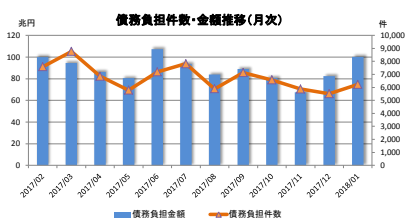


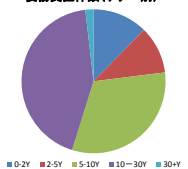
月次統計データ(金利スワップ)

2018/01

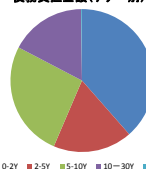
債務負担件数・金額



債務負担件数(テナー別)



債務負担金額(テナー別)



<合計>

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	7,591	99,927,071	735	45,970,378	783	13,365,800	2,240	22,085,585	3,617	18,200,302	216	305,005
2017/03	8,771	94,468,142	713	28,863,770	1,084	18,392,668	2,647	24,533,180	4,189	22,488,903	138	189,621
2017/04	6,854	86,154,078	662	29,887,440	641	15,133,978	1,827	20,689,050	3,535	20,151,325	189	292,286
2017/05	5,787	80,899,448	594	34,128,178	900	13,994,028	1,724	19,455,957	2,433	12,698,859	136	251,427
2017/06	7,193	107,292,143	877	44,209,963	999	19,634,834	2,127	26,515,712	3,054	16,679,385	136	252,250
2017/07	7,814	93,586,852	689	28,731,178	901	18,603,218	2,132	24,491,003	3,836	21,271,610	256	489,843
2017/08	5,892	83,847,922	632	32,699,695	624	10,145,656	1,720	20,957,328	2,712	19,686,308	204	358,940
2017/09	7,135	88,889,299	937	35,192,611	849	13,842,500	2,085	22,237,892	3,092	17,288,787	172	327,510
2017/10	6,576	80,612,846	736	27,503,678	706	13,291,973	1,803	21,928,188	3,047	17,536,257	282	561,250
2017/11	5,870	87,405,241	493	17,613,665	614	10,618,809	1,810	22,598,074	2,772	16,195,410	181	380,042
2017/12	5,509	82,404,900	585	24,230,135	729	17,748,400	1,633	22,769,435	2,446	17,395,104	116	261,825
2018/01	6,223	100,107,826	769	38,560,540	664	17,940,660	1,978	26,254,204	2,698	17,149,653	114	202,768

<内訳>

【JPY】
vs Fixed

LIBOR

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	6,760	89,790,205	667	42,791,208	605	10,444,152	1,966	19,619,447	3,306	16,830,393	216	305,005
2017/03	7,353	75,934,110	628	24,091,545	774	11,655,781	2,104	19,555,804	3,712	20,448,359	135	182,621
2017/04	6,027	72,693,561	563	25,477,405	478	11,376,383	1,511	16,918,293	3,292	18,636,735	183	282,766
2017/05	5,063	71,809,796	623	31,743,840	668	11,624,435	1,416	16,633,587	2,225	11,573,507	131	234,427
2017/06	6,344	92,539,109	733	37,000,673	842	16,588,610	1,906	23,799,232	2,730	14,906,065	133	244,530
2017/07	7,091	82,411,123	565	23,808,998	713	15,264,158	1,950	22,853,874	3,613	20,011,450	250	472,643
2017/08	5,136	67,032,986	505	22,376,205	468	7,995,244	1,460	17,999,870	2,501	18,306,227	202	355,440
2017/09	6,144	75,534,140	820	28,123,320	672	11,919,395	1,728	19,628,728	2,764	15,554,687	160	310,010
2017/10	5,949	70,509,573	616	22,203,299	576	11,366,442	1,616	20,061,502	2,868	16,330,590	273	547,750
2017/11	5,388	80,489,853	446	15,488,978	517	9,164,924	1,604	19,655,738	2,643	15,615,870	178	364,542
2017/12	4,972	70,784,009	500	20,284,320	573	13,519,570	1,462	20,403,872	2,322	16,319,421	115	256,825
2018/01	5,758	90,453,764	709	35,283,730	570	15,349,900	1,849	24,027,764	2,516	15,589,602	114	202,768

ユーロ円TIBOR (ZTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	101	1,269,100	10	298,000	21	415,600	37	403,100	33	152,400
2017/03	112	4,272,850	10	1,711,000	45	2,061,300	27	343,000	30	157,550
2017/04	84	753,200	7	109,800	5	62,500	46	416,500	26	164,400
2017/05	39	350,230	2	73,600	6	39,030	23	181,500	8	56,100
2017/06	66	1,191,600	5	145,000	7	157,600	19	569,500	25	319,500
2017/07	55	840,500	7	163,000	6	174,000	29	291,500	13	212,000
2017/08	32	623,560	6	250,000	2	18,000	16	263,700	8	91,860
2017/09	53	683,200	8	289,000	7	55,500	23	264,500	15	73,200
2017/10	28	480,683	4	150,000	3	130,000	9	61,040	12	139,643
2017/11	17	704,238	6	517,000	1	10,000	6	163,388	4	13,850
2017/12	46	620,900	9	205,000	13	270,000	16	238,000	8	107,900
2018/01	23	593,700	1	50,000	4	67,000	6	124,000	12	352,700

OIS

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	67	1,440,960	18	1,062,260	10	100,340	26	168,950	33	109,410	0	0
2017/03	36	496,190	2	245,000	10	194,240	7	26,000	17	30,950	0	0
2017/04	51	316,925	8	165,000	6	45,000	17	58,615	17	45,790	3	2,520
2017/05	25	402,350	2	301,000	3	35,500	8	47,500	12	18,350	0	0
2017/06	28	823,750	5	596,700	9	179,000	3	28,000	11	20,050	0	0
2017/07	66	1,039,250	10	610,900	18	231,630	10	108,460	27	88,060	1	200
2017/08	38	2,371,550	15	2,240,790	1	50,000	7	34,760	14	43,010	1	3,000
2017/09	42	427,100	4	295,000	1	1,400	8	66,600	29	64,100	0	0
2017/10	71	1,071,935	15	876,800	6	62,500	13	50,450	35	79,885	2	2,500
2017/11	42	604,410	7	380,560	5	102,000	6	35,000	23	85,350	1	1,500
2017/12	28	374,030	7	150,000	6	180,000	0	0	15	44,030	0	0
2018/01	26	1,733,001	15	1,690,000	0	0	1	2,000	10	41,001	0	0

日本円TIBOR (DTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	29	27,008	2	50	10	9,709	17	17,249
2017/03	64	29,328	3	45	31	4,937	50	24,346
2017/04	8	4,017	1	15	2	300	5	3,702
2017/05	26	5,290	11	2,178	9	1,561	6	1,550
2017/06	36	13,614	0	0	11	2,754	25	10,860
2017/07	20	15,749	1	200	8	2,201	11	13,349
2017/08	93	408,914	8	90,300	54	243,126	31	75,488
2017/09	144	284,819	34	110,921	59	125,185	51	28,714
2017/10	86	134,926	34	71,186	36	46,441	16	17,297
2017/11	49	212,491	3	37	24	106,115	22	106,339
2017/12	62	462,908	4	50,015	35	402,150	23	10,743
2018/01	27	256,841	16	250,130	7	3,200	4	3,511

Basis Swap

LIBOR

(単位: 件、百万円)

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	407	4,786,820	23	904,910	78	1,353,580	145	1,525,340	161	1,002,990	0	0
2017/03	416	5,613,230	26	1,369,300	61	1,376,190	163	1,866,530	166	995,220	3	7,000
2017/04	280	5,556,590	31	2,211,280	69	1,518,900	85	1,153,440	92	665,970	3	7,000
2017/05	353	4,218,710	33	1,230,230	42	674,370	154	1,629,680	119	667,430	5	17,000
2017/06	329	7,587,530	59	4,042,730	53	1,430,050	80	1,312,720	134	794,310	3	7,720
2017/07	296	4,884,180	47	2,580,650	50	846,730	71	1,485,030	123	691,570	5	17,000
2017/08	268	3,836,480	20	749,790	33	639,090	108	1,667,780	106	779,320	1	500
2017/09	378	3,616,550	17	610,870	58	889,130	141	1,125,680	150	973,370	12	17,500
2017/10	215	2,484,000	2	73,360	37	777,610	94	1,157,160	76	464,650	7	11,000
2017/11	160	1,922,730	8	184,430	7	114,470	80	1,283,510	63	326,320	2	14,000
2017/12	203	5,125,390	28	1,456,000	35	1,451,590	74	1,502,780	65	710,020	1	5,000
2018/01	260	4,440,030	6	350,000	55	1,840,010	70	1,349,500	129	990,520	0	0

※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)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	40	313,280	0	0	14	119,000	13	81,000	13	81,000
2017/03	131	1,852,610	12	423,350	32	609,670	47	620,110	40	199,480
2017/04	80	1,130,320	3	80,000	17	500,600	24	266,240	36	293,480
2017/05	47	655,630	0	0	12	399,850	22	170,800	13	84,980
2017/06	57	808,540	8	150,850	25	492,640	10	92,500	14	72,550
2017/07	50	735,920	4	65,000	30	573,020	11	81,400	5	16,500
2017/08	52	723,490	8	240,000	16	290,000	11	119,000	17	74,490
2017/09	32	238,000	0	0	3	20,000	16	139,000	13	79,000
2017/10	44	856,950	9	279,040	15	353,020	17	184,890	3	40,000
2017/11	19	209,030	0	25,000	10	148,030	6	34,000	1	2,000
2017/12	31	960,000	6	200,000	15	655,000	3	25,000	7	80,000
2018/01	13	149,300	0	0	1	10,000	3	37,000	9	102,300

※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)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0
2017/04	0	0	0	0	0	0	0	0
2017/05	0	0	0	0	0	0	0	0
2017/06	0	0	0	0	0	0	0	0
2017/07	0	0	0	0	0	0	0	0
2017/08	0	0	0	0	0	0	0	0
2017/09	0	0	0	0	0	0	0	0
2017/10	0	0	0	0	0	0	0	0
2017/11	0	0	0	0	0	0	0	0
2017/12	0	0	0	0	0	0	0	0
2018/01	0	0	0	0	0	0	0	0

※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)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	158	2,268,460	15	913,950	45	923,420	36	238,220	62	192,870
2017/03	630	6,258,600	33	1,024,530	131	2,490,560	249	2,097,390	217	646,120
2017/04	323	5,698,965	49	1,843,940	64	1,630,315	139	1,872,260	71	352,450
2017/05	232	3,051,600	23	778,330	60	1,219,280	95	791,340	54	262,650
2017/06	359	4,326,280	67	2,274,010	52	784,190	84	702,900	136	565,190
2017/07	235	3,660,030	55	1,502,230	76	1,511,480	50	394,390	54	251,930
2017/08	253	8,746,550	70	6,752,620	50	910,190	86	796,230	47	287,510
2017/09	336	8,116,990	54	5,763,500	49	830,890	117	985,170	116	537,430
2017/10	182	5,073,280	58	3,850,090	33	545,760	38	396,830	53	290,690
2017/11	194	3,261,490	21	1,017,680	50	972,490	86	151,220	37	151,220
2017/12	163	3,876,220	31	1,884,800	52	1,270,090	55	589,040	25	132,290
2018/01	109	2,379,890	22	936,680	27	670,550	44	709,450	16	52,230

※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)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0
2017/04	0	0	0	0	0	0	0	0
2017/05	0	0	0	0	0	0	0	0
2017/06	0	0	0	0	0	0	0	0
2017/07	0	0	0	0	0	0	0	0
2017/08	1	500	0	0	0	0	1	500
2017/09	1	1,500	0	0	0	0	1	1,500
2017/10	0	0	0	0	0	0	0	0
2017/11	0	0	0	0	0	0	0	0
2017/12	0	0	0	0	0	0	0	0
2018/01	1	1,000	0	0	0	0	1	1,000

※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)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0
2017/04	0	0	0	0	0	0	0	0
2017/05	0	0	0	0	0	0	0	0
2017/06	0	0	0	0	0	0	0	0
2017/07	0	0	0	0	0	0	0	0
2017/08	0	0	0	0	0	0	0	0
2017/09	0	0	0	0	0	0	0	0
2017/10	0	0	0	0	0	0	0	0
2017/11	0	0	0	0	0	0	0	0
2017/12	0	0	0	0	0	0	0	0
2018/01	0	0	0	0	0	0	0	0

※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】

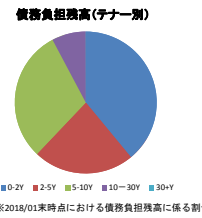
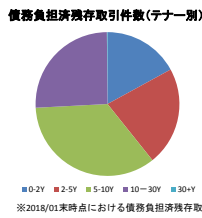
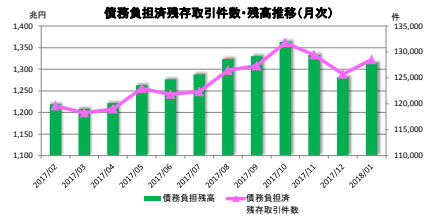
vs Fixed

LIBOR

(単位: 件、百万米ドル)

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2017/02	0	0	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0	0	0
2017/04	0	0	0	0	0	0	0	0	0	0
2017/05	0	0	0	0	0	0	0	0	0	0
2017/06	0	0	0	0	0	0	0	0	0	0
2017/07	0	0	0	0	0	0	0	0	0	0
2017/08	0	0	0	0	0	0	0	0	0	0
2017/09	0	0	0	0	0	0	0	0	0	0
2017/10	0	0	0	0	0	0	0	0	0	0
2017/11	0	0	0	0	0	0	0	0	0	0
2017/12	0	0	0	0	0	0	0	0	0	0
2018/01	0	0	0	0	0	0	0	0	0	0

債務負担済残存取引件数・残高



<合計>

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高
2017/02	119,815.5	1,218,545,583	19,050.5	472,016,193	25,376.0	283,833,772	43,644.0	373,971,990	31,352.0	88,893,795	193.0	229,835
2017/03	118,259.5	1,208,416,036	19,170.5	462,082,906	25,674.0	281,618,916	43,562.5	377,092,705	29,665.5	87,387,081	187.0	234,428
2017/04	119,006.5	1,221,648,396	19,393.5	470,671,447	26,732.5	281,816,341	43,461.5	378,815,380	30,227.0	90,304,308	192.0	241,921
2017/05	122,970.0	1,263,024,244	19,977.0	489,386,587	28,705.0	291,873,072	45,039.0	391,424,481	31,969.0	92,496,058	179.0	243,446
2017/06	121,849.0	1,276,517,221	20,465.0	508,580,478	26,612.0	288,309,900	44,016.0	389,828,752	30,578.5	89,459,755	177.5	257,335
2017/07	122,323.5	1,288,119,005	20,706.5	515,427,558	26,749.5	288,156,531	44,206.5	393,799,607	30,478.5	90,499,519	182.5	235,791
2017/08	126,479.0	1,323,719,380	21,027.5	521,973,526	27,464.5	293,132,313	45,925.5	412,167,361	31,867.0	96,191,798	194.5	254,381
2017/09	127,308.0	1,330,173,088	21,400.5	520,842,300	27,714.5	295,846,527	46,152.5	417,112,414	31,850.0	95,094,938	190.5	273,889
2017/10	131,777.0	1,363,072,942	22,027.0	527,317,163	28,754.5	305,053,849	47,845.5	431,017,978	32,968.5	99,448,924	181.5	236,029
2017/11	129,424.0	1,332,831,107	21,841.0	514,974,544	28,319.5	296,854,308	46,550.5	423,364,132	32,537.5	97,412,548	175.5	225,575
2017/12	125,719.0	1,292,015,437	21,588.5	490,508,719	28,014.0	295,871,917	43,840.0	398,913,563	32,101.5	97,488,989	174.5	234,257
2018/01	128,486.5	1,313,991,763	21,890.0	512,735,724	28,558.0	302,989,473	44,855.0	396,288,893	33,001.0	101,722,363	182.5	255,310

<内訳>

[JPY]

vs Fixed

LIBOR

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高
2017/02	97,574.5	974,258,142	14,599.5	373,568,261	18,735.5	204,772,850	35,854.5	317,484,440	28,195.0	78,203,238	190.0	228,755
2017/03	95,158.5	953,079,900	14,418.5	357,075,919	18,825.5	201,890,096	35,440.0	318,000,118	26,254.5	75,805,260	183.0	232,648
2017/04	95,257.5	957,342,356	14,466.5	361,209,185	18,712.0	199,317,736	35,177.0	318,114,457	26,705.0	78,460,697	188.0	240,321
2017/05	98,797.0	996,742,498	14,911.0	376,675,636	19,643.0	209,818,433	36,558.0	329,494,968	27,513.0	80,527,094	172.0	226,366
2017/06	97,034.0	1,001,689,400	15,110.0	390,471,631	19,513.0	201,991,934	35,368.0	326,112,154	26,970.5	78,863,425	172.5	250,255
2017/07	96,971.5	1,006,781,389	15,198.0	393,748,680	19,526.0	206,333,235	35,390.5	328,835,700	26,677.5	77,629,163	179.5	234,711
2017/08	100,621.0	1,031,482,472	15,363.0	392,300,362	20,144.0	210,448,841	36,929.5	345,453,436	27,994.0	83,029,552	190.5	250,281
2017/09	100,688.0	1,033,919,703	15,599.5	389,791,666	20,243.0	213,429,375	36,845.0	349,697,738	27,624.0	81,429,914	186.5	271,809
2017/10	104,776.0	1,063,957,099	16,023.0	393,636,807	21,208.0	222,490,538	38,480.0	361,876,367	28,889.5	85,725,436	172.5	227,949
2017/11	102,231.5	1,032,199,380	15,825.0	381,130,082	20,698.5	213,843,886	37,143.0	353,460,254	28,392.5	83,440,663	175.5	224,495
2017/12	98,200.5	978,313,735	15,441.0	366,457,795	20,289.0	210,433,619	34,368.5	317,785,914	27,930.5	83,993,239	171.5	233,177
2018/01	101,986.5	1,025,635,343	15,686.0	383,422,942	21,187.0	223,387,751	38,903.0	330,883,426	28,871.0	87,676,994	178.5	254,230

ユーロ円TIBOR (TIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高
2017/02	2,026.5	37,497,715	550.0	17,230,289	626.5	12,331,952	632.0	6,960,735	218.0	974,739
2017/03	2,103.5	40,814,787	573.0	19,261,504	653.5	13,222,072	649.0	7,059,410	227.0	971,781
2017/04	2,163.5	40,893,808	576.0	19,335,100	657.5	13,287,617	681.0	7,245,910	249.0	1,025,181
2017/05	2,170.5	40,390,994	580.0	19,169,791	650.5	12,848,983	691.0	7,354,955	249.0	1,017,264
2017/06	2,208.5	40,587,765	591.0	19,252,126	646.5	12,720,894	719.0	7,921,055	252.0	1,063,690
2017/07	2,246.5	41,383,639	595.0	19,254,004	651.5	12,767,465	752.0	8,278,975	251.0	1,082,186
2017/08	2,259.5	41,530,790	599.0	19,641,644	653.5	12,479,438	758.0	8,367,200	249.0	1,042,508
2017/09	2,280.5	41,001,187	602.5	19,404,379	654.5	12,532,354	768.5	8,005,250	255.0	1,059,204
2017/10	2,271.5	40,654,019	602.5	19,069,701	666.5	12,589,504	768.5	7,999,870	254.0	1,004,943
2017/11	2,261.5	40,358,486	576.5	19,109,745	672.5	12,320,078	757.5	7,923,583	255.0	1,005,080
2017/12	2,287.5	38,920,591	585.5	17,453,337	683.5	12,421,587	764.5	8,028,260	254.0	1,017,406
2018/01	2,292.5	38,121,428	572.5	16,291,160	685.5	12,548,887	767.5	8,127,818	257.0	1,155,563

OIS

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高
2017/02	1,009.5	10,143,907	198.0	6,328,400	195.0	1,741,930	264.0	1,201,570	352.5	874,007	0.0	0
2017/03	1,028.5	9,746,817	198.0	5,943,860	197.0	1,696,430	271.0	1,241,270	362.5	865,257	0.0	0
2017/04	1,067.5	9,771,742	202.0	5,862,860	203.0	1,716,530	285.0	1,268,285	376.5	903,547	1.0	500
2017/05	1,084.5	9,719,092	203.0	5,764,660	209.0	1,766,670	288.0	1,290,345	384.5	897,417	0.0	0
2017/06	1,098.5	10,019,822	213.0	6,130,480	206.0	1,689,680	291.0	1,297,795	388.5	901,867	0.0	0
2017/07	1,147.5	10,396,072	210.0	6,138,780	228.0	1,957,560	297.0	1,323,395	412.5	976,427	0.0	0
2017/08	1,170.5	11,837,122	225.0	7,621,410	221.0	1,883,510	300.0	1,324,765	423.5	1,004,437	1.0	3,000
2017/09	1,201.5	10,724,092	222.0	6,422,510	224.0	1,871,980	309.0	1,375,165	446.5	1,054,437	0.0	0
2017/10	1,250.5	10,827,027	222.0	6,474,570	229.0	1,831,220	322.0	1,398,355	477.5	1,122,862	0.0	0
2017/11	1,276.0	10,751,837	226.0	6,371,530	226.0	1,783,220	325.5	1,398,355	498.5	1,198,732	0.0	0
2017/12	1,290.0	10,818,587	227.0	6,333,250	228.0	1,856,220	330.5	1,417,155	504.5	1,211,962	0.0	0
2018/01	1,302.0	11,425,588	233.0	6,973,650	227.0	1,789,820	328.5	1,410,155	513.5	1,251,968	0.0	0

日本円TIBOR (DTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高	債務負担済残存取引件数	債務負担済残高
2017/02	878.0	2,745,024	97.0	252,819	483.0	1,355,514	328.0	1,136,691
2017/03	956.0	2,675,881	122.0	349,194	499.0	1,288,823	334.0	1,037,864
2017/04	984.0	2,630,634	123.0	357,753	504.0	1,276,017	329.0	996,864
2017/05	984.0	2,638,374	143.0	403,900	507.0	1,233,505	334.0	1,000,969
2017/06	1,021.0	2,630,247	158.0	433,511	518.0	1,204,112	345.0	992,624
2017/07	1,039.0	2,643,338	159.0	434,194	527.0	1,205,160	353.0	1,003,983
2017/08	1,147.0	3,102,709	175.0	539,529	585.0	1,449,203	387.0	1,113,976
2017/09	1,294.0	3,389,200	211.0	648,705	654.0	1,579,988	429.0	1,160,507
2017/10	1,371.0	3,490,332	264.0	771,474	713.0	1,661,886	394.0	1,056,972
2017/11	1,390.0	3,495,228	277.0	913,987	726.0	1,597,164	387.0	984,977
2017/12	1,423.0	3,465,657	285.0	967,107	735.0	1,559,241	403.0	939,310
2018/01	1,435.0	3,543,017	309.0	1,153,385	732.0	1,408,227	394.0	981,405

Basis Swap

LIBOR

(単位: 件、百万円)

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	8,715.5	90,766,097	1,195.0	26,432,660	2,317.0	28,613,770	3,517.0	29,836,374	1,683.5	6,082,213	3.0	1,080
2017/03	9,046.5	95,150,517	1,272.0	28,652,660	2,390.0	29,526,820	3,612.0	30,519,974	1,768.5	6,450,283	4.0	1,780
2017/04	9,297.5	99,729,477	1,349.0	31,523,750	2,502.0	30,944,610	3,631.0	30,746,494	1,812.5	6,513,543	3.0	1,080
2017/05	9,534.5	101,486,277	1,401.0	31,966,180	2,545.0	31,381,040	3,745.5	31,438,264	1,860.5	6,793,713	7.0	17,080
2017/06	9,806.5	107,360,907	1,535.0	37,299,630	2,577.5	30,835,510	3,764.5	32,152,744	1,924.5	7,065,943	5.0	7,080
2017/07	10,045.5	110,261,727	1,613.0	38,979,630	2,614.5	31,361,960	3,836.5	32,714,164	1,979.5	7,204,893	3.0	1,080
2017/08	10,262.5	112,837,577	1,641.0	39,251,440	2,651.5	32,143,640	3,953.5	34,125,154	2,013.5	7,316,263	3.0	1,080
2017/09	10,569.5	114,702,707	1,677.0	39,227,680	2,698.5	32,532,350	4,128.5	35,458,974	2,061.5	7,481,623	4.0	2,080
2017/10	10,721.5	115,183,677	1,683.0	38,086,320	2,756.5	33,396,360	4,168.5	36,047,184	2,107.5	7,646,733	6.0	7,080
2017/11	10,781.5	115,396,497	1,693.5	37,752,850	2,739.5	33,256,210	4,216.0	36,712,434	2,129.5	7,663,923	3.0	1,080
2017/12	10,939.5	119,102,267	1,756.0	38,591,060	2,762.0	34,628,110	4,456.0	37,931,814	2,162.5	7,950,203	3.0	1,080
2018/01	10,525.0	113,435,233	1,740.0	38,693,783	2,671.0	32,982,076	3,978.5	33,964,172	2,132.5	7,794,122	3.0	1,080

※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)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	1,794.0	22,289,430	481.0	10,049,480	571.0	7,544,350	630.0	4,231,080	112.0	464,520
2017/03	1,891.0	23,178,830	490.0	10,259,120	598.0	7,684,150	663.0	4,647,060	140.0	588,500
2017/04	1,957.0	23,862,410	509.0	10,468,160	600.0	7,854,220	685.0	4,878,010	163.0	762,020
2017/05	1,972.0	23,887,830	524.0	10,907,780	592.0	7,498,010	713.0	4,949,510	143.0	516,520
2017/06	2,009.0	24,335,930	542.0	11,019,810	601.0	7,705,820	717.0	4,957,140	149.0	653,160
2017/07	2,043.0	24,819,950	548.0	11,208,870	620.0	7,943,480	726.0	5,014,640	149.0	653,160
2017/08	2,066.0	24,834,630	544.0	11,120,940	626.0	7,997,840	730.0	5,036,290	156.0	680,860
2017/09	2,059.0	24,336,430	539.0	10,779,580	616.0	7,710,600	743.0	5,120,590	161.0	725,660
2017/10	2,085.0	24,913,930	583.0	11,691,290	609.0	7,541,390	744.0	5,066,030	149.0	615,220
2017/11	2,077.5	24,774,530	575.5	11,558,860	623.0	7,635,930	731.0	4,971,520	148.0	608,220
2017/12	2,090.5	24,939,530	606.5	11,686,860	608.0	7,645,930	732.0	5,016,520	144.0	590,220
2018/01	2,062.5	23,966,362	604.0	11,319,384	589.5	7,118,347	721.0	4,929,411	148.0	599,220

※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)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2017/03	0.0	0	0.0	0	0.0	0	0.0	0
2017/04	0.0	0	0.0	0	0.0	0	0.0	0
2017/05	0.0	0	0.0	0	0.0	0	0.0	0
2017/06	0.0	0	0.0	0	0.0	0	0.0	0
2017/07	0.0	0	0.0	0	0.0	0	0.0	0
2017/08	0.0	0	0.0	0	0.0	0	0.0	0
2017/09	0.0	0	0.0	0	0.0	0	0.0	0
2017/10	0.0	0	0.0	0	0.0	0	0.0	0
2017/11	0.0	0	0.0	0	0.0	0	0.0	0
2017/12	0.0	0	0.0	0	0.0	0	0.0	0
2018/01	0.0	0	0.0	0	0.0	0	0.0	0

※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)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	7,610.5	81,003,165	1,925.0	37,921,080	2,478.0	27,473,405	2,417.5	13,315,100	790.0	2,293,680
2017/03	8,073.5	83,753,425	2,094.0	40,354,890	2,474.0	26,211,525	2,592.5	14,581,010	913.0	2,606,800
2017/04	8,302.5	87,101,470	2,165.0	41,684,640	2,545.0	27,216,610	2,672.5	15,599,360	920.0	2,638,860
2017/05	8,423.5	87,943,180	2,212.0	42,088,630	2,555.0	27,327,030	2,737.5	15,889,470	919.0	2,638,500
2017/06	8,667.5	89,307,150	2,310.0	43,763,290	2,550.0	26,242,950	2,810.5	16,389,240	994.0	2,911,670
2017/07	8,822.5	91,686,900	2,380.5	45,453,700	2,552.5	26,587,670	2,852.5	16,521,840	1,009.0	2,973,690
2017/08	8,953.5	92,827,360	2,477.5	51,288,300	2,583.5	26,729,840	2,865.5	16,741,040	1,027.0	3,068,180
2017/09	9,204.5	102,174,770	2,556.5	55,557,580	2,624.5	25,992,880	2,926.5	17,286,190	1,097.0	3,338,120
2017/10	9,294.5	103,828,360	2,666.5	57,387,000	2,571.5	25,541,450	2,965.5	17,566,200	1,091.0	3,333,710
2017/11	9,396.0	105,646,630	2,684.0	57,928,890	2,633.0	26,416,320	2,987.0	17,906,010	1,114.0	3,395,930
2017/12	9,479.0	106,235,470	2,684.5	57,797,320	2,708.0	27,325,710	2,982.5	17,787,590	1,104.0	3,324,850
2018/01	8,874.0	97,625,292	2,572.5	54,671,420	2,465.0	23,742,865	2,758.5	15,984,507	1,078.0	3,226,501

※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)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/03	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/04	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/05	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/06	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/07	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/08	2.0	6,500	0.0	0	0.0	0	2.0	6,500
2017/09	3.0	8,000	0.0	0	0.0	0	3.0	8,000
2017/10	4.0	8,500	0.0	0	1.0	1,500	3.0	7,000
2017/11	4.0	8,500	0.0	0	1.0	1,500	3.0	7,000
2017/12	4.0	8,500	0.0	0	1.0	1,500	3.0	7,000
2018/01	3.0	9,500	0.0	0	1.0	1,500	4.0	8,000

※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)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/03	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/04	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/05	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/06	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/07	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/08	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/09	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/10	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/11	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/12	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2018/01	3.0	210,000	3.0	210,000	0.0	0	0.0	0

※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)

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2017/02	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
2017/03	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
2017/04	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
2017/05	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
2017/06	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
2017/07	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0
2017/08	0.0									