







Basis Swap

LIBOR

(単位: 件、百万円)

Table showing Basis Swap LIBOR data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y). Rows include years from 2016/01 to 2016/12.

※6M-LIBOR vs 3M-LIBOR, 6M-LIBOR vs 1M-LIBOR及び3M-LIBOR vs 1M-LIBORが対象

ユーロ円TIBOR (ZTIBOR)

(単位: 件、百万円)

Table showing Euro Yen TIBOR (ZTIBOR) data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-20Y). Rows include years from 2016/01 to 2016/12.

※6M-ZTIBOR vs 3M-ZTIBOR, 6M-ZTIBOR vs 1M-ZTIBOR及び3M-ZTIBOR vs 1M-ZTIBORが対象

日本円TIBOR (DTIBOR)

(単位: 件、百万円)

Table showing Japanese Yen TIBOR (DTIBOR) data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y). Rows include years from 2016/01 to 2016/12.

※6M-DTIBOR vs 3M-DTIBOR, 6M-DTIBOR vs 1M-DTIBOR及び3M-DTIBOR vs 1M-DTIBORが対象

LIBOR vs ユーロ円TIBOR (ZTIBOR)

(単位: 件、百万円)

Table comparing LIBOR vs Euro Yen TIBOR (ZTIBOR) with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-20Y). Rows include years from 2016/01 to 2016/12.

※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及び1M-LIBOR vs 1M-ZTIBORが対象

LIBOR vs 日本円TIBOR (DTIBOR)

(単位: 件、百万円)

Table comparing LIBOR vs Japanese Yen TIBOR (DTIBOR) with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y). Rows include years from 2016/01 to 2016/12.

※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及び1M-LIBOR vs 1M-DTIBORが対象

ユーロ円TIBOR (ZTIBOR) vs 日本円TIBOR (DTIBOR)

(単位: 件、百万円)

Table comparing Euro Yen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR) with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y). Rows include years from 2016/01 to 2016/12.

※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及び1M-ZTIBOR vs 1M-DTIBORが対象

【USD】

vs Fixed

LIBOR

(単位: 件、百万米ドル)

Table showing LIBOR vs Fixed data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-30Y). Rows include years from 2016/01 to 2016/12.

【注意事項】

- List of notes regarding data sources, rounding, and calculation methods for Basis Swap, ZTIBOR, and DTIBOR.

【お問合せ先】

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