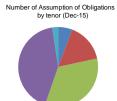
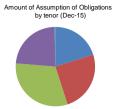
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Number and Amount of Assumption of Obligations





■ 0-2Y ■ 2-5Y ■ 5-10Y ■ 10-30Y ■ 30+Y



■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

<summar< th=""><th>'y></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th>(Trans</th><th>action, million yen)</th></summar<>	'y>										(Trans	action, million yen)
	Su	m	0-:	2Y	2+	5Y	5-1	0Y	10-	-30Y	30	+Y
Month-Year	Number of Assumption of Obligations	Amount of Assumption of Obligations										
Jan-15 Feb-15	5,994 5,735	59,585,413 48,901,095		16,537,051 13,257,240	1,153 1,257	18,452,272 16,356,675	2,807 2,672	20,557,878 15,918,582	1,277 1,206	4,029,768 3,361,997	16 18	8,445 6,600
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	1,413 867	3,855,956 2,311,922	5	2,430 3,470
May-15	5,282	49,692,575	576	15,169,311	1,191	13,083,784	2,570	18,620,706	928	2,811,188	17	7,585
Jun-15 Jul-15	6,664 5,255	65,133,053 52,201,979		21,314,071 17,139,697	1,649 1,198	19,088,687 12,022,737	3,085 2,584	21,677,664 20,656,175	1,016 823		3	2,825 635
Aug-15 Sep-15	3,820 5,330	43,521,365 63.097.082		15,264,049 20,477,843	842 1,269	9,457,297 16,552,879	1,832 2,530	16,128,715 22,978,301	614 900		2 12	600 12,001
Oct-15 Nov-15	4,320 6,576	47,453,939 68,904,161	772 706	19,943,606 15,317,920	688 1.243	9,798,134 17,954,138	1,554 2,392	11,934,757 22,827,392	1,269 2,155		37 80	48,170 183,210
Dec-15	4,310	48,743,137		9,814,222	682	12,139,367	1,454	15,242,428	1,822		103	145,735

<Breakdown>

【JPY】 <u>vs Fixed</u>

LIBOR											(Trans	action, million yen)
	Su	m	0-:	2Y	2-	5Y	5-1	0Y	10-	-30Y	30-	۰Y
	Number of	Amount of										
Month-Year	Assumption of											
	Obligations											
Jan-15	5,623	55,464,933		16,128,851	1,026	16,513,512	2,635	18,990,418	1,223	3,823,708	16	8,445
Feb-15	5,106	41,521,895		12,388,740		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		3,148	20,197,440	1,302	3,500,966	5	2,430
Apr-15	4,280	44,904,595	582	16,500,719	941	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		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	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		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

Euroyen TI	Bor (ZTIBOR)								(Trans	action, million yen)
	Su	m	0-2	2Y	2+	5Y	5-1	0Y	10-	-20Y
	Number of	Amount of								
Month-Year	Assumption of Obligations									
Jan-15	48	798,100	2	112,500	18	377,000	27	301,300	1	7,300
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	1,699,000	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	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

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											
Jan-15	26	188,140	0	0	7	115,000	11	45,220	8	27,920	0	0
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	49,000	7	32,350	7	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	395,540	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

1

Japanese Y	en TIBOR (DTIBO	R)					(Trans	action, million yen)
	Su	m	0-	2Y	2-	5Y	5-1	10Y
	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
Jan-15	15	181,030		1,600	10	176,780	4	2,650
Feb-15	21	268,200	0	0	13	202,100	8	66,100
Mar-15	29	136,595	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	123,989	30	215,990
Dec-15	64	119,309	3	82	20	8,947	41	110,280

Dec-15

Basis Swap

LIBOR Amount of Assumption of <u>Objactions</u> 115,660 117,000 117,000 117,000 117,000 117,000 117,000 117,000 117,000 117,000 117,000 117,000 117,000 1122,000 1122,010 1122,010 1122,010 1122,010 (Trar on, million yen Sum 0-2Y 2-5Y 5-10Y 10-30Y 30+Y Amount of Assumption of Obligation® m Amount of Assumption of Obligations 0.1171,310 2.048,260 1.680,670 2.248,260 1.680,670 2.2465,310 1.025,380 2.377,720 3.181,440 1.560,290 2.3181,400 0.267,7720 3.181,400 0.267,800 0.277,720 3.181,400 0.267,800 0.277,720 3.181,400 0.267,800 0.277,720 3.181,400 0.267,800 0.277,720 0.267,800 0.267,800 0.267,720 0.267,800 0.267,720 0.267,800 0.267,720 0.267,800 0.277,720 0.267,800 0.267,800 0.277,720 0.267,800 0.267,800 0.267,720 0.267,800 0.267,720 0.267,800 0.260,800 0.267,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 0.277,800 Number of Assumption of Obligations Amount of Assumption of Obligations 557,030 10-Number of Assumption of Obligations Number of Assumption of Obligations Number of Assumption of Obligations Amount of Assumption of Obligations 369,720 5-Number of Assumption of Obligations Amount of Assumption of Obligations 127,96 Number of Assumption of Obligations Month-Yea ns 12? Jan-15 Feb-15 Mar-15 May-15 Jun-15 Jul-15 Sep-15 Oct-15 Nov-15 28 58 87 71 66 90 51 24 51 40 69 17 369,720 1,555,300 1,226,400 787,190 872,040 1,456,740 429,080 359,830 926,530 690,690 1,022,000 226,230 32 58 75 34 35 44 34 40 37 34 106 90 557,030 1,293,920 2,181,030 1,010,180 606,320 1,074,480 1,042,960 314,660 1,445,720 361,050 1,216,610 566,380 127,960 143,220 290,190 117,010 115,340 207,250 233,770 92,290 160,040 105,980 403,290 574,370 9 9 11 12 28 30 12 5 10 274 371 241 188 300 217 116 209 128 322 191 149 200 125 75 138 102 40 114 49 133 75 0000000 0 800 45,500 1,000 lec-1

on Ti

	Su	m	0-:	2Y	2+	5Y	5-1	0Y	10-	20Y
Ī	Number of	Amount of								
Month-Year	Assumption of									
	Obligations									
Jan-15	32	428,000	0	0	16	226,000	16	202,000	0	(
Feb-15	72	941,490	10	368,220	28	286,670	32	253,600	2	33,000
Mar-15	92	1,872,090	25	812,670	27	840,290	39	218,130	1	1,000
Apr-15	39	554,150	9	239,940	9	106,500	21	207,710	0	(
May-15	25	212,810	1	30,000	7	67,310	17	115,500	0	(
Jun-15	75	1,014,690	18	346,090	27	414,420	30	254,180	0	(
Jul-15	32	467,570	6	133,000	12	228,020	13	101,550	1	5,000
Aug-15	51	527,160		226,680	13	120,480	26	178,000	1	2,000
Sep-15	70	830,020		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	17	173,040	46	514,570	70	558,270	15	70,00
Dec-15	74	1,096,230	3	275.000	28	539,750	32	201.480	11	80,000

 Dec-15
 74
 1,096,230
 3
 275,000

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

Jananese Yen TIBOR (DTIBOR)

Japanese i	en fibor (Dfibo	n)					(Trans	action, million yen)
	Su	m	0-:	2Y	2-	5Y	5-1	ΟY
ľ	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
Jan-15	0	0	0	0	0	0	0	0
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
*Including 6N	1-DTIBOR vs 3M-DT	IBOR, 6M-DTIBOR	vs 1M-DTIBOR and	3M-DTIBOR vs 1M	-DTIBOR			

	Su	m	0-2	2Y	2-5	5Y	5-1	0Y	10-	20Y
ĺ	Number of	Amount of								
Month-Year	Assumption of									
	Obligations									
Jan-15	127	1,353,900	9	177,500	48	674,260	57	459,260	13	42,880
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	2,900,180	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

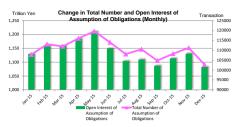
LIBOR ve Jananese Ven TIBOR (DTIBOR)

LIBOR vs J	apanese Yen TIBC	or (DTIBOR)					(Transac	ction, million yen)
	Su	im	0-	2Y	2-	5Y	5-1	10Y
	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
Jan-15	0	0	0	0	0	0	0	0
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

[USD] vs Fixed

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

■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

Open Interest of Assumption of Obligations by tenor (as of Dec-15)



■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

(Transaction, million yen)

<Summary>

	5	um	0-	21	2-	51	5-	101	10-	-30Y	30	+ T
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	Total Number of Assumption of	Open Interest of Assumption of
WORLIN- 1 Bal	Obligations	Obligations										
Jan-15	107,812.0	1,129,118,203	13,054.0	361,338,577	26,230.0	314,941,377	49,954.0	396,826,105	18,537.0	55,967,789	37.0	44,355
Feb-15	113,056.0	1,158,220,527	13,585.0	363,027,393	27,805.0	328,988,933	51,978.0	407,857,713	19,647.0	58,297,384	41.0	49,105
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	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	113,968.0	1,148,453,505	14,898.0	365,300,031	30,027.0	337,430,451	49,381.0	387,041,115	19,596.0	58,618,008	66.0	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	370,959,346	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	308,613,925	44,480.0	366,449,745	18,913.0	58,830,205	81.0	76,511
Oct-15	108,252.5	1,113,622,840	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

<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										
Jan-15	99,030.0	991,375,753	11,409.0	300,383,247	23,103.0	266,160,737	46,897.0	372,389,085	17,584.0	52,398,329	37.0	44,355
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	1,009,504,879	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		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	337,282,680	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

Euroyen TI	BOR (ZTIBOR)								(Trans	saction, million yen)
	Sum		0-2Y		2-5Y		5-1	0Y	10-20Y	
	Total Number of	Open Interest of								
Month-Year	Assumption of	Assumption of								
	Obligations	Obligations								
Jan-15	629.0	22,160,520	161.0	11,047,360	296.0	9,033,100	159.0	1,983,890	13.0	96,170
Feb-15	690.0	23,358,020	168.0	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	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			351.0	10,790,100	227.0	2,670,790	12.0	92,170
Jun-15	846.0	25,571,030			375.0	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	2,884,440	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

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											
Jan-15	71.0	636,220	7.0	152,500	24.0	344,280	17.0	89,320		50,120	0.0	0	
Feb-15	82.0	704,440		152,500	25.0	354,280	23.0	129,190		68,470		0	
Mar-15	89.0	755,540		177,500	28.0	375,280	24.0			69,570		0	
Apr-15	113.0	938,010		227,500	34.0	422,000	31.0	193,440		95,070		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	959,830	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	711,920	82.0	366,300		161,600		0	
Sep-15	259.0	2,600,020		1,319,830	77.0	733,290	86.0	382,600		164,300		0	
Oct-15	290.0	3,026,350	38.0	1,674,830	78.0	735,690	95.0	426,000		189,830		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	

3

Japanese Y	en TIBOR (DTIBC	DR)					(Trans	action, million yen)	
	Su	m	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	
Jan-15	29.0	356,430	2.0	3,100	16.0	296,780	11.0	56,550	
Feb-15	50.0	624,630	2.0	3,100	30.0	505,380	18.0	116,15	
Mar-15		759,975		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	2.0	3,100	52.0	667,525	31.0	143,64	
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	160,08	
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	333,47	
Nov-15	243.0	1,667,743	7.0	19,530	131.0	1,227,763	105.0	420,45	
Dec-15	313.0	1,817,711	10.0	19,577	176.0	1,316,595	127.0	481,53	

Basis Swap

LIBOR											(Trans	saction, million yen)
	SL	m	0-2Y		2-	5Y	5-1	0Y	10-	-30Y	30+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
Jan-15	4,157.0	50,952,460	502.0	16,992,660	1,064.0	15,523,980	1,712.0	15,148,130	879.0	3,287,690	0.0	0
Feb-15	4,413.0	53,537,760		16,900,470			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			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			2,129.0	18,864,150	1,031.0		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	60,909,060	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		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			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	5,968.5	65,116,590	583.0	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	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
*Including 6N	1-LIBOR vs 3M-LIBO	DR, 6M-LIBOR vs 1	M-LIBOR and 3M-LI	BOR vs 1M-LIBOR								

(Transaction million yon)

Furoven TIBOR (7TIBOR)

	Boin (Emboni)								(Trana	action, million yen/	
	Su	m	0-2Y		2-	2-5Y		10Y	10-	10-20Y	
	Total Number of	Open Interest of									
Month-Year	Assumption of	Assumption of									
	Obligations	Obligations									
Jan-15	642.0	14,471,400		8,521,230	328.0	5,581,520	37.0	368,650	0.0	0	
Feb-15	702.0	14,997,890		8,645,060	345.0	5,697,580	69.0	622,250	2.0	33,000	
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	34,000	
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		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		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		8,713,630	404.0	6,708,710	260.0	1,958,310	13.0	105,000	
Nov-15	1,145.0	18,289,450		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	

 Dec:15
 1,210.0
 18,969,980
 382.0
 9,351,560
 469.0
 7,030,260

 *Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR
 1M-ZTIBOR vs 1M-ZTIBOR
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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	
Jan-15	0.0	0	0.0	0	0.0	0	0.0	(
Feb-15	0.0	0	0.0	0	0.0	0	0.0	(
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		

	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
Aonth-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
Jan-15	3,254.0	49,165,420	696.0	24,238,480	1,399.0	18,000,980	1,121.0	6,790,480	38.0	135,480
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			25,509,020	1,614.0	19,852,830	1,387.0	8,013,150	99.0	282,840
May-15	4,040.0			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	21,839,670	1,505.0	8,469,200	137.0	382,840
Jul-15	4,314.0			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		25,605,300	1,768.0	21,719,750		8,495,080	146.0	411,910
Sep-15	4,574.0	56,218,510		23,993,560	1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
Oct-15	4,613.0	56,838,800		24,031,260	1,880.0	23,290,700	1,610.5	9,019,390	175.0	497,450
Nov-15	4,727.0			23,853,910	1,937.0	23,856,900	1,662.5	9,253,360	171.0	498,350
Dec-15	4,897.0		982.5 3M-ZTIBOR, 6M-LIE	24,368,700	2,013.0	24,125,550	1,713.5	9,582,520	188.0	539,600

LIBOR vs J	apanese Yen TIB	OR (DTIBOR)					(Transad	ction, million yen)
	Su	ım	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
Jan-15	0.0	0	0.0	0	0.0	0	0.0	0
Feb-15	0.0	0	0.0	0	0.0	0	0.0	0
Mar-15	1.0	6,000		0	0.0	0	1.0	6,000
Apr-15	1.0	6,000		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	1.0	6,000

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 Thicking GM-LIBOR vs 6M-DTIBOR, 6M-LIBOR vs 1M-DTIBOR, 3M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-DTIBOR, 3M-LIBOR vs 3M-DTIBOR, 1M-LIBOR vs 6M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR, 3M-LIBOR vs 1M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR, 1M-LIBOR vs 1M-DTIBOR, 1M-LIBOR vs 1M

[USD] <u>vs Fixed</u>

LIBOR	(Transaction, million USD)													
	SI	um	0-2Y		2-	5Y	5-1	10Y	10-30Y					
Month-Year	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				
Jan-15 Feb-15 Mar-15	-	-	-	-	-	-	-	-	-	-				
Apr-15 May-15 Jun-15	-	-	-	-	-	-		-	-	-				
Jul-15 Aug-15 Sep-15	- 0.0	-		-	- 0.0	-	- 0.0	-	- 0.0	-				
Oct-15 Nov-15 Dec-15	0.0 1.0	0 10 10	1.0	10		0	0.0	0	0.0	0				

[Note]

O The amount of Assumption of Obligation is on a notional amount basis. OAII fourse in this statistics are one-sided. Oblic of the total amount of Assumption of Obligation and Dean 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. Oblic of the total amount of Assumption of Obligation and Dean 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. Oblic the total amount of Assumption of Obligation and Dean 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. Oblication 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, their may be a fraction in the number of trades as a result of post clearing process. OThese statistics can be diverted or unided as hourse to infortad. Please contact JSCC in advance for any reprinting etc. for commercial purposes. OJSCC makes assurance doubly sure on the accuracy of the statistics: however, JSCC shall assume no responsibility for the users.

[Contact]

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