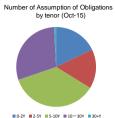
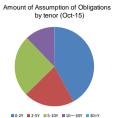
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Oct-15

# Number and Amount of Assumption of Obligations







<Summary:

< Sullilliai	unimary> (transaction, million yer)												
	Su	m	0-:	2Y	2+	5Y	5-1	0Y	10-	-30Y	30	+Y	
	Number of	Amount of	Number of	Amount of	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	Assumption of	Assumption of	Assumption of	Assumption of	
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	
Nov-14	5,216	63,650,501	651	22,812,395	1,192	17,294,714	2,341	20,473,220	1,028	3,067,673	4	2,500	
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	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	

<Breakdown>

### 【JPY】 vs Fixed

LIBOR

Euroyen TI	uroyen TIBOR (ZTIBOR) (Transaction, million yen)												
	Su	m	0-2Y		2+	5Y	5-10Y 10-20Y			-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	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			
Nov-14	50	1,721,500		940,000	17	437,500	19	304,000	5	40,000			
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			

| Number of | Assumption of |

Japanese Yen TIBOR (DTIBOR)
-----------------------------

(Transaction, million ven

Japanese	Tell TIBOK (DTIBO	)K)					(IIdiis	action, million yen/
	Si	m	0-	2Y	2-	5Y	5-1	YO
	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
Nov-14								
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	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

1

# Basis Swap

LIBOR

(Transaction, million ven)

		(Handador, Hillion yor)											
	Su	m	0-2Y 2-5Y 5-10Y		0Y	10-	-30Y	30+Y					
	Number of	Amount of	Number of	Amount of	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	Assumption of	Assumption of	Assumption of	Assumption of	
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	
Nov-14	220	3,094,790	16	844,560	72	1,325,940	74	658,740	58	265,550	0	0	
Dec-14	265	2,892,530		521,740	55	645,920	128	1,467,060	62	257,810	0	0	
Jan-15	123	1,171,310		116,600	28	369,720	57	557,030	32	127,960	0	0	
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		525,030	90	1,456,740		1,074,480	44	207,250	0	0	
Jul-15	217	2,456,310		750,500	51	429,080	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	361,050	34	105,980	0	0	

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

	(													
	Sı	m	0-	2Y	2-	5Y	5-1	0Y	10-	0-20Y				
	Number of	Amount of												
Month-Year	Assumption of													
	Obligations													
Nov-14	31	447,500		20,000		305,000	15	122,500	0	0				
Dec-14	41	947,280		289,370		613,760		44,150	0	0				
Jan-15	32	428,000	0	0	16	226,000	16	202,000	0	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	0				
May-15	25	212,810	1	30,000	7	67,310	17	115,500	0	0				
Jun-15	75	1,014,690		346,090		414,420		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	3	51,250	14	338,300	19	308,580	1	1,000				

| Oct-15| 37| 699,130|| 3| 51,250|
\*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

	Su	m	0-	2Y	2-	5Y	5-1	YO
	Number of	Amount of						
Month-Year	Assumption of							
	Obligations							
Nov-14								
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

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

LIBOR vs Euroven TIBOR (ZTIBOR)

(Transaction, million yen)

LIDOR VS L	Laroyen ribor (2		(Transac	ation, minion year,						
	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	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
Nov-14	106	1,740,770	37	1,081,180	27	428,140	35	213,770	7	17,680
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		2,900,180		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

| 0.04:15| 80 | 1.207,690| 16 | 541,100 | 22 | 429,720 | 26 | 201,870 | 16 | 35,000 | 10.04 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 | 25,000 |

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

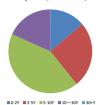
		(,					,	,,	
	Su	m	0-	2Y	2-	5Y	5-10Y		
	Number of	Amount of							
Month-Year	Assumption of								
	Obligations								
Nov-14	-	-							
Dec-14	0	0	0	0	0	0	0	0	
Jan-15		0	0	0	0	0	0	0	
Feb-15	0	0	0	0	0	0	0	0	
Mar-15	1	6,000	0	0	0	0	1	6,000	
Apr-15	0	0	0	0	0	0	0	0	
May-15	0	0	0	0	0	0	0	0	
Jun-15	0	0	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	

2

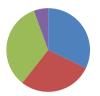
# Total Number and Open Interest of Assumption of Obligations



# Total Number of Assumption of Obligations by tenor (as of Oct-15)



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



■0-2Y ■2-5Y ■5-10Y ■10-30Y ■30+Y

~6.	ımn	ary>

						(Trans	action, million yen)	
2-	5Y	5-10Y		10-	-30Y	30+Y		
	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	Total Number of	Open Interest of	
	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	Assumption of	
	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	Obligations	
)	283,149,572		372,453,517		49,501,716		34,005	
)	295,249,988		383,495,900		52,619,222		39,555	
)	314,941,377	49,954.0	396,826,105		55,967,789		44,355	
)	328,988,933	51,978.0	407,857,713	19,647.0	58,297,384	41.0	49,105	

	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Nov-14	100,347.0	1,055,911,085	12,223.0	350,772,274	23,765.0	283,149,572	47,792.0	372,453,517	16,543.0	49,501,716	24.0	34,005
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	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

### <Breakdown>

### [JPY] vs Fixed

LIBOR

0-2Y

Assumption of Open Interest of Assumption of Obligations

10,894 0 225,038,981
11,409,0 300,383,247
11,855,0 300,943,623
12,408,0 308,985,23
12,408,0 308,985,23
12,940,0 308,985,23
12,940,0 308,985,23
12,940,0 308,985,23
12,947,0 299,243,70
12,641,0 299,243,70
12,641,0 299,243,70
12,641,0 299,243,70
12,641,0 299,243,70
12,641,0 299,255,545
12,397,0 294,303,555,545
12,726,0 297,520,244 5-10Y

Assumption of Open Interest of Assumption of Obligations

45.136.0 358.0 358.02.947

45.918.0 36.0 385.560

46.897.0 372.289.055

46.851.0 388.056.685

46.852.0 388.056.685

45.097.0 387.930.054

42.019.0 337.282.620

42.846.0 336.784.626

41.167.5 339.177.465 Open Interest of Assumption of Obligations 46,481,836 49,222,602 52,398,329 54,521,209 56,130,613,56,611,095 54,075,008 54,776,088 55,872,925 53,693,253 56,318,024 Total Number of Assumption of Obligations 92,472.0 93,880.0 99,030.0 103,692.0 101,754.0 105,283.0 108,637.0 102,424.0 96,174.0 98,295.0 92,108.0 95,304.0 Um Open Interest of Assumption of Obligations 921,618,025 952,613,296 991,375,753 1,1014,425,207 1,009,504,879 1,029,850,276 987,568,759,44,446,523 944,446,523 Open Interest of Assumption of Obligations 237,865,652 247,868,618 266,160,737 277,617,463 277,240,718 287,413,135 296,975,044 275,711,818 249,480,088 249,480,088 249,480,488 244,694,736 244,694,736 251,338,868 Total Number of Assumption of Obligations 15,725.0 Total Number of Assumption of Obligations Total Number of Assumption of Obligations fonth-Yea Nov-14 Dec-14 Jan-15 Feb-15 Mar-15 Apr-15 Jun-15 Jul-15 Aug-15 Sep-15 21,477.0 23,103.0 24,525.0 24,794.0 26,010.0 27,590.0 26,001.0 22,867.0 23,627.0 22,408.0 23,087.0

Euroyen TIBOR (ZTIBOR)

(Transaction,	million	yen)

	Sum		0-2Y		2-	2-5Y		5-10Y		10-20Y		
	Total Number of	Open Interest of										
Month-Year	Assumption of	Assumption of										
	Obligations	Obligations										
Nov-14	487.0	22,030,800	140.0	12,228,860	251.0	8,457,600	91.0	1,304,340	5.0	40,000		
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		23,358,020		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	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		

Olo	(Harisacuori, hillion yerr)													
	Sum		0-2Y		2-	5Y	5-1	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		
Nov-14	36.0	332,280		97,500		194,280	3.0	20,600	13.0	19,900	0.0			
Dec-14	45.0	448,080		152,500	17.0	229,280	6.0	44,100	15.0	22,200	0.0			
Jan-15	71.0	636,220	7.0	152,500	24.0	344,280	17.0	89,320	23.0	50,120	0.0	0		
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	193,440	37.0	95,070	0.0	0		
May-15	147.0	1,526,740		627,500	44.0	553,830	41.0	221,140	48.0	124,270	0.0			
Jun-15	197.0	1,759,280		709,830	61.0	636,220	65.0	285,130	53.0	128,100	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	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		

(Transaction, million yen)
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Japanese i	Apariese Terri Tibok (DTIBOK) (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						
Nov-14								-						
Dec-14	15.0				6.0	120,000	8.0	54,200						
Jan-15	29.0	356,430		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		868,013		3,100	61.0	714,250	36.0	150,663						
Jul-15				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			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						

# Basis Swap

LIBOR

	Sum		Sum 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											
Nov-14	3,798.0	48,006,820	475.0	17,060,110	984.0	14,699,170	1,546.0	13,305,240	793.0	2,942,300	0.0	0	
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			0.0	0	
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			0.0	0	
Feb-15	4,413.0	53,537,760	516.0	16,900,470	1,119.0		1,844.0	16,253,450	934.0		0.0	0	
Mar-15	4,772.0	56,445,280	524.0	16,271,690	1,219.0		2,025.0	18,267,830	1,004.0		0.0	0	
Apr-15	4,998.0	57,383,430	538.0	15,499,770	1,300.0		2,129.0	18,864,150			0.0	0	
May-15	5,113.0	58,279,520	534.0	15,066,990	1,372.0		2,174.0	19,265,930	1,033.0		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		0.0	0	
Jul-15	5,491.0	60,909,060	562.0	14,477,150	1,486.0		2,350.0	20,707,050			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			0.0	0	
Sep-15	5,781.0	62,953,040	578.0	13,810,380	1,587.0		2,455.0	21,968,380	1,160.0		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	

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

### Euroyen TIBOR (ZTIBOR)

	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	Total Number of	Open Interest of								
Month-Year	Assumption of	Assumption of								
	Obligations	Obligations								
Nov-14	581.0	14,121,120		8,914,130			15.0	122,500	0.0	0
Dec-14	614.0	14,168,400	273.0	8,516,580	320.0	5,485,170	21.0	166,650	0.0	0
Jan-15	642.0	14,471,400	277.0	8,521,230	328.0	5,581,520	37.0	368,650	0.0	0
Feb-15	702.0	14,997,890	286.0	8,645,060	345.0	5,697,580	69.0	622,250	2.0	33,000
Mar-15	781.0	16,489,980	305.0	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		9,159,500		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	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	382.0	6,145,410	248.0	1,873,730	13.0	105,000
Oct-15	1,032.0	17,485,650	355.0	8,713,630	404.0	6,708,710	260.0	1,958,310	13.0	105,000

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

# Japanese Yen TIBOR (DTIBOR)

	Su	э	0-	2Y	2-	5Y	5-10Y		
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	
Nov-14						-			
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	0	
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		
Apr-15	0.0	0	0.0	0	0.0	0	0.0		
May-15	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		22,184	0.0	0	0.0		
Oct-15	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

(Transaction million ven)

LIBOR VS E	curoyen ribok (2	TIBOK)							(TrailSat	cuon, minion yeny
	Sum		0-2Y		2-	2-5Y		5-10Y		-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
Month-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
Nov-14	2,973.0	49,802,040	651.0	27,038,090	1,314.0	16,848,380	1,001.0	5,897,890	7.0	17,680
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				25,009,280		18,239,100		7,161,560	49.0	162,640
Mar-15	3,755.0	51,998,960		24,801,460		19,219,730		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	55,980,770	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			25,605,300		21,719,750		8,495,080	146.0	411,910
Sep-15	4,574.0	56,218,510	954.0	23,993,560	1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
Oct-15	4 613 0	56 838 800	947.5	24 031 260	1.880.0	23 290 700	1.610.5	9 019 390	175.0	497 450

Oct-15 4.613.0 56.838.800 947.5 24.031,260 1,880.0 23.290,700 1,610.5 9,038,190 164.0 477,450 497.450 164.0 175.0 497.450 164.0 175.

# LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

	Si	m	0-	2Y	2-	5Y	5-10Y						
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					
Nov-14													
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		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		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	1.0	6,000					
Oct-15	1.0	6,000	0.0	0	0.0	0	1.0	6.000					

- OThe amount of Assumption of Oblication is on a notional amount basis.

  OAll floures in this statistics are one-sided.

  OAll floures in this statistics are one-sided.

  ON out of the total amount of Assumption of Oblication 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.

  ONumber and amount of Assumption of Oblication on on include trades newly generated as a result of post clearing process, including Per Trade Compression or Vendor-Initiated Compression.

  OTotal Number and of Open Interest of assumption of oblications 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.

  OTHese statistics can be diverted or outside as lone as the source is included. Please contact JSCC in advance for any reprinting ret. for commercial ourcoses.

  OJSCC makes assurance doubly sure on the accuracy of the statistics: however, JSCC shall assume no responsibility for the users.

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