



Basis Swap

LIBOR

(単位: 件、百万円)

Table showing LIBOR swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y) with sub-columns for number of transactions and amount.

※6M-LIBOR vs 3M-LIBOR、6M-LIBOR vs 1M-LIBOR及5/3M-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) swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-20Y) with sub-columns for number of transactions and amount.

※6M-ZTIBOR vs 3M-ZTIBOR、6M-ZTIBOR vs 1M-ZTIBOR及5/3M-ZTIBOR vs 1M-ZTIBORが対象

日本円TIBOR (DTIBOR)

(単位: 件、百万円)

Table showing Japanese Yen TIBOR (DTIBOR) swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y) with sub-columns for number of transactions and amount.

※6M-DTIBOR vs 3M-DTIBOR、6M-DTIBOR vs 1M-DTIBOR及5/3M-DTIBOR vs 1M-DTIBORが対象

LIBOR vs ユーロ円TIBOR (ZTIBOR)

(単位: 件、百万円)

Table showing LIBOR vs Euro-Yen TIBOR (ZTIBOR) swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-20Y) with sub-columns for number of transactions and amount.

※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5/1M-LIBOR vs 1M-ZTIBORが対象

LIBOR vs 日本円TIBOR (DTIBOR)

(単位: 件、百万円)

Table showing LIBOR vs Japanese Yen TIBOR (DTIBOR) swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y) with sub-columns for number of transactions and amount.

※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5/1M-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 showing Euro-Yen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR) swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y) with sub-columns for number of transactions and amount.

※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5/1M-ZTIBOR vs 1M-DTIBORが対象

【USD vs Fixed

LIBOR

(単位: 件、百万米ドル)

Table showing USD vs Fixed LIBOR swap data with columns for year/month, total, and maturity periods (0-2Y, 2-5Y, 5-10Y, 10-30Y) with sub-columns for number of transactions and amount.



