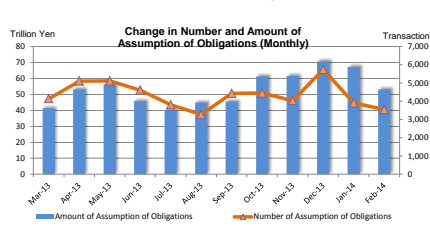


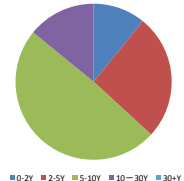
# MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Feb-14

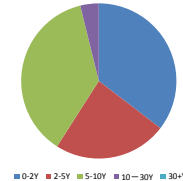
## Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (Feb-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
Mar-13	4,144	41,260,180	425	17,270,340	953	10,380,055	2,805	10,601,165	761	1,902,520	0	0
Apr-13	5,110	53,084,495	625	23,667,410	1,368	15,623,130	2,305	11,958,145	812	1,835,810	0	0
May-13	5,113	56,233,055	726	26,534,110	1,217	13,448,730	2,525	14,384,700	644	1,863,515	1	2,000
Jun-13	4,614	45,811,957	725	19,398,008	1,234	12,975,795	2,057	11,958,046	596	1,477,448	2	2,660
Jul-13	3,809	39,967,420	463	13,233,980	884	12,144,721	1,884	12,954,300	578	1,634,420	0	0
Aug-13	3,271	44,819,540	310	13,568,180	862	13,580,660	1,713	16,291,000	386	1,379,700	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	17,995,381	567	1,709,164	1	2,010
Nov-13	4,035	61,581,233	348	18,059,930	967	20,716,368	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

### <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
Mar-13	3,724	34,767,120	362	14,057,310	802	8,389,055	1,847	10,601,175	713	1,719,270	0	0
Apr-13	4,806	46,328,975	569	20,488,210	1,227	12,901,440	2,227	11,251,035	783	1,688,290	0	0
May-13	4,774	50,574,905	656	23,476,550	1,089	12,076,920	2,412	13,231,420	616	1,788,015	1	2,000
Jun-13	4,387	42,810,717	695	17,997,708	1,150	12,026,985	1,974	11,369,876	576	1,414,658	2	2,660
Jul-13	3,457	34,757,490	424	11,838,130	710	9,281,681	1,774	12,097,760	549	1,539,940	0	0
Aug-13	2,971	39,281,660	260	11,544,480	746	11,257,660	1,600	15,202,250	365	1,277,270	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	54,116,030	572	19,916,685	918	15,526,740	2,084	17,062,201	542	1,606,464	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	54,022,404	446	15,507,190	719	13,288,809	1,983	24,208,155	383	1,018,250	0	0
Feb-14	3,166	46,010,053	319	15,281,200	749	9,798,173	1,622	18,989,986	476	1,841,695	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
Mar-13	30	780,700	3	212,400	17	468,000	10	100,300
Apr-13	17	921,000	8	675,500	7	233,000	2	12,500
May-13	22	899,860	6	640,960	7	121,400	9	130,500
Jun-13	15	280,200	2	90,000	9	113,200	4	77,000
Jul-13	21	887,000	4	55,000	13	742,000	4	90,000
Aug-13	29	998,000	9	277,000	9	281,000	11	440,000
Sep-13	10	395,000	1	5,000	9	390,000	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	3,169,500	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	169,000	1	1,000

#### 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
Mar-13	180	1,709,780	17	629,790	38	358,780	77	538,050	48	183,250	0	0
Apr-13	109	2,524,730	25	1,688,000	19	313,000	36	376,210	29	147,520	0	0
May-13	198	2,400,400	36	1,144,520	72	604,420	72	509,890	27	70,500	0	0
Jun-13	112	1,201,550	14	506,300	34	315,430	44	316,980	20	62,840	0	0
Jul-13	130	1,652,150	8	447,000	45	716,650	48	394,020	29	94,480	0	0
Aug-13	121	1,817,710	9	550,000	35	775,000	58	380,280	21	102,450	0	0
Sep-13	153	2,870,710	14	1,465,800	71	829,080	85	490,280	23	65,550	0	0
Oct-13	143	2,520,480	18	931,290	38	1,060,390	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	697,470	87	718,450	62	190,000	0	0
Jan-14	154	3,061,300	23	1,278,200	59	1,099,030	45	561,750	27	122,220	0	0
Feb-14	141	2,119,340	12	478,000	44	1,126,520	60	490,270	25	94,550	0	0

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

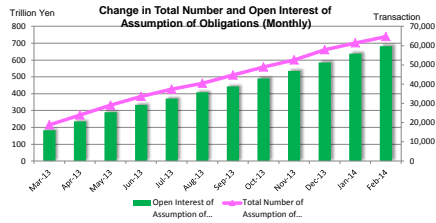
Month-Year	Sum		0-2Y		2-5Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Mar-13	37	1,143,830	18	681,400	19	468,530
Apr-13	35	914,890	9	319,200	26	596,690
May-13	22	516,020	5	249,010	17	267,010
Jun-13	16	434,000	3	240,000	13	194,000
Jul-13	27	525,530	6	275,000	21	250,530
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

##### LIBOR vs TIBOR\*

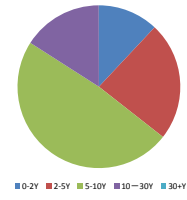
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Mar-13	173	2,852,650	25	1,689,530	77	733,480	71	429,640
Apr-13	143	2,394,900	14	497,500	89	1,579,000	40	318,400
May-13	96	1,827,870	23	1,020,000	32	378,980	41	428,890
Jun-13	74	1,085,490	11	564,000	28	326,300	35	195,190
Jul-13	174	2,145,250	21	618,850	95	1,153,880	58	372,520
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	495,880
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	184	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	2,594,890	102	1,272,240	60	321,200

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

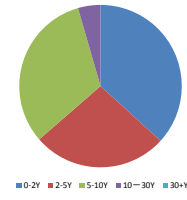
**Total Number and Open Interest of Assumption of Obligations**



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



Open Interest of Assumption of Obligations by tenor (as of Feb-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
Mar-13	18,833	182,830,925	2,079	72,739,250	4,229	44,898,355	8,950	54,650,585	3,567	10,530,650	8	12,085
Apr-13	23,924	235,198,420	2,701	96,267,660	5,995	60,466,485	11,242	66,087,730	4,378	12,364,460	8	12,085
May-13	28,999	282,969,000	3,414	122,303,070	6,809	73,645,215	13,745	79,696,430	5,022	14,227,975	9	14,085
Jun-13	33,569	333,013,032	4,110	139,310,478	8,041	86,589,010	15,792	91,393,976	5,615	15,702,823	11	16,745
Jul-13	37,325	370,763,452	4,543	151,126,258	8,915	98,277,731	17,663	104,006,476	6,193	17,337,243	11	16,745
Aug-13	40,426	407,845,832	4,788	162,005,148	9,761	110,955,391	19,287	116,231,606	6,579	18,716,943	11	16,745
Sep-13	44,891	442,822,118	5,078	168,235,968	10,625	123,814,018	21,865	129,775,046	7,212	21,159,348	11	16,745
Oct-13	48,845	490,185,397	5,520	182,741,880	11,797	138,626,848	23,737	145,908,407	7,779	22,899,507	12	18,755
Nov-13	52,527	534,890,346	5,847	191,008,636	12,712	155,199,718	25,736	163,865,964	8,419	24,784,775	13	21,255
Dec-13	57,876	595,072,906	6,294	199,632,695	13,696	169,472,409	28,758	187,566,239	9,457	28,380,308	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	64,684	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

**<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
Mar-13	17,896	169,650,615	1,939	66,510,410	3,895	40,511,365	8,833	52,442,305	3,421	10,064,110	8	12,085
Apr-13	22,684	215,264,650	2,505	86,868,620	5,120	53,458,205	10,847	63,173,340	4,204	11,752,400	8	12,085
May-13	27,420	264,294,855	3,148	109,846,470	6,206	65,265,125	13,237	76,628,760	4,820	13,540,415	9	14,085
Jun-13	31,776	304,446,372	3,614	125,453,578	7,355	77,279,950	15,203	86,742,636	5,393	14,952,423	11	16,745
Jul-13	35,186	337,252,892	4,208	135,875,008	8,061	86,412,651	16,964	98,497,506	5,942	16,492,363	11	16,745
Aug-13	37,990	368,967,762	4,404	144,741,098	8,793	96,785,311	18,475	109,654,976	6,307	17,999,633	11	16,745
Sep-13	41,778	395,789,018	4,630	147,006,566	9,637	106,425,968	20,583	122,192,256	6,917	20,147,483	11	16,745
Oct-13	45,801	436,326,327	5,000	157,709,760	10,511	113,441,408	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	508,108,966	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	28,016,159	13	21,255
Feb-14	60,037	595,510,283	6,875	196,641,133	13,412	153,360,664	29,896	206,529,016	9,852	29,960,714	12	18,755

**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
Mar-13	36	989,700	3	212,400	22	672,000	11	106,300
Apr-13	53	1,910,700	11	887,900	29	906,000	13	117,800
May-13	75	2,810,565	17	1,531,860	36	1,026,465	22	252,300
Jun-13	90	3,090,760	19	1,621,860	45	1,139,600	26	329,300
Jul-13	105	3,670,760	23	1,676,860	52	1,574,600	30	419,300
Aug-13	133	4,656,360	31	1,941,460	61	1,856,600	41	489,300
Sep-13	142	5,001,360	31	1,896,460	70	2,245,600	41	519,300
Oct-13	151	5,261,360	30	1,746,460	80	2,655,600	41	559,300
Nov-13	165	6,967,360	33	3,133,460	91	2,974,600	41	859,300
Dec-13	198	9,985,860	48	5,915,460	107	3,203,600	43	862,800
Jan-14	230	13,263,360	60	8,764,460	122	3,591,100	48	907,800
Feb-14	250	13,660,360	71	8,760,460	133	4,035,100	46	873,800

**Basis Swap**

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-13	661	7,921,100	89	3,514,640	199	2,295,580	227	1,644,340	146	466,540	0	0
Apr-13	769	10,443,830	114	5,202,640	218	2,808,580	263	2,020,550	174	612,060	0	0
May-13	867	12,854,860	150	6,347,230	280	3,412,030	320	2,610,440	201	652,560	0	0
Jun-13	1,079	14,054,780	164	6,853,530	324	3,528,430	370	2,927,420	221	745,400	0	0
Jul-13	1,209	15,708,930	172	7,300,530	369	4,245,000	418	3,321,440	250	839,880	0	0
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	1,462	20,395,350	195	9,315,330	475	6,848,160	559	4,202,000	294	1,027,860	0	0
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	26,510,720	230	11,205,610	589	8,309,230	689	6,622,480	362	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	268	13,140,590	685	10,159,210	808	6,290,320	450	1,557,510	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
Mar-13	40	1,214,330	19	731,400	21	483,530
Apr-13	75	2,129,820	28	1,040,600	47	1,089,220
May-13	97	2,645,840	33	1,298,610	64	1,347,230
Jun-13	113	3,079,840	36	1,538,610	77	1,541,230
Jul-13	140	3,605,370	42	1,815,610	98	1,791,760
Aug-13	178	4,375,060	54	2,195,310	124	2,179,750
Sep-13	236	6,029,200	81	3,234,560	155	2,794,640
Oct-13	267	7,518,860	102	4,555,720	165	2,961,140
Nov-13	286	7,983,490	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

**LIBOR vs TIBOR<sup>SM</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
Mar-13	200	3,054,520	29	3,761,400	92	835,480	79	457,640
Apr-13	343	5,449,420	43	2,258,900	181	2,414,480	119	776,040
May-13	439	7,277,290	66	3,278,900	213	2,793,460	160	1,204,930
Jun-13	510	8,847,290	77	4,842,900	240	3,095,780	181	1,394,620
Jul-13	684	10,482,530	98	4,461,750	335	4,253,640	251	1,767,140
Aug-13	794	12,417,010	118	5,276,750	379	5,114,650	297	2,025,610
Sep-13	1,011	15,002,190	141	6,780,650	486	6,298,650	382	2,521,480
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	3,095,230
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	3,721,960
Feb-14	1,769	40,977,580	348	25,622,730	810	11,458,880	611	3,895,970