

Comparison Table of JBA TIBOR Code of Conduct

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<p>1. Definitions</p> <p>(1)Japanese Yen TIBOR</p> <p>The Japanese Yen TIBOR, one of the JBA TIBOR, is the respective averages of interest rates for five tenors (i.e. 1 week, 1 month, 3 months, 6 months and 12 months) provided by reference banks to JBATA in accordance with the procedures set out in Attachment 1 as required by the Code of Conduct. In calculating the Japanese Yen TIBOR, for each tenor JBATA excludes the two highest and two lowest rates provided by reference banks and averages the remaining rates (rounded to the fifth decimal place). In cases where certain reference banks fail to provide their rates for some reason, the foregoing process is followed to derive Japanese Yen TIBOR for each tenor based on the rates provided by other banks.</p> <p>1 The rates which reference banks deem as prevailing market rates, assuming transactions between prime banks on the underlying market (Japan unsecured call market) as of 11:00 a.m. The rates are quoted on a 365-day basis, with a spot start, are in increments of 1/1,000% (0.1basis point).</p>	<p>1. Definitions</p> <p>(1)Japanese Yen TIBOR</p> <p>The Japanese Yen TIBOR, one of the JBA TIBOR, is the respective averages of interest rates for five tenors (i.e. 1 week, 1 month, 3 months, 6 months and 12 months) provided by reference banks to JBATA in accordance with the procedures set out in Attachment 1 as required by the Code of Conduct. In calculating the Japanese Yen TIBOR, for each tenor JBATA excludes the two highest and two lowest rates provided by reference banks and averages the remaining rates (rounded to the fifth decimal place). In cases where certain reference banks fail to provide their rates for some reason, the foregoing process is followed to derive Japanese Yen TIBOR for each tenor based on the rates provided by other banks.</p> <p>1 The rates which reference banks deem as prevailing market rates, assuming transactions between prime banks on the underlying market (Japan unsecured call market) as of 11:00 a.m. The rates are quoted on a 365-day basis, with a spot start, are in increments of 1/100% (1 basis point).</p>																																																														
<p>Table 1: Input Screen of Rates Quoted by Reference Banks (Image)</p> <div style="border: 1px solid black; padding: 10px; margin-top: 5px;"> <p style="text-align: right; color: red;">呈示レート承認期限：午後0時20分</p> <p>yyyy/mm/dd (aaa) 本日の呈示レート登録 VALUE DATE yyyy年mm月dd日 (aaa)</p> <table border="1" style="width: 100%; border-collapse: collapse; text-align: center;"> <thead> <tr> <th>レート</th> <th>承認</th> <th>日付</th> <th>承認日時</th> <th>1W</th> <th>1M</th> <th>3M</th> <th>6M</th> <th>12M</th> </tr> </thead> <tbody> <tr> <td>日本円</td> <td style="color: red;">未</td> <td>yyyy/mm/dd</td> <td>yyyy/mm/dd</td> <td>XXXX</td> <td>XXXX</td> <td>XXXX</td> <td>XXXX</td> <td>XXXX</td> </tr> <tr> <td>CSV取込</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>前回データコピー</td> <td></td> <td colspan="2">階層</td> <td></td> <td></td> <td></td> <td></td> <td></td> </tr> </tbody> </table> <p style="color: red; font-size: small;">入力・承認された値を午後0時20分以降は修正できません。</p> <p style="font-size: small;">修正後希望の場合はTIBOR事務代行会社(XX-XXXX-XXX)までお電話ください。</p> <p style="text-align: right;">確認画面へ</p> </div>	レート	承認	日付	承認日時	1W	1M	3M	6M	12M	日本円	未	yyyy/mm/dd	yyyy/mm/dd	XXXX	XXXX	XXXX	XXXX	XXXX	CSV取込									前回データコピー		階層							<p>Table 1: Input Screen of Rates Quoted by Reference Banks (Image)</p> <div style="border: 1px solid black; padding: 10px; margin-top: 5px;"> <p style="font-size: x-small; background-color: #e0e0e0; padding: 2px;">全銀協TIBORリファレンスバンク用：A銀行(user_id) yyyy/mm/dd hh:mm</p> <p style="background-color: #ffcccc; padding: 2px;">入力画面</p> <p style="text-align: center;">日本円 (12:20操作締切)</p> <p style="text-align: center; border: 1px solid gray; padding: 2px; width: fit-content; margin: 0 auto;">CSV読込</p> <table border="1" style="width: 100%; border-collapse: collapse; text-align: center; font-size: x-small;"> <thead> <tr> <th>レート</th> <th>承認</th> <th>送信日付</th> <th>VALUE DATE</th> <th>1W</th> <th>1M</th> <th>3M</th> <th>6M</th> <th>12M</th> </tr> </thead> <tbody> <tr> <td rowspan="2">日本円</td> <td>本日</td> <td>yyyy/mm/dd</td> <td>yyyy/mm/dd</td> <td>XXX</td> <td>XXX</td> <td>XXX</td> <td>XXX</td> <td>XXX</td> </tr> <tr> <td>済 前日</td> <td>yyyy/mm/dd hh:mm</td> <td>yyyy/mm/dd</td> <td>XXX</td> <td>XXX</td> <td>XXX</td> <td>XXX</td> <td>XXX</td> </tr> </tbody> </table> <p style="font-size: x-small; margin-top: 10px;">通常12:20以降、入力承認した値は確定され、修正できません。 入力確定 キャンセル 12:20以降の修正は事務代行会社(03-XXXX-XXXX)までご連絡下さい。</p> </div>	レート	承認	送信日付	VALUE DATE	1W	1M	3M	6M	12M	日本円	本日	yyyy/mm/dd	yyyy/mm/dd	XXX	XXX	XXX	XXX	XXX	済 前日	yyyy/mm/dd hh:mm	yyyy/mm/dd	XXX	XXX	XXX	XXX	XXX
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