

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
Mar-14	164	1,904,370	13	609,500	39	539,600	95	698,280	17	56,990	0	0
Apr-14	120	1,355,500	6	501,880	29	301,470	65	475,900	20	76,250	0	0
May-14	155	2,630,120	20	827,100	35	471,200	86	1,291,550	14	40,270	0	0
Jun-14	229	3,146,060	16	775,350	65	1,499,160	98	671,530	50	200,020	0	0
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

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
Mar-14	24	641,630	9	350,830	15	290,800	-	-	-	-
Apr-14	20	800,180	5	395,000	15	405,180	-	-	-	-
May-14	27	804,850	11	526,000	16	278,850	-	-	-	-
Jun-14	14	245,260	6	153,260	8	92,000	-	-	-	-
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	16	613,760	6	44,150	0	0
Jan-15	32	428,000	0	0	26	226,000	16	202,000	0	0
Feb-15	72	941,490	10	368,220	28	286,670	32	253,600	2	33,000

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
Mar-14	256	3,003,170	30	977,600	112	1,369,640	114	655,930	-	-
Apr-14	81	1,314,940	16	795,000	28	293,290	37	226,650	-	-
May-14	131	2,326,960	31	872,250	62	1,192,600	38	262,110	-	-
Jun-14	90	1,296,140	15	425,030	46	727,650	29	143,460	-	-
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

*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
Mar-14	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-
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

*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
Mar-14	2,407	32,977,000	347	13,884,590	694	10,518,960	900	6,970,950	466	1,602,500	0	0
Apr-14	2,504	33,262,500	345	13,505,720	715	10,697,280	961	7,407,920	483	1,651,580	0	0
May-14	2,647	35,446,200	361	14,067,670	749	11,076,710	1,041	8,619,970	496	1,681,850	0	0
Jun-14	2,859	37,696,860	376	14,255,320	817	12,440,990	1,123	9,149,680	543	1,850,870	0	0
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	48,000,820	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

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
Mar-14	398	11,060,870	143	6,695,360	255	4,365,510	-	-	-	-
Apr-14	417	11,811,050	171	7,464,530	246	4,346,520	-	-	-	-
May-14	443	12,610,900	187	8,120,530	256	4,490,370	-	-	-	-
Jun-14	456	12,656,160	201	8,216,940	255	4,439,220	-	-	-	-
Jul-14	482	13,329,950	220	8,873,030	262	4,456,920	-	-	-	-
Aug-14	502	13,532,290	233	8,985,390	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	5,084,490	15	122,500	0	0
Dec-14	614	14,168,400	273	8,516,580	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

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
Mar-14	2,019	43,392,360	388	26,254,140	930	12,752,340	701	4,385,880	-	-
Apr-14	2,098	44,653,630	425	27,562,300	942	12,569,000	731	4,522,330	-	-
May-14	2,218	46,465,590	448	28,172,550	1,007	13,542,600	763	4,750,440	-	-
Jun-14	2,294	43,480,230	460	24,478,540	1,050	14,156,480	784	4,845,210	-	-
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	16,487,490	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	50,572,580	751	25,009,280	1,438	18,239,100	1,189	7,161,560	49	162,640

*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
Mar-14	-	-	-	-	-	-	-	-
Apr-14	-	-	-	-	-	-	-	-
May-14	-	-	-	-	-	-	-	-
Jun-14	-	-	-	-	-	-	-	-
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

*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.
- JSCC makes assurance doubly sure on the accuracy of the statistics; however, JSCC shall assume no responsibility for the users.

[Contact]

Japan Securities Clearing Corporation OTC Derivatives Clearing Service
Tel: +81-3-3665-1405
e-mail: otc@jicc.co.jp