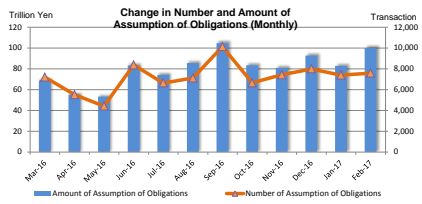


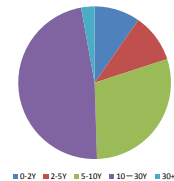
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Feb-17

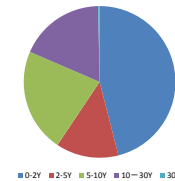
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Feb-17)



Amount of Assumption of Obligations by tenor (Feb-17)



<Summary>

(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
Mar-16	7,199	68,981,046	594	21,855,390	1,089	13,808,925	2,139	18,656,388	3,173	14,055,932	204	304,410
Apr-16	5,500	55,053,550	668	19,910,277	701	10,161,137	1,724	14,275,698	2,281	10,540,048	126	167,390
May-16	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,059,793	69	102,620
Jun-16	3,868	83,144,626	647	24,054,846	1,122	18,214,634	2,332	21,930,890	3,984	18,560,182	283	384,074
Jul-16	6,638	74,095,394	778	29,618,027	931	15,579,683	1,750	17,902,488	2,869	10,621,186	310	374,010
Aug-16	7,104	85,409,681	813	33,962,650	1,170	17,959,890	2,235	20,552,807	2,703	12,704,573	183	229,852
Sep-16	10,125	104,600,735	893	38,375,468	1,328	18,052,806	3,137	26,999,978	4,490	20,846,868	277	325,616
Oct-16	6,645	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,656,098	164	230,522
Nov-16	7,410	80,778,412	742	28,721,656	1,052	16,123,256	2,450	21,803,216	3,239	15,805,814	227	324,670
Dec-16	7,988	92,703,533	662	31,471,544	946	17,036,366	2,286	22,541,006	3,879	21,334,938	215	319,683
Jan-17	7,392	82,740,364	674	31,640,571	804	12,764,067	2,226	21,558,781	3,492	16,553,080	196	223,865
Feb-17	7,591	99,927,071	735	45,970,378	783	13,365,800	2,240	22,085,585	3,617	18,200,302	216	305,005

<Breakdown>

[JPY] vs Fixed

(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
Mar-16	6,113	58,042,713	491	17,280,720	732	9,871,236	1,762	15,271,323	2,380	12,740,122	198	299,310
Apr-16	5,028	47,417,900	571	15,819,647	612	8,651,137	1,573	13,061,378	2,146	9,718,348	126	167,390
May-16	3,965	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,880	69	102,620
Jun-16	7,364	71,159,816	535	21,301,578	924	14,425,597	1,992	18,636,963	3,635	16,415,405	278	379,574
Jul-16	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,588,314	2,656	9,650,036	304	361,710
Aug-16	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,949	2,471	11,680,383	181	229,102
Sep-16	8,921	93,008,017	783	34,203,037	1,130	15,548,221	2,701	23,719,991	4,035	19,216,093	272	320,716
Oct-16	6,140	77,901,628	950	35,008,802	960	17,165,365	1,702	16,778,321	2,347	8,703,618	163	226,522
Nov-16	6,701	73,507,808	660	24,925,368	894	13,942,545	1,908	19,606,191	3,017	14,712,114	222	321,590
Dec-16	7,301	84,291,545	583	28,325,700	811	15,074,324	2,019	20,298,222	3,675	20,274,615	213	318,683
Jan-17	6,736	74,559,281	625	29,267,670	684	9,976,006	2,031	19,720,178	3,212	15,394,061	184	291,365
Feb-17	6,760	89,790,295	667	42,781,208	605	10,444,152	1,966	19,619,447	3,306	16,630,393	216	305,005

European 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
Mar-16	185	3,212,100	22	1,425,000	96	1,340,200	39	279,900	28	167,000
Apr-16	46	1,599,860	18	1,063,000	8	196,860	8	40,000	14	300,000
May-16	58	1,659,641	14	785,000	18	434,641	15	229,300	11	210,700
Jun-16	91	1,206,600	19	442,000	21	274,000	15	93,000	36	397,600
Jul-16	48	970,000	9	411,000	6	192,500	4	3,800	27	352,700
Aug-16	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
Sep-16	187	2,568,800	17	1,286,000	8	101,400	75	867,700	87	313,700
Oct-16	46	753,450	11	380,000	13	210,000	7	27,200	17	126,250
Nov-16	116	1,544,310	26	482,660	18	317,000	36	488,300	36	256,350
Dec-16	45	695,888	4	60,000	3	522,000	4	9,000	21	104,888
Jan-17	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000
Feb-17	101	1,269,100	10	298,000	21	415,600	37	403,100	33	152,400

OIS

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y		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
Mar-16	69	803,040	11	519,660	11	145,000	14	70,000	32	67,760	1	600
Apr-16	48	831,360	10	605,000	13	140,000	10	47,000	15	39,250	0	0
May-16	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
Jun-16	94	530,510	3	84,560	12	167,490	19	97,450	59	180,070	1	1,000
Jul-16	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,500	4	9,300
Aug-16	65	914,250	18	620,100	16	208,550	10	37,000	21	48,600	0	0
Sep-16	80	912,330	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
Oct-16	33	437,240	4	157,000	6	124,260	9	95,000	14	60,880	0	0
Nov-16	29	173,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0
Dec-16	49	679,390	7	510,000	6	54,000	6	25,000	29	89,890	1	500
Jan-17	56	625,004	7	385,000	4	72,500	12	95,500	32	71,004	1	1,000
Feb-17	87	1,440,960	18	1,062,260	10	100,340	26	168,950	33	109,410	0	0

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
Mar-16	93	142,883	1	10	27	12,320	65	130,354
Apr-16	12	28,510	1	10	1	200	10	28,300
May-16	14	28,311	0	0	5	7,197	9	21,114
Jun-16	56	51,155	7	169	15	2,927	34	48,060
Jul-16	19	5,174	1	20	4	1,850	14	3,304
Aug-16	32	122,278	1	20	13	48,340	18	73,918
Sep-16	84	246,358	6	8,051	22	57,730	56	180,577
Oct-16	10	23,630	3	1,330	4	2,200	3	20,100
Nov-16	48	210,734	5	128	14	14,741	30	195,865
Dec-16	77	180,546	0	0	14	4,171	63	176,374
Jan-17	18	10,284	3	1,761	6	5,511	9	3,012
Feb-17	29	27,098	2	50	10	3,709	17	17,249

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
Mar-16	156	2,004,850	15	548,000	24	328,560	57	715,420	55	398,370	5	4,500
Apr-16	123	2,086,210	16	872,560	22	502,700	49	503,210	36	207,740	0	0
May-16	151	1,889,843	3	360,000	15	290,240	80	790,990	53	248,613	0	0
Jun-16	344	4,474,118	14	300,000	39	1,008,210	142	2,121,398	145	1,041,010	4	3,500
Jul-16	166	1,160,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000
Aug-16	241	2,617,060	12	331,700	43	590,640	102	1,164,370	82	529,600	2	750
Sep-16	310	3,556,090	32	1,493,650	36	551,830	115	996,880	123	512,830	4	2,900
Oct-16	236	2,711,680	14	610,270	14	138,960	113	1,288,590	94	669,860	1	4,000
Nov-16	236	2,340,920	11	517,200	47	715,390	91	743,450	82	361,800	5	3,080
Dec-16	227	3,442,210	19	1,243,760	45	562,950	105	1,237,540	57	397,460	1	500
Jan-17	313	4,123,300	23	1,272,380	40	1,022,620	93	1,017,820	146	794,980	11	21,500
Feb-17	407	4,786,820	23	904,910	78	1,353,580	145	1,525,340	161	1,002,990	0	0

*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
Mar-16	130	2,256,110	3	383,500	48	826,340	86	775,140	48	218,130
Apr-16	52	714,780	7	240,000	17	286,750	16	125,030	12	63,000
May-16	29	338,920	3	91,400	5	126,000	16	85,520	5	36,000
Jun-16	72	603,400	6	63,000	11	164,700	32	186,700	23	160,000
Jul-16	28	121,660	0	0	2	21,000	9	34,500	17	66,160
Aug-16	21	180,790	1	30,000	5	52,000	11	71,790	4	27,000
Sep-16	121	1,202,540	13	207,160	36	523,880	69	269,670	30	191,810
Oct-16	45	312,930	0	0	13	170,000	15	68,730	17	74,200
Nov-16	28	217,460	3	40,000	9	100,000	8	49,760	8	27,700
Dec-16	61	782,980	15	244,360	17	213,000	23	283,500	6	42,000
Jan-17	35	291,500	0	0	12	180,000	7	51,000	16	66,500
Feb-17	40	313,280	0	0	14	119,000	13	113,280	13	81,000

*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
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	1	3,147	1	3,147	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	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
Mar-16	388	4,188,400	46	1,738,480	101	2,062,270	116	1,010,500	125	433,800
Apr-16	186	2,353,950	45	1,310,060	28	382,500	58	470,780	55	190,610
May-16	163	3,729,410	25	1,080,260	64	2,083,620	43	266,430	51	193,000
Jun-16	342	5,086,680	62	1,813,540	100	2,171,770	98	748,620	82	352,750
Jul-16	244	2,117,440	33	709,000	38	496,060	87	673,840	86	239,540
Aug-16	325	3,137,590	29	597,600	70	1,438,020	119	799,280	107	302,490
Sep-16	412	3,099,835	26	556,420	88	1,119,595	153	924,020	145	499,800
Oct-16	132	1,194,700	25	465,000	33	431,620	14	86,890	60	211,190
Nov-16	249	2,764,180	36	746,300	67	1,013,580	85	624,650	81	379,650
Dec-16	223	2,604,610	34	1,067,720	36	606,900	67	511,370	86	399,600
Jan-17	156	2,448,470	10	518,760	52	1,455,430	43	338,370	51	134,910
Feb-17	158	2,268,460	15	913,950	45	923,420	36	338,220	62	192,870

*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
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	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

Euroyen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Month-Year	合計		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
Mar-16	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0
Jun-16	1	20,000	1	20,000	0	0	0	0
Jul-16	3	210,000	2	130,000	1	80,000	0	0
Aug-16	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0

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

[USD]

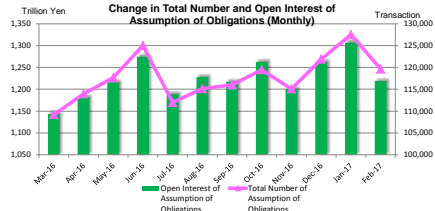
vs Fixed

LIBOR

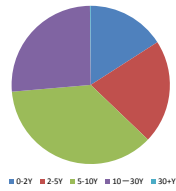
(Transaction, million USD)

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
Mar-16	0	0	0	0	0	0	0	0	0	0
Apr-16	0	0	0	0	0	0	0	0	0	0
May-16	0	0	0	0	0	0	0	0	0	0
Jun-16	0	0	0	0	0	0	0	0	0	0
Jul-16	0	0	0	0	0	0	0	0	0	0
Aug-16	0	0	0	0	0	0	0	0	0	0
Sep-16	0	0	0	0	0	0	0	0	0	0
Oct-16	0	0	0	0	0	0	0	0	0	0
Nov-16	0	0	0	0	0	0	0	0	0	0
Dec-16	0	0	0	0	0	0	0	0	0	0
Jan-17	0	0	0	0	0	0	0	0	0	0
Feb-17	0	0	0	0	0	0	0	0	0	0

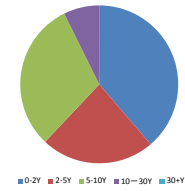
Total Number and Open Interest of Assumption of Obligations



Total Number of Assumption of Obligations by tenor (as of Feb-17)



Open Interest of Assumption of Obligations by tenor (as of Feb-17)



<Summary>

(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
Mar-16	109,227.5	1,143,328.581	15,531.0	364,163,053	27,013.0	323,741,559	43,936.0	385,574,241	22,634.5	69,717,610	113.0	132,218
Apr-16	113,962.5	1,181,892,277	16,380.5	382,984,497	27,677.0	327,608,663	45,908.0	397,842,378	23,884.0	73,139,571	113.0	117,168
May-16	117,536.0	1,215,781,247	17,076.0	397,477,215	28,463.5	338,251,020	47,263.0	404,802,636	24,521.5	74,486,885	111.0	133,693
Jun-16	125,021.0	1,274,284,930	17,993.5	416,552,219	29,786.5	353,810,565	50,149.0	423,512,409	26,927.0	80,199,734	165.0	210,003
Jul-16	111,959.0	1,189,035,895	17,109.0	414,941,094	26,716.5	316,412,424	42,728.0	379,824,859	26,217.5	77,662,595	188.0	194,923
Aug-16	115,123.0	1,227,858,258	18,004.0	443,118,291	28,404.0	321,866,970	43,674.0	434,428,986	26,711.0	78,316,428	130.0	152,583
Sep-16	115,998.0	1,217,245,708	18,298.5	441,624,649	26,137.0	312,665,812	43,655.0	379,811,253	27,740.5	82,953,436	164.0	186,458
Oct-16	119,460.5	1,262,684,507	19,325.5	468,969,209	27,098.5	324,140,851	44,749.0	386,041,054	28,114.5	83,222,982	166.0	210,411
Nov-16	115,096.0	1,200,613,352	18,487.0	448,657,159	25,488.5	299,171,459	43,078.5	371,466,637	27,859.0	81,076,997	193.0	241,099
Dec-16	121,913.5	1,252,668,051	19,164.0	468,567,140	28,763.5	312,183,874	45,961.5	393,597,865	29,850.5	88,043,227	174.0	186,944
Jan-17	127,496.0	1,306,844,283	19,931.0	484,072,588	27,660.0	318,661,934	48,388.5	412,416,846	31,334.5	91,495,025	182.0	197,889
Feb-17	119,615.5	1,218,945,583	19,050.5	472,016,193	25,376.0	283,833,772	43,644.0	373,971,990	31,352.0	88,893,795	193.0	229,835

<Breakdown>

[JPY] vs Fixed

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
Mar-16	92,811.0	930,399,264	12,632.0	289,340,169	21,288.0	248,340,664	38,043.0	341,195,304	20,786.0	362,559,119	112.0	131,418
Apr-16	97,173.0	973,166,368	13,329.5	303,877,775	21,915.0	250,348,290	39,887.0	352,653,556	21,929.5	66,190,379	112.0	116,368
May-16	100,491.0	1,003,114,867	13,892.5	316,930,945	22,619.5	259,583,247	41,236.0	358,989,851	22,633.0	67,477,931	110.0	132,893
Jun-16	106,980.0	1,053,781,413	14,627.0	334,170,330	23,724.5	272,211,679	43,711.0	374,663,292	24,753.5	72,457,810	164.0	209,203
Jul-16	93,437.0	965,151,321	13,661.5	331,221,007	19,608.0	234,562,351	36,052.5	329,617,150	23,929.0	69,556,991	186.0	193,823
Aug-16	96,104.0	1,001,333,803	14,608.5	357,808,954	20,237.5	239,570,675	36,810.5	333,806,248	24,318.5	69,996,143	129.0	151,783
Sep-16	96,308.5	986,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	328,636,541	25,108.0	73,839,080	162.0	185,258
Oct-16	99,420.5	1,030,690,177	15,493.5	379,663,632	20,747.0	242,855,441	37,593.5	333,639,380	26,432.5	74,124,914	164.0	205,611
Nov-16	94,650.0	966,308,940	14,528.0	358,113,608	19,043.0	218,117,685	35,821.0	318,314,259	25,079.0	71,524,988	179.0	239,019
Dec-16	100,961.5	1,025,509,484	15,047.0	376,591,818	20,206.0	230,933,946	38,569.0	339,569,846	26,968.5	78,228,010	171.0	185,864
Jan-17	106,109.0	1,067,582,058	15,653.0	389,184,549	21,137.5	239,408,299	40,848.0	357,594,853	28,291.5	81,199,547	179.0	186,809
Feb-17	97,574.5	974,258,142	14,599.5	373,568,361	18,735.5	204,772,850	35,854.5	317,484,440	28,195.0	78,203,736	190.0	228,755

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
Mar-16	1,451.0	31,380,311	334.0	12,253,867	664.0	15,044,802	403.0	4,523,771	50.0	327,871
Apr-16	1,491.0	33,270,563	354.0	13,257,358	686.0	15,076,633	419.0	4,546,791	52.0	386,771
May-16	1,538.0	34,314,970	370.0	13,860,670	675.0	15,146,253	438.0	4,970,576	52.0	337,471
Jun-16	1,605.0	34,486,402	384.0	13,741,411	689.0	15,024,304	469.0	5,302,915	63.0	417,771
Jul-16	1,640.0	35,939,081	396.0	14,518,902	698.0	14,701,372	476.0	5,481,035	65.0	604,771
Aug-16	1,622.0	35,311,958	413.5	14,717,515	628.5	14,415,021	487.0	5,564,660	93.0	614,762
Sep-16	1,749.5	36,923,973	434.0	15,694,506	629.5	14,117,285	548.0	6,340,520	138.0	771,862
Oct-16	1,769.5	36,717,191	439.0	15,750,497	637.5	13,751,341	561.0	6,426,640	142.0	788,712
Nov-16	1,871.5	37,957,723	476.0	16,765,070	633.5	13,515,035	594.0	6,806,165	168.0	811,454
Dec-16	1,896.5	37,236,862	495.0	16,190,061	624.5	13,397,835	598.0	6,763,715	179.0	885,252
Jan-17	1,942.5	36,781,709	521.0	16,650,226	609.5	12,351,921	618.0	6,868,315	194.0	911,248
Feb-17	2,026.5	37,497,715	550.0	17,230,289	626.5	12,531,982	632.0	6,960,735	218.0	974,739

OIS

(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
Mar-16	465.0	5,677,820	98.0	3,788,790	97.0	945,420	130.0	583,000	140.0	360,610	0.0	0
Apr-16	512.0	6,591,670	112.0	4,486,290	110.0	1,003,420	135.0	612,000	155.0	399,960	0.0	0
May-16	527.0	6,186,670	119.0	4,137,200	109.0	1,008,910	143.0	646,850	156.0	393,710	0.0	0
Jun-16	620.0	6,517,180	130.0	4,141,020	119.0	1,104,680	159.0	711,530	212.0	559,950	0.0	0
Jul-16	683.0	7,411,910	153.0	4,974,970	122.0	1,085,380	183.0	865,210	224.0	581,950	1.0	300
Aug-16	745.0	8,026,060	177.0	5,305,470	134.0	1,207,530	191.0	896,210	243.0	616,850	0.0	0
Sep-16	823.0	8,778,390	192.0	5,773,270	143.0	1,348,510	208.0	965,920	280.0	690,690	0.0	0
Oct-16	844.5	8,773,783	186.0	5,545,270	156.0	1,517,770	215.0	1,008,920	287.5	701,823	0.0	0
Nov-16	846.5	8,894,023	191.0	5,228,710	160.0	1,530,770	219.0	1,032,920	296.5	711,823	0.0	0
Dec-16	890.5	9,026,443	187.0	5,641,740	164.0	1,530,770	235.0	1,090,950	304.5	762,883	0.0	0
Jan-17	938.5	9,329,447	193.0	5,833,140	174.0	1,560,590	241.0	1,127,730	330.5	807,987	0.0	0
Feb-17	1,008.5	10,143,907	198.0	6,328,400	185.0	1,741,930	264.0	1,201,570	352.5	874,007	0.0	0

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
Mar-16	529.0	2,478,870	22.0	30,650	272.0	1,412,773	235.0	1,035,448
Apr-16	543.0	2,516,822	24.0	31,361	277.0	1,424,820	242.0	1,060,621
May-16	557.0	2,543,680	26.0	32,841	290.0	1,436,870	241.0	1,074,263
Jun-16	616.0	2,593,949	37.0	43,778	320.0	1,432,733	259.0	1,117,438
Jul-16	635.0	2,597,049	38.0	43,768	326.0	1,434,301	271.0	1,118,980
Aug-16	657.0	2,577,666	39.0	43,708	346.0	1,423,733	272.0	1,110,225
Sep-16	735.0	2,660,938	50.0	53,582	394.0	1,484,367	291.0	1,122,989
Oct-16	737.0	2,607,184	53.0	54,879	398.0	1,484,544	286.0	1,067,761
Nov-16	772.0	2,655,711	65.0	61,748	417.0	1,515,384	290.0	1,078,579
Dec-16	823.0	2,683,217	79.0	65,148	440.0	1,521,769	304.0	1,096,300
Jan-17	842.0	2,689,394	82.0	68,210	450.0	1,527,299	310.0	1,093,884
Feb-17	878.0	2,745,024	97.0	72,819	453.0	1,355,514	328.0	1,136,691

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
Mar-16	6,706.5	72,343,650	765.0	17,676,470	1,852.0	25,644,550	2,754.0	24,550,000	1,331.5	4,971,030	1.0	800
Apr-16	6,810.5	74,529,090	796.0	18,810,160	1,887.0	26,026,330	2,784.0	24,785,730	1,342.5	4,906,070	1.0	800
May-16	6,936.5	75,441,083	848.0	19,036,590	1,917.0	26,790,420	2,815.0	24,659,090	1,355.5	4,954,183	1.0	800
Jun-16	7,245.5	78,980,037	887.0	19,467,860	1,991.0	27,808,940	2,930.0	26,415,554	1,433.5	5,287,563	1.0	800
Jul-16	7,374.5	79,194,057	891.0	19,010,990	2,022.5	28,181,040	3,010.5	26,723,004	1,449.5	5,278,223	1.0	800
Aug-16	7,545.5	79,917,947	930.0	19,587,520	2,055.5	28,387,800	3,085.5	26,575,544	1,473.5	5,366,283	1.0	800
Sep-16	7,599.5	80,415,457	980.0	20,855,020	2,067.0	28,274,920	3,086.0	25,750,374	1,514.5	5,533,943	2.0	1,200
Oct-16	7,798.5	81,809,997	1,020.0	21,683,340	2,084.0	27,521,650	3,158.0	27,040,984	1,534.5	5,559,223	2.0	4,800
Nov-16	7,929.5	82,297,327	1,046.0	22,136,580	2,136.0	27,567,280	3,192.0	27,041,494	1,551.5	5,549,893	4.0	2,080
Dec-16	8,123.5	85,032,007	1,093.0	23,708,830	2,208.0	28,139,570	3,259.0	27,620,424	1,560.5	5,562,103	3.0	1,080
Jan-17	8,371.5	87,788,047	1,154.0	25,581,660	2,214.0	27,952,130	3,353.0	28,329,524	1,647.5	5,893,553	3.0	1,080
Feb-17	8,715.5	90,766,097	1,195.0	26,432,660	2,317.0	28,613,770	3,517.0	29,636,374	1,683.5	6,082,213	3.0	1,080

*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
Mar-16	1,930.0	22,557,760	439.0	11,180,150	536.0	7,761,700	476.0	3,451,510	65.0	294,400
Apr-16	1,533.0	22,707,010	438.0	11,191,620	544.0	7,722,960	492.0	3,514,030	59.0	278,400
May-16	1,545.0	22,577,350	433.0	10,987,420	549.0	7,731,480	503.0	3,576,050	60.0	282,400
Jun-16	1,598.0	22,645,750	434.0	10,878,630	554.0	7,798,120	540.0	3,662,800	66.0	308,400
Jul-16	1,614.0	22,664,270	431.0	10,655,290	548.0	7,747,120	558.0	3,912,300	77.0	349,560
Aug-16	1,617.0	22,632,640	429.0	10,584,110	560.0	7,806,430	566.0	3,911,540	72.0	330,660
Sep-16	1,694.0	23,042,820	441.0	10,564,860	567.0	7,953,710	587.0	4,067,530	97.0	430,620
Oct-16	1,723.0	23,112,250	446.0	10,610,070	568.0	7,972,100	608.0	4,096,260	101.0	431,820
Nov-16	1,725.0	22,941,710	458.0	10,647,570	561.0	7,810,870	601.0	4,041,250	105.0	442,020
Dec-16	1,761.0	23,022,520	481.0	10,710,740	562.0	7,702,160	612.0	4,167,600	106.0	442,020
Jan-17	1,774.0	22,587,570	478.0	10,238,760	563.0	7,701,490	621.0	4,170,800	112.0	466,520
Feb-17	1,794.0	22,289,430	481.0	10,049,480	571.0	7,544,350	630.0	4,231,080	112.0	464,520

*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
Mar-16	1.0	22,184	1.0	22,184	0.0	0.0	0.0	0.0
Apr-16	1.0	22,184	1.0	22,184	0.0	0.0	0.0	0.0
May-16	1.0	22,184	1.0	22,184	0.0	0.0	0.0	0.0
Jun-16	1.0	22,184	1.0	22,184	0.0	0.0	0.0	0.0
Jul-16	2.0	25,331	2.0	25,331	0.0	0.0	0.0	0.0
Aug-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Sep-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Oct-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Nov-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Dec-16	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Jan-17	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
Feb-17	2.0	25,104	2.0	25,104	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	
	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
Mar-16	5,756.0	67,693,600	1,246.0	29,859,650	2,295.0	26,571,660	1,894.0	10,327,810	321.0	934,480
Apr-16	5,897.0	68,971,490	1,325.0	31,326,640	2,278.0	26,006,210	1,948.0	10,660,650	346.0	977,990
May-16	6,040.5	71,553,330	1,385.5	32,468,550	2,304.0	27,153,840	1,986.0	10,978,950	365.0	1,050,990
Jun-16	6,352.5	75,099,990	1,491.5	34,066,660	2,389.0	28,432,210	2,073.0	11,432,880	399.0	1,168,240
Jul-16	6,563.5	76,445,140	1,532.5	34,439,800	2,403.0	28,613,860	2,176.0	12,101,180	452.0	1,200,300
Aug-16	6,823.5	77,822,050	1,601.0	34,894,880	2,451.5	28,977,780	2,281.0	12,558,560	510.0	1,390,630
Sep-16	7,080.5	78,671,275	1,666.0	35,446,630	2,498.0	29,813,920	2,313.5	12,721,380	603.0	1,687,440
Oct-16	7,158.5	78,782,775	1,699.0	35,483,170	2,517.0	28,858,005	2,326.5	12,735,110	616.0	1,706,490
Nov-16	7,294.5	79,696,815	1,729.0	35,548,770	2,537.0	29,034,435	2,360.5	13,145,970	668.0	1,967,640
Dec-16	7,451.5	79,816,415	1,771.0	35,423,700	2,559.0	28,958,820	2,380.5	13,273,030	732.0	2,162,860
Jan-17	7,511.5	79,884,655	1,845.0	36,290,940	2,512.0	28,162,205	2,396.5	13,225,740	758.0	2,205,770
Feb-17	7,610.5	81,003,165	1,925.0	37,921,080	2,478.0	27,473,405	2,417.5	13,315,100	780.0	2,293,580

*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-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
Mar-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Apr-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
May-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Jun-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Jul-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Aug-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Sep-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Oct-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Nov-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Dec-16	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Jan-17	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
Feb-17	1.0	6,000	0.0	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

Euroyen TIBOR (ZTIBOR) 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
Mar-16	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Apr-16	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
May-16	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Jun-16	1.0	20,000	1.0	20,000	0.0	0.0	0.0	0.0
Jul-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
Aug-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
Sep-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
Oct-16	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
Nov-16	3.0	210,000	2.0	130,000	1.0	80,000	0.0	0.0
Dec-16	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Jan-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
Feb-17	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0

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

[USD]

vs Fixed

LIBOR

(Transaction, million USD)