

Basis Swap

LIBOR

(Transaction, million yen)

Table with 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

*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 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-20Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

*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 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

*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 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-20Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

*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 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

*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 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

*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 12 columns (Month-Year, Sum, 0-2Y, 2-5Y, 5-10Y, 10-30Y) and 12 rows (Oct-15 to Sep-16) showing Assumption and Obligation values.

[Note]

- OT The amount of Assumption of Obligation is on a notional amount basis.
OAI figures in this statistics are one-sided.
O Out of the total amount of Assumption of Obligation and Open Interests, those for foreign currency IRS are Japanese yen equivalent of such amount converted by using exchange rate as of 15:00 on the day.

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