



TraditionDATA Japan CCP Basis

Tradition has operated in Japan since 1985 and has managed the market-leading OTC voice-broking business in derivatives for more than 20 years.

Through the JFSA regulated and approved ETP operator Ueda Tradition Securities Limited has built a leading market share in all JPY denominated OTC products and manages liquidity in JPY derivative and cash products locally and through the international network with London, Singapore, Hong Kong and Sydney.

Data Product Description	Frequency Published	Tenors Available
CCP Basis		
LCH/JSCC Basis SB6 vs OIS	Intraday	1Y-40Y
LCH/JSCC SB3 Basis	Intraday	1Y-40Y
CME/JSCC SB6 Basis	Intraday	1Y-40Y
LCH/CME SB6 Basis	Intraday	1Y-40Y
LCH/JSCC SB6 Basis	Intraday	1Y-40Y

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Also look for some of our other FX, Money Market and Interest Rate

Derivatives product offerings: (some examples below)

Data Product	Frequency	Tenors
Description	Published	Available
Basis Swaps		
JPY 1M DTIBOR vs 1M LIBOR	Intraday	1M-40Y
JPY 6M DTIBOR vs 6M LIBOR	Intraday	1Y-40Y
JPY 6M TIBOR vs LIBOR	Intraday	1Y-40Y
JPY 6M vs 3M LIBOR LCH	Intraday	1Y-40Y
JPY 6M vs 3M LIBOR LCH JSCC Spread	Intraday	1Y-40Y
JPY 6M vs 3M TIBOR	Intraday	1Y-40Y
JPY 6M vs 3M LIBOR	Intraday	1Y-40Y
JPY 3M TIBOR vs LIBOR -IMM Dates	Intraday	1st-12nd
JPY 3M TIBOR vs LIBOR -IMM Dates	Intraday	1st-12nd
CCP Basis		
LCH/JSCC Basis SB6 vs OIS	Intraday	1Y-40Y
CME/JSCC SB6 Basis	Intraday	1Y-40Y
LCH/CME SB6 Basis	Intraday	1Y-40Y
LCH/JSCC SB6 Basis	Intraday	1Y-40Y
Gross Currencies		
EUR 3M EURIBOR vs JPY 3M LIBOR	Intraday	1Y-40Y
JPY 3M LIBOR vs USD 3M LIBOR	Intraday	1M-40Y
JPY 3M LIBOR vs USD 3M LIBOR	Intraday	1M-11Y
Interest Rate Swaps		
JPY Semi Bond vs 3M LIBOR	Intraday	6M-40Y
JPY Semi Bond vs 6M LIBOR -LCH	Intraday	1Y-40Y
JPY Semi Bond vs 6M DTIBOR	Intraday	6M-40Y
JPY Semi Bond vs 6M TIBOR	Intraday	6M-40Y
JPY AM vs 1M DTIBOR	Intraday	3M-40Y
JPY AM vs 1M LIBOR	Intraday	3M-1Y
JPY AM vs 1M TIBOR	Intraday	3M-40Y
JPY AM vs 3M DTIBOR	Intraday	3M-40Y
JPY AM vs 3M LIBOR	Intraday	3M-40Y
JPY AM vs 3M TIBOR -IMM Dates	Intraday	1st-5th
OIS		
JPY OIS -JSCC	Intraday	1W-50Y
JPY OIS BOJ Mtg.	Intraday	1st-12nd
JPY SB6 vs OIS Spread -JSCC	Intraday	1Y-40Y
JPY SB6 vs OIS Spread -LCH	Intraday	1Y-40Y
JPY OIS -LCH	Intraday	1Y-40Y
FRA		
JPY FRA LIBOR	Intraday	0x-x120
JPY FRA TIBOR	Intraday	0x-x24

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www.traditiondata.com