

Basis Swap

LIBOR (6M vs 3M)

(Transaction, million yen)

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
Jul-14	127	1,687,110	16	865,490	20	232,760	47	370,530	44	218,330	0	0
Aug-14	164	1,751,510	9	428,900	22	397,380	78	688,120	55	237,110	0	0
Sep-14	255	3,529,750	21	1,622,740	46	641,030	126	1,023,440	62	242,540	0	0
Oct-14	230	2,931,660	20	528,340	38	501,860	127	1,735,780	45	165,680	0	0
Nov-14	220	3,094,790	16	844,560	72	1,325,940	74	658,740	58	265,550	0	0
Dec-14	265	2,892,530	20	521,740	55	645,920	128	1,467,060	62	257,810	0	0
Jan-15	123	1,171,310	6	116,600	28	369,720	57	557,030	32	127,960	0	0
Feb-15	274	3,118,300	9	125,860	58	1,555,300	149	1,293,920	58	143,220	0	0
Mar-15	371	3,814,620	9	117,000	87	1,226,400	200	2,181,030	75	290,190	0	0
Apr-15	241	2,048,260	11	133,880	71	787,190	125	1,010,160	34	117,010	0	0
May-15	188	1,690,670	12	96,970	66	872,040	75	606,320	35	115,340	0	0
Jun-15	300	3,263,500	28	525,030	90	1,456,740	138	1,074,480	44	207,250	0	0

Euroyen TIBOR (ZTIBOR) (6M vs 3M)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-14	28	823,790	15	707,940	13	115,850	-	-	-	-
Aug-14	21	282,340	5	75,000	16	207,340	-	-	-	-
Sep-14	45	803,370	8	110,000	37	693,370	-	-	-	-
Oct-14	24	416,160	11	294,500	13	121,660	-	-	-	-
Nov-14	31	447,500	2	20,000	14	305,000	15	122,500	0	0
Dec-14	41	947,280	9	289,370	26	613,760	6	44,150	0	0
Jan-15	32	428,000	0	0	16	226,000	16	202,000	0	0
Feb-15	72	941,490	10	368,220	28	286,670	32	253,600	2	33,000
Mar-15	92	1,872,090	25	812,670	27	840,290	39	218,130	1	1,000
Apr-15	39	554,150	9	239,940	9	106,500	21	207,710	0	0
May-15	25	212,810	1	30,000	7	67,310	17	115,500	0	0
Jun-15	75	1,014,690	18	346,090	27	414,420	30	254,180	0	0

LIBOR vs Euroyen TIBOR (ZTIBOR)*

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-14	90	1,034,230	14	497,500	29	287,000	47	249,730	-	-
Aug-14	211	2,587,980	40	1,060,300	96	1,112,280	75	415,400	-	-
Sep-14	172	2,269,130	16	492,500	73	1,246,070	83	530,560	-	-
Oct-14	147	1,563,470	38	805,290	53	461,500	56	296,680	-	-
Nov-14	106	1,740,770	37	1,081,180	27	428,140	35	213,770	7	17,680
Dec-14	188	3,037,980	15	1,002,370	62	1,258,860	91	689,830	20	86,920
Jan-15	127	1,353,900	9	177,500	48	674,260	57	459,260	13	42,880
Feb-15	186	1,679,660	20	374,420	56	741,680	96	528,400	14	35,160
Mar-15	359	3,543,380	38	1,424,550	130	1,317,190	158	738,940	33	62,700
Apr-15	196	2,900,180	28	1,259,020	72	1,175,130	79	407,030	17	59,000
May-15	147	3,254,040	13	879,920	62	1,990,070	58	352,550	14	31,500
Jun-15	199	1,810,730	25	682,150	58	611,700	90	442,880	26	74,000

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

LIBOR vs Japanese Yen TIBOR (DTIBOR)*

(Transaction, million yen)

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
Jul-14	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	0	0	0	0	0	0	0	0
Jan-15	0	0	0	0	0	0	0	0
Feb-15	0	0	0	0	0	0	0	0
Mar-15	1	6,000	0	0	0	0	1	6,000
Apr-15	0	0	0	0	0	0	0	0
May-15	0	0	0	0	0	0	0	0
Jun-15	0	0	0	0	0	0	0	0

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

Basis Swap

LIBOR (6M vs 3M)

(Transaction, million yen)

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
Jul-14	2,980	39,042,270	398	15,155,510	833	12,383,400	1,162	9,434,160	587	2,069,200	0	0
Aug-14	3,130	40,214,720	401	15,132,250	856	12,756,280	1,233	10,023,880	640	2,302,310	0	0
Sep-14	3,378	43,164,950	439	16,479,640	885	13,162,230	1,355	10,985,230	699	2,537,850	0	0
Oct-14	3,592	45,263,010	454	16,283,980	918	13,586,190	1,477	12,685,540	743	2,707,300	0	0
Nov-14	3,798	48,006,820	475	17,060,110	984	14,699,170	1,546	13,305,240	793	2,942,300	0	0
Dec-14	4,050	50,551,350	497	17,414,910	1,033	15,209,460	1,669	14,746,030	851	3,180,950	0	0
Jan-15	4,157	50,952,460	502	16,992,660	1,064	15,523,980	1,712	15,148,130	879	3,287,690	0	0
Feb-15	4,413	53,537,760	516	16,900,470	1,119	16,983,030	1,844	16,253,450	934	3,400,810	0	0
Mar-15	4,772	56,445,280	524	16,271,690	1,219	18,245,880	2,025	18,267,830	1,004	3,659,880	0	0
Apr-15	4,986	57,383,430	538	15,497,770	1,300	19,291,380	2,129	18,864,150	1,031	3,728,130	0	0
May-15	5,113	58,279,520	534	15,069,990	1,372	20,210,250	2,174	19,265,930	1,033	3,736,350	0	0
Jun-15	5,294	59,550,120	540	14,639,020	1,424	21,193,620	2,262	19,816,590	1,068	3,900,890	0	0

Euroyen TIBOR (ZTIBOR) (6M vs 3M)

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-14	482	13,329,950	220	8,873,030	262	4,456,920	-	-	-	-
Aug-14	502	13,532,290	233	8,985,380	269	4,546,910	-	-	-	-
Sep-14	534	13,759,260	247	8,934,800	287	4,824,460	-	-	-	-
Oct-14	554	13,898,370	257	9,027,250	297	4,871,120	-	-	-	-
Nov-14	581	14,121,120	261	8,914,130	305	5,084,460	15	122,500	0	0
Dec-14	614	14,168,400	273	8,516,890	320	5,485,170	21	166,650	0	0
Jan-15	642	14,471,400	277	8,521,230	328	5,581,520	37	368,650	0	0
Feb-15	702	14,997,890	286	8,645,060	345	5,697,580	69	622,250	2	33,000
Mar-15	781	16,489,980	305	9,235,530	367	6,396,070	106	824,380	3	34,000
Apr-15	807	16,488,830	310	9,160,620	368	6,282,120	126	1,012,090	3	34,000
May-15	829	16,464,180	313	9,009,160	370	6,293,430	143	1,127,590	3	34,000
Jun-15	896	17,149,720	333	9,159,500	389	6,598,600	171	1,357,620	3	34,000

LIBOR vs Euroyen TIBOR (ZTIBOR)*

(Transaction, million yen)

Month-Year	Sum		0-2Y		2-5Y		5-10Y		10-20Y	
	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
Jul-14	2,379	44,313,660	489	25,195,830	1,081	14,189,210	809	4,928,620	-	-
Aug-14	2,582	46,620,640	539	26,236,870	1,182	15,181,690	861	5,202,080	-	-
Sep-14	2,739	47,184,800	564	25,363,500	1,255	16,356,830	920	5,464,470	-	-
Oct-14	2,879	48,563,270	612	26,389,410	1,299	16,487,480	968	5,686,380	-	-
Nov-14	2,973	49,802,040	651	27,038,090	1,314	16,848,380	1,001	5,897,890	7	17,680
Dec-14	3,137	48,256,020	669	24,053,290	1,365	17,681,360	1,076	6,416,770	27	104,600
Jan-15	3,254	49,165,420	696	24,238,480	1,399	18,000,980	1,121	6,790,480	38	135,480
Feb-15	3,427	50,572,680	751	25,009,280	1,438	18,239,100	1,189	7,161,560	49	162,640
Mar-15	3,755	51,998,960	787	24,801,460	1,559	19,219,730	1,327	7,753,930	82	223,840
Apr-15	3,916	53,657,840	816	25,509,020	1,614	19,852,830	1,387	8,013,150	99	282,840
May-15	4,040	56,351,880	827	26,343,410	1,668	21,556,830	1,432	8,137,300	113	314,340
Jun-15	4,211	55,980,770	853	25,289,060	1,716	21,839,670	1,505	8,469,200	137	382,840

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

LIBOR vs Japanese Yen TIBOR (DTIBOR)*

(Transaction, million yen)

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
Jul-14	-	-	-	-	-	-	-	-
Aug-14	-	-	-	-	-	-	-	-
Sep-14	-	-	-	-	-	-	-	-
Oct-14	-	-	-	-	-	-	-	-
Nov-14	-	-	-	-	-	-	-	-
Dec-14	0	0	0	0	0	0	0	0
Jan-15	0	0	0	0	0	0	0	0
Feb-15	0	0	0	0	0	0	0	0
Mar-15	1	6,000	0	0	0	0	1	6,000
Apr-15	1	6,000	0	0	0	0	1	6,000
May-15	1	6,000	0	0	0	0	1	6,000
Jun-15	1	6,000	0	0	0	0	1	6,000

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

[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 16:00 on the day (excluding the terminated 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.
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