							-				
		-	-											
		1												
	0.0	0	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	0.0	0				
Nov-15	1.0	10		10		0	0.0	0	0.0	0				
						0		0		0				
						0		0		0				
	0.0 1.0 1.0 1.0	0 10 10 10	0.0 1.0 1.0 1.0	10 10	0.0 0.0 0.0 0.0	- - - 0 0 0 0 0 0 0 0	0.0	- - - 0 0 0 0 0 0 0	0.0					

[Note] OThe amount of Assumption of Obligation is on a notional amount basis. Oall ifutures in this statistics are one-sided. Out of the total amount of Assumption of Obligation and Open Interests. those for foreign currency IRS are Japanese ven equivalent of such amount converted by using exchange rate as of 15:00 on the day. ON total the total amount of Assumption of Obligation do not include trades newly operated as a result of cost clearing process. Includin Per Trade Compression or Vendor-Initiated Compression. O'Total Number and Open Interest of assumption of Obligations are the number and open interest relations the obstanding cleared trades as of 15:00 on the day. As these focures are O'Total Sumption and Open Interest of assumption of Distations are the number and open interest relations the outschanding cleared trades as of 16:00 on the day. As these focures are O'These statistics can be diverted or quoted as iona as the source is indicated. Theses contract JSCC in advance for any reporting etc. for commercial purposes. OUSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

act] Jacan Securities Clearing Corporation OTC Derivatives Clearing Service Tel: +81-3-3665-1405 e-mail: otc@jscc.co.jp

(Transaction million yon)