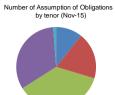
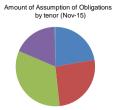
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

### 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&gt;</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	Amount of Assumption of										
WORth- real	Obligations											
Dec-14	5,313	66,935,701	493	21,112,929	1,019	16,494,862	2,749	25,450,271	1,039	3,871,328	13	6,310
Jan-15	5,994	59,585,413	741	16,537,051	1,153	18,452,272	2,807	20,557,878	1,277	4,029,768	16	8,445
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	49,692,575	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	19,088,687	3,085	21,677,664	1,016	3,049,805	3	2,825
Jul-15	5,255	52,201,979		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		12	12,001
Oct-15	4,320	47,453,939		19,943,606	688	9,798,134	1,554	11,934,757	1,269		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

## <Breakdown>

# 【JPY】 <u>vs Fixed</u>

LIBOR											(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											
Dec-14	4,694	58,090,791	440	19,055,949	829	12,904,422	2,466	22,668,681	946	3,455,428	13	6,310
Jan-15	5,623	55,464,933	723	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	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	44,904,595	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	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	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

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									
Dec-14	101	1,675,620	6	187,000	37	896,500	49	523,250	9	68,870
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

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											
Dec-14	9	115,800	2	55,000	3	55,000	2	3,500	2	2,300	0	0
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		160,000		21,370	4	16,300	3	2,700	Ó	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

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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
Dec-14	15	175,700	1	1,500	7	120,400	7	53,800
Jan-15	15	181,030	1	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	Ó	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	123 089	30	215 990

### Nov-15

# Basis Swap

LIBOR (Tra Amount of Assumption of Obligations 521,740 125,860 117,000 133,880 96,970 525,030 750,500 258,600 336,300 1,220,000 344,040 1M-LIBOR Amount of Assumption of Obligations 645,920 368,720 368,720 787,190 872,040 4,555,740 4,456,740 4,456,740 4,456,740 4,456,740 4,250,880 925,530 925,530 925,530 926,530 926,530 0-2Y 5-10Y 10-30Y 30+Y Sum 2-5Y 10 Number of Assumption of Obligations n Amount of Assumption of 2,892,530 1,177,310 3,814,620 2,048,260 1,690,670 3,263,500 2,456,310 1,025,380 2,869,390 2,377,720 3,3161,440 R, 6M-LIBOR vs 1 Number of Assumption of Obligations Amount of Assumption of Obligations 257,81( Amount of Assumption of Amount of Assumption of Number of Assumption of fonth-Ye iiqations 1,467,060 557,030 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 Obl Ob Ob Dec 128 57 149 200 125 75 138 102 40 114 49 133 55 28 58 87 71 66 90 51 24 51 40 69 62 58 75 34 35 44 34 34 37 34 106 Jan-15 Feb-15 Mar-15 Apr-15 Jun-15 Jun-15 Jul-15 Sep-15 Oct-15 203 123 274 371 241 188 300 217 116 209 128 322 127,960 143,220 290,190 117,010 115,340 207,250 233,770 92,290 160,040 105,980 403,290 6 9 11 12 28 30 12 6 5 0 0 0 0 0 800 0 0 45,500

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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									
Dec-14	41	947,280		289,370	26	613,760	6	44,150	0	0
Jan-15	32	428,000		0	16	226,000	16	202,000	0	0
Feb-15	72	941,490			28	286,670	32	253,600	2	33,000
Mar-15	92	1,872,090		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	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	254,180	0	0
Jul-15	32	467,570		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	70,000

 Nov-15
 148
 1,315,880
 17
 173,040

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

### Iananese Yen TIBOR (DTIBOR)

Japanese i	en fibor (Dfibo	n)					(Trans	saction, million yen)
	Su	m	0-:	2Y	2-	5Y	5-1	OY
	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
Dec-14	0	0	0	0	0	0	0	0
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
*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	10Y	10-	20Y
	Number of	Amount of								
Month-Year	Assumption of									
	Obligations									
Dec-14	188	3,037,980	15	1,002,370	62	1,258,860	91	689,830	20	86,920
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		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

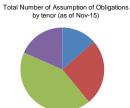
LIBOR vs J	apanese Yen TIB	or (dtibor)					(Transac	tion, million yen)
	SL	im	0-	2Y	2+	5Y	5-1	0Y
	Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of
Month-Year	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations
Dec-14	0	0	0	0	0	0	0	0
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

# 【USD】 vs Fixed

LIBOR									c	Fransaction, USD)
	SI	um	0-	2Y	2-	5Y	5-1	10Y	10-	-30Y
Month-Year	Number of Assumption of Obligations	Amount of Assumption of Obligations								
Dec-14 Jan-15 Feb-15			-	-		-	-		-	
Mar-15 Apr-15	-	-	-		-	-		-	-	-
May-15 Jun-15 Jul-15	-	-	-	-	-	-	-	-	-	-
Aug-15 Sep-15 Oct-15	- 0	- 0 0		- 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







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



■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

<summai< 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></summai<>	ry>										(Trans	saction, million yen)
	Si	um	0-	2Y	2-	5Y	5-1	10Y	10-	-30Y	30	HΥ
	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Dec-14	102,323.0	1,087,585,266	12,501.0	356,180,601	24,496.0	295,249,988	47,930.0	383,495,900	17,365.0	52,619,222	31.0	39,555
Jan-15	107,812.0	1,129,118,203		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		369,312,890		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	48.0	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	66.0	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	70.0	64,536
Aug-15	110,473.0	1,109,464,699		362,780,715		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		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		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

## <Breakdown>

【JPY】 <u>vs Fixed</u>

LIBOR											(Trans	action, million yen)
	Su	m	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										
Dec-14	93,880.0	952,613,296	10,894.0	295,096,961	21,477.0	247,868,618	45,018.0	360,385,560	16,460.0	49,222,602	31.0	39,555
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	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	337,282,680	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

Euroyen Ti	BOR (ZTIBOR)								(Trans	action, million yen)
	Su	ım	0-2Y		2-	2-5Y		10Y	10-20Y	
	Total Number of	Open Interest of								
Month-Year	Assumption of	Assumption of								
	Obligations	Obligations								
Dec-14	582.0	21,372,420	160.0	10,944,860	278.0	8,656,100	132.0	1,682,590	12.0	88,870
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		11,632,360	337.0			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	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	27 020 767	260.0	11 914 970	129.0	12 272 096	220.0	2 620 280	29.0	222 521

OIS	S (Transaction, million yer)												
	Sum		0-2Y		2-5Y		5-10Y		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	
Dec-14	45.0	448,080		152,500			6.0	44,100	15.0		0.0	0	
Jan-15	71.0	636,220		152,500			17.0	89,320	23.0		0.0		
Feb-15	82.0	704,440		152,500			23.0	129,190				0	
Mar-15	89.0	755,540		177,500			24.0	133,190			0.0	0	
Apr-15	113.0	938,010	11.0	227,500	34.0	422,000	31.0	193,440	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		959,830			72.0	317,480	60.0		0.0	0	
Aug-15	244.0	2,399,650		1,159,830			82.0	366,300			0.0		
Sep-15	259.0	2,600,020		1,319,830			86.0	382,600			0.0		
Oct-15	290.0	3,026,350		1,674,830			95.0	426,000			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	

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Japanese Y	apanese Yen TIBOR (DTIBOR) (Transaction, million yen)													
	Su	m	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						
Dec-14	15.0	175,700	1.0	1,500	6.0	120,000	8.0	54,200						
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	116,150						
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	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	1,667,743	7.0	19,530	131.0	1,227,763	105.0	420,450						

## Basis Swap

LIBOR											(Trans	action, million yen)
	SL	m	0-2Y		2-5Y		5-10Y		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
Dec-14	4,050.0	50,551,350	497.0	17,414,910	1,033.0	15,209,460	1,669.0	14,746,030	851.0	3,180,950	0.0	0
Jan-15	4,157.0	50,952,460	502.0	16,992,660			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	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	60,909,060	562.0	14,477,150		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		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	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	5,968.5	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
*Including 6N	1-LIBOR vs 3M-LIBO	DR, 6M-LIBOR vs 1	M-LIBOR and 3M-LI	BOR vs 1M-LIBOR								

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### Furoven TIBOR (7TIBOR)

Luioyen m	BOK (ZTIBOK)								(Trans	action, million yen)
	Sum		0-2Y		2-	2-5Y		0Y	10-20Y	
	Total Number of	Open Interest of								
Month-Year	Assumption of	Assumption of								
	Obligations	Obligations								
Dec-14	614.0	14,168,400		8,516,580	320.0		21.0	166,650	0.0	0
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		8,919,090	393.0		184.0	1,459,170	4.0	39,000
Aug-15	960.0	17,459,850		9,586,980	379.0		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	371.0	8,763,260	440.0	7,082,610	318.0	2,326,580	16.0	117,000

 Oct-15
 1.032.0
 17.485.650
 355.0
 8.713.630
 404.0
 6.708.710

 Nov-15
 1.145.0
 18.289.660
 371.0
 8.763.260
 440.0
 7.082.610

 \*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR
 3M-ZTIBOR
 5.763.260
 440.0
 7.082.610

### 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	
Dec-14	0.0	0	0.0	0	0.0	0	0.0	(	
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	1 1	

	Sum		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
Dec-14	3,137.0	48,256,020	669.0	24,053,290	1,365.0	17,681,360	1,076.0	6,416,770	27.0	104,600
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		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		56,351,880		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				25,958,780	1,732.0		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	1,534.0	8,495,080	146.0	411,910
Sep-15	4,574.0			23,993,560	1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
Oct-15	4,613.0	56,838,800	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 A-LIBOR vs 6M-ZTIE			23,853,910	1,937.0	23,856,900	1,662.5	9,253,360	171.0	498,350

LIBOR vs J		· ( · )							
	SL	ım	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	
Dec-14	0.0	0	0.0	0	0.0	0	0.0	0	
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	0.0	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	10	6 000	

 Nov-10
 1.0
 0.000
 0.0
 0
 1.0
 6.000

 Nov-15
 1.0
 6.000
 0.0
 1.0
 6.000

 "Including 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, 3M-LIBOR vs 3M-DTIBOR, 1M-LIBOR vs 6M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR, 1M-LIBOR vs 1M-DTIBOR

# 【USD】 <u>vs Fixed</u>

LIBOR									(1	ransaction, USD)	
	Sum		0-2Y		2-5Y		5-1	0Y	10-30Y		
	Total Number of	Open Interest of									
Month-Year	Assumption of Obligations										
Dec-14	- Coligations	- Congenoria	Obligations -	- Coligations		- Ubilgations		- Colligations	- Unigationa	- Coligations	
Jan-15		-	-					-	-	-	
Feb-15	-	-	-	-	-	-	-	-	-	-	
Mar-15		-	-					-	-	-	
Apr-15		-	-					-	-	-	
May-15		-	-		-	-		-	-	-	
Jun-15		-	-		-	-		-	-	-	
Jul-15		-	-					-	-	-	
Aug-15	- 0.0	-	0.0	-	0.0	-	0.0	-	- 0.0	-	
Sep-15 Oct-15	0.0	0		0	0.0	0	0.0	0	0.0	0	
Nov-15		10		10		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. These contrast 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.

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