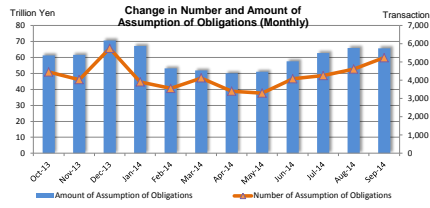


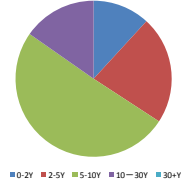
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Sep-14

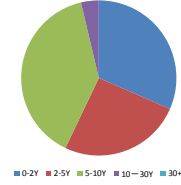
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Sep-14)



Amount of Assumption of Obligations by tenor (Sep-14)



<Summary>

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-13	4,454	61,231,970	648	23,977,305	1,017	15,521,930	2,221	17,062,361	567	1,709,164	1	2,010
Nov-13	4,035	61,581,233	348	18,059,930	967	20,718,368	2,078	20,894,457	641	1,905,978	1	2,500
Dec-13	5,746	70,599,241	401	23,801,890	1,227	17,206,843	3,074	25,937,775	1,044	3,652,733	0	0
Jan-14	3,907	67,202,154	537	24,618,290	891	16,316,489	2,069	25,126,805	410	1,140,570	0	0
Feb-14	3,553	53,146,903	386	18,813,190	923	12,566,033	1,743	19,731,436	501	2,036,245	0	0
Mar-14	4,127	51,863,009	431	18,511,940	867	11,022,395	2,162	19,817,604	867	2,511,080	0	0
Apr-14	3,404	50,086,791	492	19,735,944	677	10,251,033	1,684	17,991,179	549	2,103,655	2	5,000
May-14	3,291	51,047,281	322	15,233,180	633	9,515,074	1,826	24,315,923	509	1,980,104	1	3,000
Jun-14	4,080	57,609,837	424	15,783,400	958	14,031,273	2,086	25,621,061	609	2,170,103	3	4,000
Jul-14	4,253	62,761,941	501	21,860,600	941	15,462,325	2,146	22,856,450	665	2,582,566	0	0
Aug-14	4,611	65,896,625	497	23,148,117	1,027	18,748,883	2,198	21,435,534	887	2,563,931	2	160
Sep-14	5,235	65,705,265	619	20,716,187	1,172	16,793,049	2,644	25,768,758	800	2,427,270	0	0

<Breakdown>

vs Fixed

LIBOR

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-13	4,117	54,116,000	572	19,919,695	918	15,521,930	2,084	17,062,361	542	1,709,164	1	2,010
Nov-13	3,784	51,836,143	284	10,700,610	863	18,792,108	2,021	20,531,787	615	1,809,138	1	2,500
Dec-13	5,309	55,001,621	322	12,213,300	1,074	14,384,533	2,931	24,901,055	982	3,502,733	0	0
Jan-14	3,531	54,022,494	446	15,507,190	719	13,288,809	1,983	24,208,155	383	1,018,250	0	0
Feb-14	3,166	46,010,033	319	15,281,200	749	9,738,173	1,622	18,898,966	476	1,941,695	0	0
Mar-14	3,645	45,062,839	372	16,222,010	679	8,016,345	1,944	18,370,334	650	2,454,000	0	0
Apr-14	3,162	44,894,171	456	16,712,564	599	8,917,593	1,577	17,236,629	528	2,022,385	2	5,000
May-14	2,949	43,626,311	249	11,701,330	508	7,231,924	1,696	22,750,223	495	1,939,834	1	3,000
Jun-14	3,729	52,637,577	383	14,399,760	832	11,501,963	1,953	24,762,771	558	1,969,083	3	4,000
Jul-14	3,982	57,870,811	449	18,930,670	865	14,383,715	2,047	22,192,190	621	2,364,236	0	0
Aug-14	4,189	60,069,295	432	20,704,917	886	16,820,853	2,037	20,216,514	632	2,326,821	2	160
Sep-14	4,742	58,608,015	569	18,440,947	1,003	13,965,679	2,432	24,014,758	738	2,154,730	0	0

TIBOR

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
Oct-13	10	410,000	0	0	10	410,000	0	0
Nov-13	18	2,306,000	7	1,987,000	11	319,000	0	0
Dec-13	34	3,182,500	16	2,936,000	16	229,000	0	3,500
Jan-14	32	3,277,500	12	2,845,000	15	387,500	5	45,000
Feb-14	20	451,000	9	281,000	10	169,000	1	1,000
Mar-14	38	1,251,000	7	352,000	22	806,000	9	83,000
Apr-14	20	1,717,000	9	1,331,000	6	333,500	6	44,000
May-14	30	1,659,000	12	1,306,500	12	340,500	6	12,040
Jun-14	17	283,800	4	30,000	7	210,500	6	43,300
Jul-14	26	1,346,000	7	850,000	14	443,000	5	44,000
Aug-14	25	1,195,500	11	879,000	7	211,000	7	105,500
Sep-14	21	497,000	5	50,000	13	247,000	3	200,000

Basis Swap

6M-LIBOR vs 3M-LIBOR

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-13	143	2,520,480	18	931,290	38	1,066,390	62	426,100	25	102,700	0	0
Nov-13	105	1,794,390	14	719,400	32	702,210	33	275,930	26	96,840	0	0
Dec-13	210	2,414,370	17	946,450	44	697,450	67	718,000	62	150,000	0	0
Jan-14	154	3,061,300	23	1,278,200	59	1,099,030	45	561,750	27	122,320	0	0
Feb-14	141	2,119,340	12	478,000	44	1,126,520	60	420,270	25	94,550	0	0
Mar-14	164	1,904,370	13	609,500	38	539,600	69	696,290	17	56,990	0	0
Apr-14	120	1,350,500	6	501,890	29	301,470	85	475,900	20	76,250	0	0
May-14	155	2,630,120	20	827,100	35	471,200	86	1,291,550	14	40,270	0	0
Jun-14	229	3,146,060	16	775,350	65	1,499,160	98	671,530	50	200,020	0	0
Jul-14	127	1,887,110	16	865,480	20	232,760	47	370,520	44	218,330	0	0
Aug-14	164	1,751,510	9	429,900	22	397,380	78	688,120	55	237,110	0	0
Sep-14	255	3,529,750	21	1,622,740	46	641,030	126	1,023,440	62	242,540	0	0

6M-TIBOR vs 3M-TIBOR

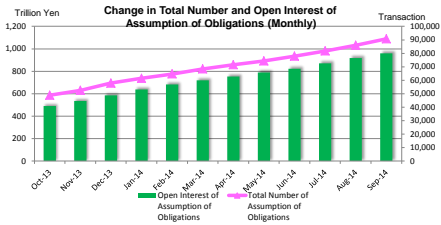
Month-Year	Sum		0-2Y		2-5Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-13	31	1,487,660	21	1,321,160	10	166,500
Nov-13	19	866,630	3	205,000	16	161,630
Dec-13	29	523,930	4	122,440	25	401,490
Jan-14	41	2,013,420	21	1,694,000	20	319,420
Feb-14	24	378,400	6	176,300	18	202,100
Mar-14	24	641,630	9	350,830	15	290,800
Apr-14	20	800,180	5	395,000	15	405,180
May-14	27	804,850	11	526,000	16	278,850
Jun-14	14	245,260	6	153,250	8	92,000
Jul-14	28	823,790	15	707,940	13	115,850
Aug-14	21	282,340	5	75,000	16	207,340
Sep-14	45	803,370	8	110,000	37	693,370

LIBOR vs TIBOR*

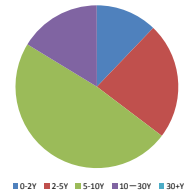
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-13	153	2,697,830	37	1,806,270	41	384,500	75	507,060
Nov-13	109	5,278,080	40	4,447,920	45	743,420	24	86,740
Dec-13	164	9,490,820	42	7,881,700	68	1,494,350	54	314,770
Jan-14	149	4,827,530	35	3,293,900	78	1,221,730	36	311,900
Feb-14	202	4,188,130	40	2,594,690	102	1,272,240	60	321,200
Mar-14	256	3,003,170	30	977,600	112	1,369,640	114	656,930
Apr-14	81	1,314,940	16	795,000	28	293,290	37	226,650
May-14	131	2,326,960	31	872,250	62	1,192,600	38	262,110
Jun-14	90	1,296,140	15	425,030	46	727,650	29	143,460
Jul-14	90	1,034,230	14	497,500	29	287,000	47	249,730
Aug-14	211	2,587,980	40	1,060,300	96	1,112,280	75	415,400
Sep-14	172	2,269,130	16	492,500	73	1,246,070	83	530,560

*Including 6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR and 3M-LIBOR vs 3M-TIBOR

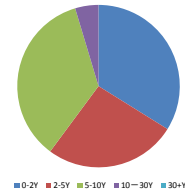
Total Number and Open Interest of Assumption of Obligations



Total Number of Assumption of Obligations by tenor (as of Sep-14)



Open Interest of Assumption of Obligations by tenor (as of Sep-14)



<Summary>

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-13	48,845	490,185,397	5,520	182,741,880	11,797	138,628,848	23,737	145,908,407	7,779	22,889,507	12	18,755
Nov-13	52,527	534,880,346	5,647	191,008,636	12,712	155,199,716	25,736	163,865,964	8,419	24,784,775	13	21,255
Dec-13	58,072	597,876,036	5,752	199,633,695	12,712	169,472,409	28,758	187,566,239	9,457	28,380,333	13	21,255
Jan-14	61,413	637,607,329	6,047	216,136,825	14,766	184,016,428	30,720	207,911,944	9,867	29,520,878	13	21,255
Feb-14	64,684	682,054,093	7,756	250,737,873	15,263	183,190,134	31,351	217,589,106	10,302	30,518,224	12	18,755
Mar-14	68,473	718,974,502	8,213	262,053,124	16,061	191,335,532	33,236	232,720,056	10,949	32,846,935	12	18,755
Apr-14	71,466	752,963,975	8,651	272,804,513	16,639	199,142,722	34,690	246,284,603	11,472	34,708,381	14	23,755
May-14	74,344	788,616,996	8,991	283,032,522	17,148	203,496,302	36,227	265,541,173	11,963	36,520,245	15	26,755
Jun-14	77,899	821,567,017	9,288	284,019,736	18,023	214,458,818	38,039	284,792,805	12,531	38,264,904	18	30,755
Jul-14	80,202	870,202,312	9,756	299,884,209	18,959	227,929,451	39,864	301,758,365	13,166	40,559,532	18	30,755
Aug-14	85,969	917,901,497	10,264	315,827,354	19,960	242,120,842	41,704	317,024,554	14,023	42,897,992	18	30,755
Sep-14	90,751	959,048,768	11,032	324,811,148	21,011	251,936,823	43,926	337,784,493	14,764	44,485,548	18	30,755

<Breakdown>

vs Fixed

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
Oct-13	45,801	436,326,227	5,000	151,709,520	10,511	134,088,016	22,819	137,414,457	7,459	21,753,447	12	18,755
Nov-13	49,038	471,931,046	5,069	159,262,056	11,322	148,088,016	24,561	155,007,344	8,073	23,552,375	13	21,255
Dec-13	53,969	508,108,986	5,114	157,880,525	12,353	145,538,399	27,440	177,670,899	9,049	26,997,908	13	21,255
Jan-14	57,141	547,593,159	5,328	165,732,052	13,052	157,062,735	29,316	197,097,954	9,432	28,016,159	13	21,255
Feb-14	60,037	585,510,283	6,875	196,641,133	13,412	153,360,664	29,886	206,529,016	9,852	28,700,714	12	18,755
Mar-14	63,364	616,823,912	7,257	206,234,574	14,027	158,897,222	31,585	220,428,926	10,483	31,244,433	12	18,755
Apr-14	66,142	646,799,435	7,626	214,903,003	14,572	165,447,822	32,941	233,366,053	10,989	33,056,801	14	23,755
May-14	68,705	678,357,906	7,896	221,685,512	14,967	169,635,022	34,369	251,172,423	11,467	34,838,305	15	26,755
Jun-14	71,946	710,453,567	8,152	226,792,476	15,723	177,453,728	36,065	268,762,575	11,988	36,414,034	18	30,755
Jul-14	75,554	754,930,232	8,543	239,524,379	16,585	190,343,021	37,829	286,501,745	12,579	38,530,332	18	30,755
Aug-14	79,364	797,797,147	8,974	263,767,394	17,447	202,494,062	39,542	300,999,254	13,383	40,595,662	18	30,755
Sep-14	83,686	836,278,053	9,868	283,759,748	18,365	210,204,403	41,590	320,535,453	14,065	41,947,638	18	30,755

TIBOR

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
Oct-13	151	5,261,360	30	1,746,460	80	2,655,600	41	859,300
Nov-13	165	6,967,360	33	3,133,460	91	2,974,600	41	859,300
Dec-13	198	9,985,860	48	5,910,460	107	3,203,600	48	862,800
Jan-14	230	13,263,360	60	8,764,460	122	3,591,100	48	907,800
Feb-14	250	13,688,360	71	8,760,460	133	4,035,100	46	873,800
Mar-14	285	14,720,360	78	8,984,460	155	4,801,600	52	934,300
Apr-14	305	16,437,360	84	9,368,960	164	5,082,100	57	986,300
May-14	331	17,736,400	99	10,986,460	169	5,751,600	63	998,340
Jun-14	344	17,280,200	99	10,276,460	178	5,968,400	67	1,036,340
Jul-14	366	18,586,200	106	11,135,460	198	6,556,900	64	893,840
Aug-14	391	19,736,700	117	11,795,460	206	7,141,900	68	799,340
Sep-14	404	18,661,700	114	10,273,460	219	7,388,900	71	999,340

Basis Swap

6M-LIBOR vs 3M-LIBOR

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations	Total Number of Assumption of Obligations	Open Interest of Assumption of Obligations
Oct-13	1,663	22,809,830	210	10,141,620	513	6,909,550	621	4,628,100	319	1,130,560	0	0
Nov-13	1,767	24,579,350	223	10,836,160	545	7,611,760	654	4,904,030	345	1,227,400	0	0
Dec-13	1,967	26,510,160	230	11,206,210	589	8,300,220	692	5,622,480	407	1,377,400	0	0
Jan-14	2,114	29,179,520	246	12,087,310	648	9,408,260	786	6,184,230	434	1,499,720	0	0
Feb-14	2,249	31,147,630	326	13,140,590	665	10,159,210	808	6,920,320	450	1,557,510	0	0
Mar-14	2,407	32,977,000	347	13,894,590	694	10,519,960	800	6,970,950	466	1,602,500	0	0
Apr-14	2,594	33,262,600	345	13,505,720	715	10,697,280	808	7,407,280	493	1,651,580	0	0
May-14	2,647	35,446,200	361	14,067,670	749	11,076,710	808	8,619,970	496	1,681,850	0	0
Jun-14	2,859	37,696,860	376	14,255,320	817	12,440,990	1,123	9,148,680	543	1,850,870	0	0
Jul-14	2,924	39,042,270	388	15,155,510	833	12,383,460	1,162	12,383,460	567	2,069,200	0	0
Aug-14	3,130	40,214,720	401	15,132,250	856	12,756,280	1,233	10,023,880	640	2,302,310	0	0
Sep-14	3,378	43,164,950	439	16,479,640	885	13,162,230	1,355	10,885,230	699	2,537,850	0	0

6M-TIBOR vs 3M-TIBOR

Month-Year	Sum		0-2Y		2-5Y	
	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
Oct-13	267	7,516,860	102	4,555,720	165	2,961,140
Nov-13	286	7,883,400	105	4,760,720	181	3,122,770
Dec-13	314	8,357,420	108	4,833,160	206	3,524,260
Jan-14	355	10,370,840	129	6,527,160	226	3,843,680
Feb-14	379	10,749,240	136	6,572,960	243	4,176,280
Mar-14	398	11,060,870	143	6,695,360	255	4,365,510
Apr-14	417	11,811,050	171	7,464,530	246	4,346,520
May-14	443	12,610,900	187	8,120,530	256	4,490,370
Jun-14	456	12,656,160	201	8,216,940	255	4,439,220
Jul-14	482	13,329,950	220	8,873,030	262	4,456,920
Aug-14	502	13,532,290	233	8,985,380	269	4,546,910
Sep-14	534	13,759,260	247	8,934,800	287	4,824,460

LIBOR vs TIBORSM

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
Oct-13	1,162	18,256,020	178	8,588,320	528	6,659,150	456	3,008,550
Nov-13	1,270	23,514,100	217	13,016,240	573	7,402,570	480	3,095,290
Dec-13	1,427	32,099,920	252	19,792,940	641	8,896,920	534	3,410,060
Jan-14	1,572	36,857,450	284	23,024,840	718	10,110,650	570	3,721,980
Feb-14	1,769	40,977,580	348	25,622,730	810	11,458,880	611	3,895,970
Mar-14	2,019	43,392,360	388	26,254,140	930	12,752,340	701	4,385,880
Apr-14	2,098	44,653,030	425	27,562,300	942	12,569,030	741	4,522,330
May-14	2,218	46,465,590	448	28,172,550	1,007	13,542,600	763	4,750,440
Jun-14	2,294	43,480,230	460	24,478,540	1,050	14,156,480	784	4,845,210
Jul-14	2,379	44,313,660	489	25,195,830	1,081	14,189,210	809	4,926,620
Aug-14	2,582	46,620,640	539	26,236,870	1,182	15,191,690	861	5,202,080
Sep-14								