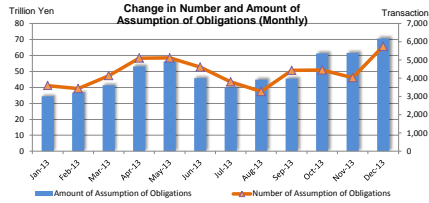


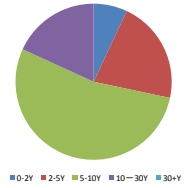
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

Dec-13

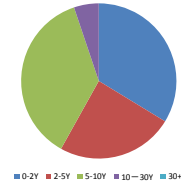
Number and Amount of Assumption of Obligations



Number of Assumption of Obligations by tenor (Dec-13)



Amount of Assumption of Obligations by tenor (Dec-13)



<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
Jan-13	3,802	34,386,040	285	10,007,280	834	8,294,700	1,785	13,023,470	697	1,914,200	1	30
Feb-13	3,437	36,660,900	533	18,106,210	783	8,294,700	1,529	8,637,880	591	1,621,980	1	40
Mar-13	4,144	41,260,180	425	17,270,340	953	10,418,055	2,005	11,669,165	761	1,902,620	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	13,448,700	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	44,810,540	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	17,995,361	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

<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
Jan-13	3,487	34,857,040	266	9,149,680	792	8,659,020	1,786	13,023,470	672	1,914,200	1	30
Feb-13	3,263	34,789,240	511	17,493,680	725	7,664,160	1,462	8,097,470	564	1,533,890	1	40
Mar-13	3,724	34,767,120	362	14,057,310	802	8,389,265	1,847	10,601,175	713	1,719,370	0	0
Apr-13	4,806	46,328,975	569	20,496,210	1,227	12,901,440	2,227	11,251,035	783	1,688,290	0	0
May-13	4,774	50,574,905	656	23,475,500	1,089	12,076,520	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	12,026,865	1,974	11,368,876	576	1,414,608	2	2,660
Jul-13	3,457	34,757,490	424	11,838,130	710	9,281,661	1,774	12,097,760	549	1,539,940	0	0
Aug-13	2,971	39,291,660	260	11,544,980	746	11,257,680	1,800	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	2,377,560	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	51,836,143	284	10,700,610	863	18,792,108	2,021	20,531,767	615	1,809,138	1	2,500
Dec-13	5,309	55,001,621	322	12,213,930	1,074	14,384,533	2,931	24,901,055	982	3,607,733	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
Jan-13	0	0	0	0	0	0	0	0
Feb-13	6	209,000	0	0	5	204,000	1	5,000
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	898,860	6	643,960	7	121,400	9	134,500
Jun-13	15	280,200	2	93,000	1	113,200	4	77,000
Jul-13	21	887,000	4	55,000	13	743,000	4	94,800
Aug-13	29	998,000	9	277,000	9	281,000	11	440,000
Sep-13	10	396,000	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	3,168,500	16	2,936,000	16	229,000	2	3,500

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
Jan-13	105	1,699,000	19	857,600	42	591,160	19	188,100	25	62,140	0	0
Feb-13	135	1,379,790	17	490,680	35	299,630	56	501,410	27	88,090	0	0
Mar-13	180	1,700,780	17	620,700	38	359,780	67	539,260	48	163,250	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	2,408,400	36	1,144,590	72	604,420	63	589,890	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	1,650,150	9	447,000	45	716,680	46	394,020	29	94,480	0	0
Aug-13	121	1,817,710	9	550,000	35	775,000	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	931,280	38	1,060,380	67	426,100	25	102,700	0	0
Nov-13	105	1,794,380	14	719,400	32	702,210	33	275,930	26	96,840	0	0
Dec-13	210	2,414,370	17	848,450	44	697,470	87	718,450	62	150,000	0	0

6M-TIBOR vs 3M-TIBOR

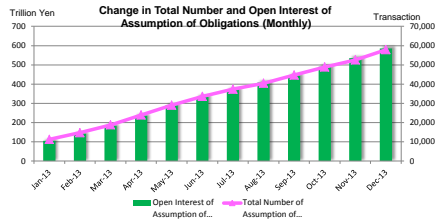
Month-Year	Sum		0-2Y		2-5Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jan-13	0	0	0	0	0	0
Feb-13	3	65,000	1	50,000	2	15,000
Mar-13	37	1,149,930	18	681,400	19	468,530
Apr-13	35	914,890	9	318,200	26	596,690
May-13	22	516,020	5	240,010	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

LIBOR vs TIBOR*

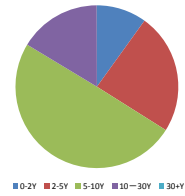
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Jan-13	0	0	0	0	0	0	0	0
Feb-13	30	217,870	4	71,870	16	112,000	10	34,000
Mar-13	173	2,862,660	25	1,889,590	77	733,480	71	429,640
Apr-13	143	2,394,900	14	407,500	38	1,574,000	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	507,660
Nov-13	109	5,278,080	40	4,447,920	45	743,430	24	86,740
Dec-13	164	4,940,820	42	7,681,700	68	1,494,350	54	314,770

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

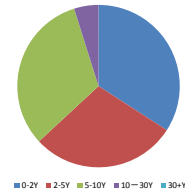
Total Number and Open Interest of Assumption of Obligations



Total Number of Assumption of Obligations by tenor (as of Dec-13)



Open Interest of Assumption of Obligations by tenor (as of Dec-13)



<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
Jan-13	11,279	105,139,515	1,127	37,512,700	2,499	26,250,410	5,428	34,354,860	2,218	7,009,500	7	12,045
Feb-13	14,716	141,796,965	1,660	55,618,910	3,282	34,545,200	6,957	42,992,740	2,809	8,628,030	8	12,085
Mar-13	18,833	182,830,925	2,079	72,730,250	4,229	44,898,355	9,950	54,650,585	3,567	10,530,660	8	12,085
Apr-13	23,924	235,198,420	2,701	96,267,660	5,595	60,466,485	11,242	66,087,730	4,378	12,364,460	8	12,085
May-13	28,999	289,886,775	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	37,326	370,763,452	4,543	151,126,238	8,915	95,277,721	17,663	104,006,476	6,193	17,337,243	11	16,745
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	442,822,118	5,078	168,235,966	10,825	123,614,018	21,565	129,775,046	7,212	21,180,343	11	16,745
Oct-13	48,945	490,185,387	5,520	182,741,880	11,797	138,626,648	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	28,390,308	13	21,255

<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
Jan-13	10,931	103,307,855	1,072	35,118,420	2,372	24,574,640	5,333	33,749,980	2,147	8,814,300	7	12,045
Feb-13	14,194	135,093,775	1,583	52,612,100	3,097	32,277,400	6,795	41,847,450	2,711	8,344,740	8	12,085
Mar-13	17,896	169,650,675	1,939	66,516,410	3,895	40,611,765	8,633	52,443,305	3,421	10,064,110	8	12,085
Apr-13	22,894	215,264,650	2,505	85,265,620	5,120	53,458,265	10,847	63,173,340	4,204	11,752,460	8	12,085
May-13	27,420	264,294,855	3,148	109,845,470	6,206	65,265,125	13,237	75,628,760	4,820	13,540,415	9	14,085
Jun-13	31,776	304,445,372	3,814	125,453,578	7,355	77,279,990	15,203	86,742,636	5,393	14,952,423	11	16,745
Jul-13	35,186	337,292,862	4,208	135,873,508	8,061	86,412,651	16,964	98,497,596	5,942	16,492,363	11	16,745
Aug-13	37,900	369,967,762	4,404	144,741,038	8,793	95,785,311	18,475	109,654,976	6,307	17,769,633	11	16,745
Sep-13	41,778	395,789,018	4,630	147,006,566	9,637	106,425,988	20,583	122,192,256	6,917	20,147,483	11	16,745
Oct-13	45,601	436,338,327	5,000	157,709,760	10,511	119,441,408	22,619	137,412,457	7,459	21,763,947	12	18,755
Nov-13	49,038	471,931,046	5,069	159,262,056	11,322	134,086,016	24,561	155,007,344	8,073	23,552,375	13	21,255
Dec-13	53,969	508,108,986	5,114	157,890,525	12,353	145,538,398	27,440	177,670,898	9,049	26,897,938	13	21,255

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
Jan-13	-	-	-	-	-	-	-	-
Feb-13	6	209,000	0	0	5	204,000	1	5,000
Mar-13	36	989,700	3	212,400	22	672,000	11	105,300
Apr-13	53	1,910,700	11	887,900	29	905,000	13	117,800
May-13	75	2,810,560	17	1,531,860	36	1,026,400	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	1,274,600	30	419,300
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

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
Jan-13	348	4,831,530	55	2,394,280	127	1,637,170	95	604,880	71	195,200	0	0
Feb-13	483	6,211,320	72	2,894,940	162	1,936,800	151	1,106,290	98	283,290	0	0
Mar-13	661	7,921,460	99	3,659,900	218	2,514,440	196	1,264,540	146	465,540	0	0
Apr-13	769	10,443,830	114	5,202,640	218	2,608,580	263	2,020,550	174	612,060	0	0
May-13	967	12,853,230	150	6,347,230	290	3,213,000	326	2,610,440	201	692,560	0	0
Jun-13	1,079	14,054,780	164	6,855,530	324	3,528,430	370	2,827,420	221	745,400	0	0
Jul-13	1,209	15,708,930	172	7,300,530	369	4,245,080	416	3,321,440	260	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	1,523	20,395,350	195	9,316,330	475	5,849,160	559	4,202,000	294	1,027,860	0	0
Oct-13	1,683	22,808,630	210	10,141,630	513	6,300,550	613	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	741	5,622,480	407	1,377,400	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
Jan-13	-	-	-	-	-	-
Feb-13	3	65,000	1	50,000	2	15,000
Mar-13	40	1,214,930	19	731,400	21	483,530
Apr-13	75	2,129,820	28	1,049,600	47	1,080,220
May-13	97	2,645,840	33	1,296,610	64	1,349,230
Jun-13	113	3,079,840	36	1,538,610	77	1,541,230
Jul-13	140	3,605,370	42	1,813,610	98	1,791,760
Aug-13	178	4,375,060	54	2,195,310	124	2,179,750
Sep-13	226	6,029,200	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	7,883,490	105	4,760,720	181	3,122,770
Dec-13	314	8,357,420	108	4,833,160	206	3,524,260

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
Jan-13	-	-	-	-	-	-	-	-
Feb-13	30	217,870	4	71,870	16	112,000	10	34,000
Mar-13	200	3,054,520	29	1,761,400	82	835,480	79	457,640
Apr-13	343	5,449,420	43	2,259,900	181	2,414,480	119	770,040
May-13	439	7,277,290	66	3,278,900	213	2,793,460	160	1,204,930
Jun-13	510	8,337,280	77	3,842,900	240	3,099,760	193	1,394,620
Jul-13	684	10,492,530	98	4,461,750	335	4,253,640	251	1,607,460
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	18,296,020	178	8,588,320	528	6,859,150	456	3,006,550
Nov-13	1,270	23,514,100	217	12,015,240	573	7,402,570	480	3,095,290
Dec-13	1,427	32,099,920	252	19,792,940	641	8,896,920	534	3,410,080

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

[Note]

- The amount of Assumption of Obligation is on a notional amount basis.
- All figures in this statistics are one-sided.
- Total Number and Open Interest of assumption of obligations are the number and open interest relating the outstanding cleared trades as of 15:30 on the day (excluding the declared trades and the matured trades).
- These statistics can be diverted or quoted as long as the source is indicated. Please contact JSCC in advance for any reprinting etc. for commercial purposes.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

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