

Basis Swap

LIBOR

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

*Including 6M-LIBOR vs 3M-LIBOR, 6M-LIBOR vs 1M-LIBOR and 3M-LIBOR vs 1M-LIBOR

Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-20Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

*Including 6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR and 3M-ZTIBOR vs 1M-ZTIBOR

Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

*Including 6M-DTIBOR vs 3M-DTIBOR, 6M-DTIBOR vs 1M-DTIBOR and 3M-DTIBOR vs 1M-DTIBOR

LIBOR vs Euroyen TIBOR (ZTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-20Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

*Including 6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 3M-LIBOR vs 6M-ZTIBOR, 3M-LIBOR vs 3M-ZTIBOR, 3M-LIBOR vs 1M-ZTIBOR, 1M-LIBOR vs 6M-ZTIBOR, 1M-LIBOR vs 3M-ZTIBOR and 1M-LIBOR vs 1M-ZTIBOR

LIBOR vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

*Including 6M-LIBOR vs 6M-DTIBOR, 6M-LIBOR vs 3M-DTIBOR, 6M-LIBOR vs 1M-DTIBOR, 3M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-DTIBOR, 3M-LIBOR vs 1M-DTIBOR, 1M-LIBOR vs 6M-DTIBOR, 1M-LIBOR vs 3M-DTIBOR and 1M-LIBOR vs 1M-DTIBOR

Euroyen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR)

(Transaction, million yen)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

*Including 6M-ZTIBOR vs 6M-DTIBOR, 6M-ZTIBOR vs 3M-DTIBOR, 6M-ZTIBOR vs 1M-DTIBOR, 3M-ZTIBOR vs 6M-DTIBOR, 3M-ZTIBOR vs 3M-DTIBOR, 3M-ZTIBOR vs 1M-DTIBOR, 1M-ZTIBOR vs 6M-DTIBOR, 1M-ZTIBOR vs 3M-DTIBOR and 1M-ZTIBOR vs 1M-DTIBOR

[USD]

vs Fixed

LIBOR

(Transaction, million USD)

Table with columns: Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y. Rows show monthly data from Feb-16 to Jan-17 for various periods.

[Note]

- OT The amount of Assumption of Obligation is on a notional amount basis.
OAll figures in this statistics are one-sided.
OOut of the total amount of Assumption of Obligation and Open Interest, those for foreign currency IRS are Japanese yen equivalent of such amount converted by using exchange rate as of 15:00 on the day.
ONumber and amount of Assumption of Obligation do not include trades newly generated as a result of post clearing process, including Pair Trade Compression or Vendor-Initiated Compression.
OTotal Number and Open Interest of assumption of obligations are the number and open interest relating the outstanding cleared trades as of 19:00 on the day. As these figures are one-sided, there may be a fraction in the number of trades as a result of post clearing process.
OThese 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.
OJSCC makes assurance doubly sure on the accuracy of the statistics. However, JSCC shall assume no responsibility for the users.

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