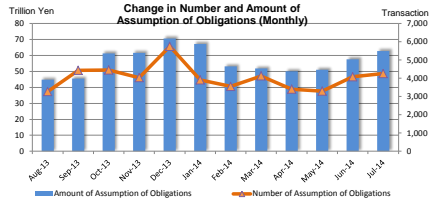


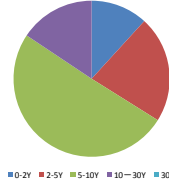
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Jul-14

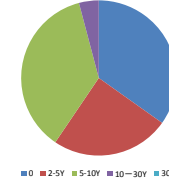
## Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Jul-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
Aug-13	3,271	44,819,540	310	13,568,180	862	13,257,680	1,713	15,292,000	386	1,378,770	0	0
Sep-13	4,435	45,522,147	414	14,505,280	1,073	13,107,627	2,315	15,445,840	633	2,463,400	0	0
Oct-13	4,454	61,231,970	648	23,977,305	1,017	17,548,130	2,221	17,995,361	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	24,616,290	891	16,316,489	2,069	25,126,805	410	1,140,570	0	0
Feb-14	3,853	53,146,903	386	18,313,190	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	11,022,385	2,162	19,817,604	667	2,511,080	0	0
Apr-14	3,404	50,086,791	492	19,735,044	677	10,251,033	1,684	17,991,179	549	2,103,635	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

### <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
Aug-13	2,971	39,291,660	260	11,544,480	746	11,257,680	1,600	15,292,000	385	1,378,770	0	0
Sep-13	3,956	37,267,117	348	10,339,930	853	10,089,657	2,145	14,459,680	610	2,377,850	0	0
Oct-13	4,117	54,116,000	572	19,918,585	918	15,526,740	2,084	17,062,201	542	1,606,464	1	2,010
Nov-13	3,794	51,936,143	264	10,700,610	863	18,792,108	2,021	20,531,787	615	1,809,158	1	2,500
Dec-13	5,309	55,001,621	322	12,213,000	1,074	14,384,533	2,931	24,901,055	982	3,502,733	0	0
Jan-14	3,531	54,022,404	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	9,798,173	1,622	18,988,966	476	1,941,695	0	0
Mar-14	3,945	45,062,839	372	16,222,010	673	8,016,345	1,944	18,370,394	650	2,454,090	0	0
Apr-14	3,162	44,894,171	456	16,712,584	599	8,917,593	1,577	17,236,629	528	2,103,635	2	5,000
May-14	2,948	43,626,311	248	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	393	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	18,939,670	865	14,383,715	2,047	22,192,190	621	2,364,236	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
Aug-13	29	998,000	9	277,000	9	281,000	11	440,000
Sep-13	10	398,000	1	5,000	9	399,000	0	0
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	3,168,500	16	2,936,000	16	229,000	2	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	168,000	1	1,000
Mar-14	38	1,251,000	7	352,000	22	806,000	9	93,000
Apr-14	20	1,717,000	9	1,331,500	6	333,500	5	52,000
May-14	30	1,659,040	12	1,305,500	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	859,000	14	443,000	5	44,000

### 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
Aug-13	121	1,817,710	9	550,000	35	776,000	56	390,280	21	102,430	0	0
Sep-13	193	2,870,710	14	1,465,800	71	829,080	85	490,280	23	85,550	0	0
Oct-13	143	2,520,480	18	931,200	38	1,063,380	62	425,100	25	102,700	0	0
Nov-13	105	1,794,380	14	719,400	32	702,210	33	275,930	26	96,240	0	0
Dec-13	210	2,414,370	17	848,450	44	697,470	87	718,450	62	150,000	0	0
Jan-14	154	3,061,300	23	1,278,200	59	1,089,030	95	561,750	27	122,520	0	0
Feb-14	141	2,119,940	12	476,000	44	1,126,500	60	420,270	40	94,550	0	0
Mar-14	164	1,904,370	13	609,500	39	539,600	45	698,280	17	56,990	0	0
Apr-14	120	1,355,500	6	501,880	29	301,470	65	476,900	20	76,250	0	0
May-14	155	1,630,120	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	1,687,110	16	865,490	20	232,760	47	370,530	44	218,330	0	0

#### 6M-TIBOR vs 3M-TIBOR

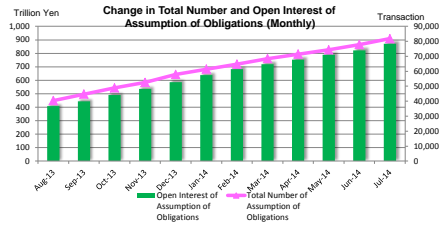
Month-Year	Sum		0-2Y		2-5Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Aug-13	38	769,690	12	381,700	26	387,990
Sep-13	58	1,654,140	27	1,039,250	31	614,890
Oct-13	31	1,487,660	21	1,321,160	10	166,500
Nov-13	19	366,630	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	178,300	18	200,100
Mar-14	24	641,630	9	350,830	15	290,800
Apr-14	20	800,190	5	395,000	15	405,190
May-14	27	804,850	11	526,000	16	278,850
Jun-14	14	245,260	6	153,260	8	92,000
Jul-14	28	823,790	15	707,940	13	115,850

#### LIBOR vs TIBOR\*

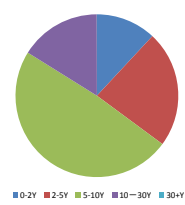
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Aug-13	112	1,952,480	20	815,000	46	879,010	46	258,470
Sep-13	218	3,335,180	24	1,655,300	109	1,184,000	85	496,880
Oct-13	153	2,697,890	37	1,806,270	41	394,500	75	507,060
Nov-13	109	5,278,080	40	4,447,920	45	743,420	24	85,740
Dec-13	164	9,490,820	42	7,681,700	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	655,530
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	426,030	46	727,650	29	143,460
Jul-14	90	1,034,230	14	497,500	29	287,000	47	249,730

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

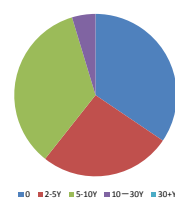
**Total Number and Open Interest of Assumption of Obligations**



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



**Open Interest of Assumption of Obligations by tenor (as of Jul-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
Aug-13	40,426	407,945,832	4,788	162,005,148	9,761	110,955,391	19,287	116,251,606	6,579	18,716,943	11	16,745
Sep-13	44,691	442,822,119	5,078	168,235,966	10,825	123,814,018	21,565	129,775,046	7,212	21,180,343	11	16,745
Oct-13	48,945	490,185,997	5,520	182,741,890	11,797	138,625,848	23,737	145,908,407	7,779	22,859,507	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	57,876	585,072,906	5,752	199,632,695	13,896	169,472,409	28,758	187,566,239	9,457	28,300,308	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	64,984	682,054,093	6,294	220,737,813	15,283	183,180,134	31,851	217,589,106	10,302	30,518,224	12	18,755
Mar-14	68,473	718,974,502	6,213	262,053,124	16,061	191,335,632	33,238	232,720,056	10,949	32,846,935	12	18,755
Apr-14	71,466	752,963,975	6,851	272,804,513	16,639	199,142,722	34,690	246,294,603	11,472	34,708,381	14	23,755
May-14	74,344	788,616,886	6,991	283,032,532	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	81,763	870,202,312	9,756	299,884,209	18,959	227,929,451	39,864	301,758,365	13,166	40,599,532	18	30,755

**<Breakdown>**

**vs Fixed**

**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
Aug-13	37,990	385,957,262	4,404	144,741,098	8,793	98,781,411	18,473	109,659,876	6,307	17,769,533	11	16,745
Sep-13	41,778	395,789,018	4,630	147,006,566	9,637	106,425,968	20,585	122,192,256	6,917	20,147,483	11	16,745
Oct-13	45,801	436,335,327	5,000	157,709,760	10,511	119,441,408	22,619	137,412,457	7,459	21,753,947	12	18,755
Nov-13	49,038	471,931,046	5,069	159,262,056	11,322	134,088,016	24,561	155,007,344	8,073	23,552,375	13	21,255
Dec-13	53,969	508,108,996	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	547,931,159	5,328	165,733,055	13,052	157,062,738	29,316	197,097,954	9,432	28,016,158	13	21,255
Feb-14	60,037	585,510,283	6,875	196,641,133	13,412	153,360,694	29,886	206,529,016	9,852	28,960,714	12	18,755
Mar-14	63,364	616,825,912	7,257	206,234,574	14,027	158,897,222	31,585	220,428,926	10,483	31,244,435	12	18,755
Apr-14	66,142	646,799,435	7,626	214,903,003	14,572	165,447,822	32,941	233,368,053	10,989	33,056,801	14	23,755
May-14	68,705	676,357,906	7,896	221,685,312	14,967	168,635,022	34,360	251,172,423	11,467	34,838,395	15	26,755
Jun-14	71,944	710,453,567	8,152	226,782,476	15,723	177,453,728	36,065	269,762,575	11,988	36,414,034	18	30,755
Jul-14	75,554	754,930,232	8,543	238,524,373	16,585	180,343,021	37,829	286,501,745	12,570	38,530,332	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
Aug-13	133	4,656,360	31	1,941,460	61	1,855,600	41	859,300
Sep-13	142	5,001,360	31	1,896,460	70	2,245,600	41	859,300
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	5,919,460	107	3,203,600	43	862,800
Jan-14	230	13,263,360	60	8,764,460	122	3,591,100	46	907,800
Feb-14	250	13,660,360	71	8,760,460	133	4,035,100	46	870,800
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	6,082,100	57	986,300
May-14	331	17,736,460	99	10,395,460	169	6,751,600	63	990,340
Jun-14	344	17,280,200	99	10,276,460	178	5,968,400	67	1,035,340
Jul-14	368	18,586,200	106	11,135,460	198	6,556,900	64	893,840

**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
Aug-13	1,330	17,524,640	181	7,850,530	404	5,020,080	474	3,711,720	271	942,310	0	0
Sep-13	1,523	20,395,350	195	9,316,330	475	5,849,160	559	4,202,000	294	1,027,860	0	0
Oct-13	1,663	22,800,660	210	10,141,140	513	6,550,560	611	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	26,515,720	230	11,206,610	589	8,309,230	711	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	260	13,140,590	665	10,159,210	806	6,290,300	450	1,557,510	0	0
Mar-14	2,407	32,977,000	247	13,884,590	694	10,518,960	900	6,970,950	466	1,602,500	0	0
Apr-14	2,604	33,262,500	345	13,505,720	716	10,697,280	961	7,407,920	483	1,651,580	0	0
May-14	2,847	35,446,200	361	14,367,670	749	11,076,710	1,041	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	9,149,680	543	1,850,870	0	0
Jul-14	2,980	39,042,270	398	15,155,510	833	12,383,400	1,162	9,434,160	587	2,069,200	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
Aug-13	178	4,375,060	54	2,195,310	124	2,179,750
Sep-13	236	6,020,200	81	3,234,560	155	2,794,640
Oct-13	267	7,516,860	102	4,555,720	165	2,961,140
Nov-13	286	7,885,490	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	4,348,520
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

**LIBOR vs TIBOR<sup>■</sup>**

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
Aug-13	794	12,417,010	118	5,276,750	379	5,114,650	297	2,025,610
Sep-13	1,011	15,602,190	141	6,782,050	488	6,298,650	382	2,521,490
Oct-13	1,162	18,256,020	178	8,388,320	528	6,659,150	456	3,008,550
Nov-13	1,270	23,614,100	217	13,015,240	573	7,405,570	480	3,095,290
Dec-13	1,427	32,099,920	252	19,792,940	641	8,896,920	534	3,410,600
Jan-14	1,572	36,857,450	284	23,024,840	718	10,110,650	570	3,721,960
Feb-14	1,769	40,977,590	349	25,622,730	749	11,458,980	611	4,130,670
Mar-14	2,019	43,352,360	388	26,254,140	830	12,752,340	701	4,385,880
Apr-14	2,098	44,653,630	425	27,562,300	942	12,569,000	731	4,522,330
May-14	2,218	46,465,590	448	28,172,550	1,007	13,542,600	763	4