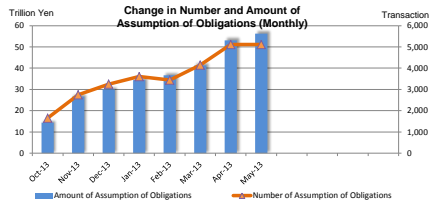


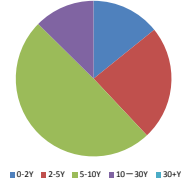
MONTHLY STATISTICAL DATA (Interest Rate Swaps)

May-13

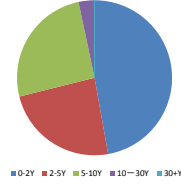
Number and Amount of Assumption of Obligations



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



Amount of Assumption of Obligations by tenor (May-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
Oct-12	1,861	14,387,020	176	4,767,080	380	3,104,410	782	4,387,860	263	787,170	0	0
Nov-12	2,683	25,718,200	272	10,485,950	593	5,951,620	1,254	7,156,805	561	2,116,810	3	5,015
Dec-12	3,150	28,328,365	358	10,915,750	607	6,093,170	1,531	9,221,845	651	2,090,600	3	7,000
Jan-13	3,497	32,687,040	266	9,149,680	792	8,661,520	1,766	13,023,470	672	1,852,360	1	30
Feb-13	3,263	34,783,240	511	17,493,690	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	20,488,210	1,227	12,301,440	2,227	11,251,035	783	1,688,290	0	0
May-13	4,774	55,574,905	656	23,476,550	1,089	12,076,920	2,412	13,231,420	616	1,768,015	1	2,000

<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-12	1,861	14,387,020	176	4,767,080	380	3,104,410	782	4,387,860	263	787,170	0	0
Nov-12	2,683	25,718,200	272	10,485,950	593	5,951,620	1,254	7,156,805	561	2,116,810	3	5,015
Dec-12	3,150	28,328,365	358	10,915,750	607	6,093,170	1,531	9,221,845	651	2,090,600	3	7,000
Jan-13	3,497	32,687,040	266	9,149,680	792	8,661,520	1,766	13,023,470	672	1,852,360	1	30
Feb-13	3,263	34,783,240	511	17,493,690	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	20,488,210	1,227	12,301,440	2,227	11,251,035	783	1,688,290	0	0
May-13	4,774	55,574,905	656	23,476,550	1,089	12,076,920	2,412	13,231,420	616	1,768,015	1	2,000

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-12	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0
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	899,860	6	643,960	7	121,400	9	134,500

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
Oct-12	44	560,740	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Nov-12	103	907,640	10	331,560	41	378,140	25	129,630	29	68,310	0	0
Dec-12	96	1,680,100	16	934,700	25	440,390	43	264,450	12	49,610	0	0
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	490,660	35	298,630	56	501,410	27	88,090	0	0
Mar-13	180	1,703,790	17	628,700	38	358,760	77	536,050	48	183,250	0	0
Apr-13	109	2,524,730	25	1,686,000	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

6M-TIBOR vs 3M-TIBOR

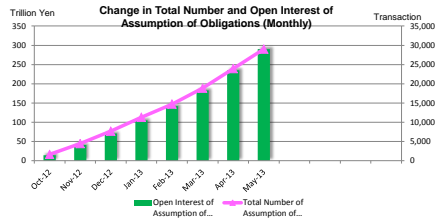
Month-Year	Sum		0-2Y		2-5Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0
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	249,010	17	267,010

LIBOR vs TIBOR*

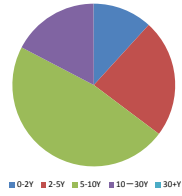
Month-Year	Sum		0-2Y		2-5Y		5-10Y	
	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations	Number of Assumption of Obligations	Amount of Assumption of Obligations
Oct-12	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0
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	2,852,660	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

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

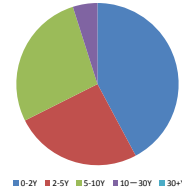
Total Number and Open Interest of Assumption of Obligations



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



Open Interest of Assumption of Obligations by tenor (as of May-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
Oct-12	1,645	14,225,220	188	4,887,480	399	4,154,410	790	4,396,160	268	787,170	0	0
Nov-12	4,431	40,824,060	468	15,704,990	1,033	10,464,170	2,069	11,677,595	858	2,972,290	3	5,015
Dec-12	7,877	70,816,475	942	27,556,440	1,662	16,997,730	3,843	21,153,290	1,521	5,098,090	6	12,015
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	18,533	182,830,925	2,079	72,739,250	4,229	44,989,355	8,950	54,650,585	3,567	10,530,650	8	12,085
Apr-13	23,324	238,138,420	2,701	95,267,690	5,565	60,465,485	11,242	66,087,730	4,375	12,354,480	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

<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-12	1,801	13,864,450	176	4,617,060	380	3,305,490	782	4,363,460	263	772,930	0	0
Nov-12	4,284	39,380,680	448	15,103,010	973	9,858,550	2,036	11,525,265	824	2,888,840	3	5,015
Dec-12	7,434	67,883,945	806	26,018,760	1,580	15,951,720	3,567	20,736,510	1,475	4,964,940	6	12,015
Jan-13	10,331	100,307,985	1,072	35,115,420	2,372	24,613,240	5,333	33,749,980	2,147	6,814,300	7	12,045
Feb-13	14,194	135,093,775	1,583	52,612,100	3,057	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	66,519,410	3,855	40,611,765	8,633	52,443,305	3,421	10,064,110	8	12,085
Apr-13	22,684	215,264,650	2,505	86,866,620	5,120	53,458,205	10,847	63,173,340	4,204	11,752,400	8	12,085
May-13	27,420	284,294,855	3,148	109,846,470	6,206	65,265,125	13,237	75,628,760	4,820	13,540,415	9	14,085

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-12	-	-	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-	-	-
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

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-12	44	560,740	12	270,420	19	247,480	8	27,700	5	15,140	0	0
Nov-12	147	1,443,390	20	601,980	60	605,620	33	152,330	34	83,450	0	0
Dec-12	243	3,132,530	36	1,536,690	85	1,046,010	76	416,790	46	133,050	0	0
Jan-13	348	4,831,530	55	2,394,290	127	1,637,170	95	604,890	71	195,200	0	0
Feb-13	483	6,211,320	72	2,884,940	162	1,936,800	151	1,106,290	98	283,290	0	0
Mar-13	661	7,821,100	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	2,609,680	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	682,560	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-12	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-
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	1,298,610	64	1,347,230

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-12	-	-	-	-	-	-	-	-
Nov-12	-	-	-	-	-	-	-	-
Dec-12	-	-	-	-	-	-	-	-
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	92	835,480	79	457,640
Apr-13	343	5,446,420	43	2,259,900	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

SMIncluding 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 to 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.

[Contact]

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