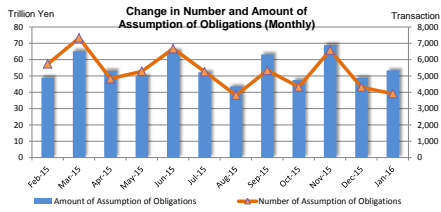


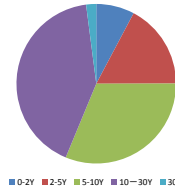
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jan-16

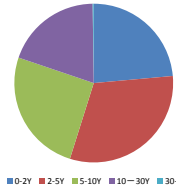
Number and Amount of Assumption of Obligations



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



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



<Summary>

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
Feb-15	5,735	48,901,095	582	13,257,240	1,257	16,356,675	2,672	15,918,582	1,206	3,361,997	18	6,600
Mar-15	7,318	65,070,321	696	20,032,082	1,625	17,671,602	3,579	23,508,250	1,413	3,855,956	5	2,430
Apr-15	4,825	53,035,315	646	19,882,559	1,109	14,525,845	2,200	16,311,519	867	2,311,922	3	3,470
May-15	5,282	49,692,875	576	15,169,311	1,191	13,083,784	2,570	18,620,706	928	2,811,188	17	7,585
Jun-15	6,664	65,133,053	911	21,314,071	1,649	19,086,687	3,085	21,677,664	1,016	3,049,905	3	2,825
Jul-15	5,255	52,201,979	646	17,139,697	1,198	12,022,737	2,584	20,656,175	823	2,382,737	4	635
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

<Breakdown>

[JPY]  
vs Fixed

LIBOR

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
Feb-15	5,108	41,521,895	543	12,388,740	1,066	12,580,925	2,354	13,430,362	1,125	3,115,267	18	6,600
Mar-15	6,421	55,196,436	616	17,535,862	1,350	13,959,737	3,148	20,197,440	1,302	3,500,966	5	2,430
Apr-15	4,280	44,904,555	582	16,500,719	941	11,894,945	1,846	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	15,303,107	771	2,084,897	4	635
Aug-15	3,491	40,640,011	483	14,286,148	744	8,565,087	1,698	15,203,261	564	2,565,914	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	12,422,668	963	13,835,010	1,982	19,118,612	1,983	11,898,711	76	137,710
Dec-15	3,711	41,896,318	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

Euroyen TIBOR (ZTIBOR)

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
Feb-15	65	1,303,330	0	0	35	980,000	27	306,330	3	17,000
Mar-15	38	450,100	7	117,000	13	200,500	18	132,600	0	0
Apr-15	42	2,433,300	13	1,689,000	8	514,000	21	220,300	0	0
May-15	29	1,128,000	5	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	218,264	2	40,000	17	160,864	17	160,864	0	0
Sep-15	31	686,351	1	5,000	11	458,500	15	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

OIS

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
Feb-15	11	68,220	0	0	1	10,000	6	39,870	4	18,350	0	0
Mar-15	7	51,100	1	25,000	3	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	34	588,730	3	400,000	10	131,830	10	27,700	11	29,200	0	0
Jun-15	50	232,540	4	82,330	17	82,390	24	63,990	5	3,830	0	0
Jul-15	20	360,350	3	250,000	3	48,000	7	32,350	3	29,000	0	0
Aug-15	27	280,020	2	200,000	8	26,700	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	1	2,400	8	37,400	10	31,530	0	0
Nov-15	20	395,940	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

Japanese Yen TIBOR (DTIBOR)

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
Feb-15	21	268,200	0	0	13	202,100	8	66,100
Mar-15	28	136,695	0	0	15	106,485	14	30,110
Apr-15	3	12,360	0	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	123,889	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

**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
Feb-15	274	3,118,300	9	125,860	58	1,555,300	149	1,293,920	58	143,220	0	0
Mar-15	371	3,814,620	9	117,000	87	1,226,400	200	2,181,030	75	290,190	0	0
Apr-15	241	2,048,260	11	133,880	71	787,190	125	1,010,180	34	117,010	0	0
May-15	188	1,690,670	12	96,970	66	872,040	75	606,320	35	115,340	0	0
Jun-15	300	3,263,500	28	525,030	90	1,456,740	138	1,074,480	44	207,250	0	0
Jul-15	217	2,456,310	30	750,500	51	420,080	102	1,042,960	34	233,770	0	0
Aug-15	116	1,025,380	12	258,600	24	359,830	40	314,660	40	92,290	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	361,550	34	105,980	0	0
Nov-15	322	3,191,440	10	494,040	69	1,022,000	133	1,216,810	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

\*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
Feb-15	72	341,480	10	368,220	28	286,670	32	253,600	2	33,000
Mar-15	92	1,872,090	25	812,970	27	840,290	39	218,130	1	1,000
Apr-15	39	554,150	9	239,940	9	106,500	21	207,710	0	0
May-15	25	212,810	1	30,000	7	67,310	17	115,500	0	0
Jun-15	75	1,014,690	18	346,090	27	414,420	30	254,160	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	236,660	8	64,000
Oct-15	37	699,130	3	51,250	14	336,300	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	48	1,017,490	12	611,140	10	237,000	19	127,350	7	42,000

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

**Japanese Yen TIBOR (DTIBOR)**

(Transaction, million yen)

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

\*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
Feb-15	186	1,679,660	20	374,420	56	741,680	96	528,400	14	35,160
Mar-15	359	3,543,380	38	1,424,550	130	1,317,190	158	738,940	33	62,700
Apr-15	196	2,900,160	28	1,259,020	72	1,175,130	79	407,630	17	59,000
May-15	147	3,254,040	13	879,920	62	1,980,070	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

\*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
Feb-15	0	0	0	0	0	0	0	0
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

\*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

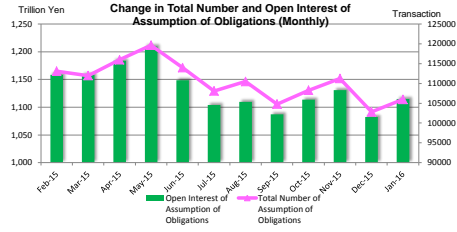
**[USD] vs Fixed**

**LIBOR**

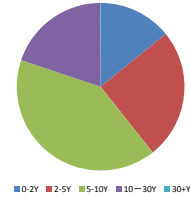
(Transaction, million USD)

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
Feb-15	-	-	-	-	-	-	-	-	-	-
Mar-15	-	-	-	-	-	-	-	-	-	-
Apr-15	-	-	-	-	-	-	-	-	-	-
May-15	-	-	-	-	-	-	-	-	-	-
Jun-15	-	-	-	-	-	-	-	-	-	-
Jul-15	-	-	-	-	-	-	-	-	-	-
Aug-15	-	-	-	-	-	-	-	-	-	-
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

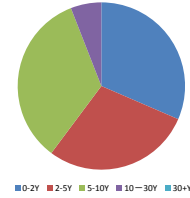
**Total Number and Open Interest of Assumption of Obligations**



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



Open Interest of Assumption of Obligations by tenor (as of Jan-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
Feb-15	113,056.0	1,150,220,527	13,585.0	363,027,393	27,805.0	31,804,943	51,978.0	497,857,713	19,647.0	58,297,384	41.0	49,105
Mar-15	111,951.0	1,150,105,734	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	14,462.0	369,981,906	29,713.0	344,089,590	51,268.0	409,153,375	20,469.0	60,376,823	48.0	54,505
May-15	119,639.0	1,209,354,825	14,827.0	371,704,256	31,447.0	357,047,009	52,674.0	419,629,260	20,627.0	60,912,225	64.0	62,075
Jun-15	113,969.0	1,148,453,905	14,898.0	365,300,031	30,027.0	337,430,451	49,351.0	387,041,115	19,596.0	58,618,008	68.0	63,901
Jul-15	108,079.0	1,103,890,014	14,531.0	361,426,560	26,984.0	311,605,564	46,427.0	371,212,770	20,067.0	59,580,584	70.0	64,536
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	60,721,915	71.0	65,061
Sep-15	104,788.0	1,087,173,048	14,554.0	353,202,662	26,760.0	308,613,325	44,480.0	366,449,745	19,913.0	58,830,205	81.0	75,511
Oct-15	108,252.0	1,113,622,940	14,876.5	357,637,172	27,582.5	317,732,032	46,005.5	376,528,809	19,693.0	61,632,105	95.0	92,721
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	308,726,938	41,985.5	365,897,511	20,138.5	63,894,288	102.0	103,121
Jan-16	105,950.5	1,114,764,796	15,001.0	351,006,551	26,662.0	320,116,770	43,239.0	377,529,428	20,926.5	66,012,506	102.0	99,541

**<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
Feb-15	103,692.0	1,014,425,207	11,855.0	300,943,623	24,525.0	277,617,463	48,651.0	381,293,723	18,620.0	54,521,294	41.0	49,105
Mar-15	101,754.0	1,006,504,979	12,408.0	308,895,250	24,794.0	277,240,718	45,957.0	369,796,176	18,550.0	54,521,700	45.0	51,035
Apr-15	105,283.0	1,029,850,534	12,596.0	307,949,536	26,010.0	287,413,335	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	42,019.0	337,292,680	18,751.0	54,784,384	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	251,338,869	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	256,645,717	42,335.5	348,593,516	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	58,176,937	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

**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
Feb-15	690.0	23,358,020	188.0	11,373,360	323.0	9,592,100	184.0	2,281,390	15.0	111,170
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	81.0	24,558,920	189.0	11,632,360	377.0	10,200,360	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	376.0	10,736,200	244.0	2,893,790	13.0	97,170
Jul-15	858.0	25,574,166	222.0	11,864,870	376.0	10,726,186	246.0	2,894,440	14.0	98,670
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

**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
Feb-15	82.0	704,440	7.0	152,500	25.0	354,280	23.0	129,190	27.0	68,470	0.0	0
Mar-15	89.0	755,540	8.0	177,500	28.0	375,280	24.0	133,190	29.0	69,570	0.0	0
Apr-15	113.0	938,010	11.0	227,500	34.0	422,000	31.0	183,440	37.0	95,070	0.0	0
May-15	147.0	1,526,740	14.0	627,500	44.0	553,830	41.0	221,140	48.0	124,270	0.0	0
Jun-15	197.0	1,759,280	18.0	709,830	61.0	636,220	65.0	285,130	53.0	128,100	0.0	0
Jul-15	217.0	2,119,630	21.0	859,830	64.0	685,220	72.0	317,480	60.0	157,100	0.0	0
Aug-15	244.0	2,399,650	23.0	1,159,830	72.0	711,520	82.0	366,300	67.0	161,600	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	164,300	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
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

**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
Feb-15	50.0	624,830	2.0	3,100	30.0	505,380	18.0	116,150
Mar-15	78.0	759,975	2.0	3,100	46.0	616,165	28.0	140,710
Apr-15	81.0	772,335	2.0	3,100	50.0	627,505	29.0	141,710
May-15	85.0	814,269	2.0	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	1,667,745	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

**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
Feb-15	4,413.0	53,537,760	516.0	16,900,470	1,119.0	16,983,030	1,844.0	16,253,450	934.0	3,400,810	0.0	0
Mar-15	4,772.0	56,445,280	524.0	16,271,690	1,219.0	18,245,980	2,025.0	19,267,830	1,094.0	3,659,890	0.0	0
Apr-15	4,998.0	57,383,430	538.0	15,499,770	1,300.0	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	534.0	15,066,990	1,372.0	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	540.0	14,639,020	1,424.0	21,193,620	2,262.0	19,816,590	1,068.0	3,900,890	0.0	0
Jul-15	5,491.0	60,909,960	562.0	14,477,150	1,486.0	21,832,240	2,350.0	20,707,950	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	564.0	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	5,988.5	65,116,590	593.0	14,545,130	1,647.5	23,678,210	2,535.5	22,449,710	1,201.5	4,442,740	1.0	800
Dec-15	6,127.5	66,861,440	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

\*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
Feb-15	702.0	14,397,830	286.0	8,645,060	345.0	6,697,530	69.0	622,250	2.0	33,000
Mar-15	781.0	16,489,980	305.0	9,635,530	367.0	6,395,070	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	886.0	17,149,720	333.0	9,159,500	389.0	6,595,600	171.0	1,357,620	3.0	34,000
Jul-15	919.0	17,117,690	338.0	8,919,090	393.0	6,700,430	184.0	1,459,170	4.0	39,000
Aug-15	960.0	17,459,850	366.0	9,586,980	379.0	6,194,700	210.0	1,637,170	5.0	41,000
Sep-15	1,010.0	17,450,290	367.0	9,326,150	387.0	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	250.0	1,958,310	13.0	105,000
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

\*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
Feb-15	0.0	0	0.0	0	0.0	0	0.0	0
Mar-15	0.0	0	0.0	0	0.0	0	0.0	0
Apr-15	0.0	0	0.0	0	0.0	0	0.0	0
May-15	0.0	0	0.0	0	0.0	0	0.0	0
Jun-15	0.0	0	0.0	0	0.0	0	0.0	0
Jul-15	0.0	0	0.0	0	0.0	0	0.0	0
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

\*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
Feb-15	3,427.0	50,572,580	751.0	25,009,280	1,438.0	18,239,100	1,189.0	7,161,560	49.0	162,640
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	19,852,930	1,387.0	8,013,150	99.0	282,840
May-15	4,040.0	55,351,880	827.0	26,943,410	1,669.0	21,555,630	1,432.0	8,137,300	113.0	314,340
Jun-15	4,211.0	56,980,770	853.0	25,289,060	1,716.0	21,839,670	1,505.0	8,469,200	137.0	382,840
Jul-15	4,314.0	56,430,170	919.0	25,958,780	1,732.0	21,658,800	1,518.0	8,404,180	145.0	408,410
Aug-15	4,389.0	56,232,040	941.0	25,605,300	1,766.0	21,719,750	1,534.0	8,495,980	148.0	411,910
Sep-15	4,574.0	56,218,510	954.0	23,993,560	1,845.0	22,708,310	1,616.0	9,038,180	164.0	477,450
Oct-15	4,613.0	56,838,800	947.5	24,031,260	1,880.0	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	58,618,370	982.5	24,368,700	2,013.0	24,125,550	1,713.5	9,592,520	186.0	539,600
Jan-16	5,042.0	60,838,880	1,029.5	25,634,260	2,113.0	25,363,410	1,711.5	9,366,610	188.0	534,600

\*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
Feb-15	0.0	0	0.0	0	0.0	0	0.0	0
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	0.0	0	1.0	6,000
Jun-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
Jul-15	1.0	6,000	0.0	0	0.0	0	1.0	6,000
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

\*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

**[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
Feb-15	-	-	-	-	-	-	-	-	-	-
Mar-15	-	-	-	-	-	-	-	-	-	-
Apr-15	-	-	-	-	-	-	-	-	-	-
May-15	-	-	-	-	-	-	-	-	-	-
Jun-15	-	-	-	-	-	-	-	-	-	-
Jul-15	-	-	-	-	-	-	-	-	-	-
Aug-15	-	-	-	-	-	-	-	-	-	-
Sep-15	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	1.0	10	0.0	0	0.0	0	0.0	0
Dec-15	1.0	10	1.0	10	0.0	0	0.0	0	0.0	0
Jan-16	1.0	10	1.0	10	0.0	0	0.0	0	0.0	0

[Note]

- The amount of Assumption of Obligation is on a notional amount basis.
- All figures 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 yen equivalent of such amount converted by using exchange rate as of 15:00 on the day.
- Number and amount of Assumption of Obligation do not include trades newly generated as a result of cost clearing process, including Per Trade Compression or Vendor-Initiated Compression.
- Total Number and Open Interest of assumption of obligations are the number and open interest relating the outstanding cleared trades as of 16:00 on the day. As these figures are one-sided, there may be a fraction in the number of trades as a result of post clearing process.
- These statistics can be diverted or quoted as long as the source is indicated. Please contact JSCC in advance for any reprinting etc. for commercial purposes.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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