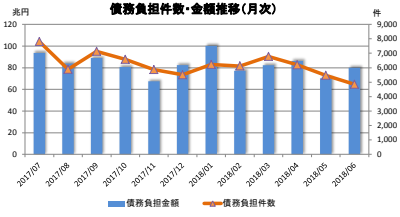


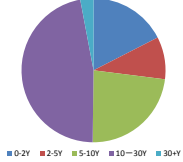
月次統計データ(金利スワップ)

2018/06

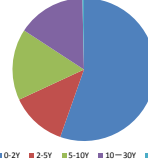
債務負担件数・金額



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
2017/07	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	10,145,650	1,720	20,957,328	2,712	19,686,308	204	358,940
2017/09	7,135	88,889,299	937	35,192,811	849	13,842,500	2,085	22,237,892	3,092	17,288,787	172	327,510
2017/10	6,576	80,812,346	738	27,503,678	706	13,291,973	1,803	21,929,188	3,047	17,536,257	282	561,250
2017/11	5,870	67,405,241	493	17,613,685	614	10,618,029	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
2018/02	6,123	77,080,068	691	27,329,008	698	14,787,846	1,755	20,156,981	2,824	14,479,023	155	347,210
2018/03	6,784	82,245,680	600	29,012,819	815	16,845,500	1,796	19,227,289	3,378	16,905,416	195	454,139
2018/04	6,183	86,165,956	866	37,838,805	560	13,016,003	1,551	18,926,615	3,035	16,026,430	181	358,013
2018/05	5,474	70,166,764	815	30,519,876	580	13,145,237	1,252	13,264,666	2,732	13,101,901	95	135,086
2018/06	4,853	79,902,629	848	44,254,729	462	10,147,941	1,126	12,882,528	2,273	12,336,583	144	280,847

<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
2017/07	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	19,626,728	2,764	15,554,857	160	310,010
2017/10	5,949	70,509,573	616	22,203,289	576	11,366,442	1,616	20,061,502	2,868	16,330,590	273	547,750
2017/11	5,388	60,489,853	446	15,488,978	517	9,164,924	1,604	19,855,738	2,643	15,615,670	178	364,542
2017/12	4,972	70,794,098	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	90,463,764	709	35,283,730	570	15,349,800	1,849	24,027,764	2,516	15,989,602	114	202,768
2018/02	5,589	67,309,877	632	22,834,620	589	12,199,561	1,541	18,052,164	2,673	13,877,343	154	346,210
2018/03	5,725	66,124,207	513	24,144,760	601	11,732,054	1,436	14,908,945	2,996	14,822,528	179	414,919
2018/04	5,586	76,778,320	798	34,707,115	455	9,900,359	1,363	16,958,072	2,797	14,666,281	173	344,513
2018/05	4,899	59,958,421	715	25,477,556	455	10,689,928	1,105	11,591,055	2,531	12,068,797	93	131,086
2018/06	4,244	72,547,172	794	42,250,409	348	8,663,491	841	10,479,638	2,029	10,899,237	132	254,397

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
2017/07	55	840,500	7	163,000	6	174,000	29	291,500	13	212,000
2017/08	52	623,560	6	250,000	2	65,000	16	263,700	8	91,860
2017/09	53	683,200	7	289,000	7	56,500	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	820,900	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
2018/02	52	380,000	1	50,000	1	2,000	25	281,000	5	47,000
2018/03	88	2,431,000	14	1,307,000	36	666,000	27	373,000	11	85,000
2018/04	88	490,000	9	165,000	8	60,000	9	96,000	62	169,000
2018/05	37	494,100	8	149,000	1	2,000	16	245,900	12	97,200
2018/06	47	651,500	5	60,000	3	45,000	18	274,000	21	272,500

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
2017/07	66	1,039,250	10	610,300	18	231,800	10	108,460	27	88,060	1	200
2017/08	38	2,371,550	15	2,240,780	1	50,000	7	43,010	14	43,010	1	3,000
2017/09	42	427,100	4	235,000	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	79,685	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	1,753,001	15	1,690,000	0	0	1	2,000	10	41,001	0	0
2018/02	69	3,072,540	22	2,696,450	8	258,900	7	46,000	31	70,190	1	1,000
2018/03	100	546,100	1	50,000	7	96,500	24	203,330	64	187,270	4	9,000
2018/04	74	1,311,780	13	1,033,000	4	40,000	20	110,530	35	125,750	2	2,500
2018/05	71	2,647,680	16	2,155,270	8	256,400	15	116,350	30	115,660	4	4,000
2018/06	39	520,580	6	310,000	6	112,700	5	43,300	19	50,500	3	4,080

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
2017/07	20	15,749	1	200	8	2,201	11	13,349
2017/08	33	408,914	8	90,300	54	243,126	31	75,488
2017/09	144	264,819	34	110,921	59	125,185	51	28,714
2017/10	86	134,926	34	71,188	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
2018/02	24	68,760	5	61,528	6	315	13	6,917
2018/03	39	39,778	4	99	24	23,655	43	16,124
2018/04	41	24,297	1	100	15	4,484	25	19,713
2018/05	41	37,639	0	0	22	9,058	19	28,581
2018/06	48	17,810	1	10	20	4,540	27	13,260

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
2017/07	296	4,884,180	47	2,580,850	50	846,730	71	748,030	123	691,570	5	17,000
2017/08	288	3,836,480	20	749,790	33	639,090	108	1,687,760	106	779,320	1	500
2017/09	378	3,816,550	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	777,810	94	1,157,180	75	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	900,520	0	0
2018/02	173	2,525,110	6	350,490	42	1,094,310	74	862,950	51	217,360	0	0
2018/03	234	2,781,720	11	448,550	45	907,700	74	907,200	92	488,050	12	30,230
2018/04	238	3,807,130	10	450,650	40	1,782,960	97	1,006,640	85	555,880	6	11,000
2018/05	157	2,425,400	19	504,950	37	888,740	50	689,730	51	341,980	0	0
2018/06	182	2,759,980	10	602,950	18	510,820	50	986,310	85	637,920	8	22,370

※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
2017/07	50	735,920	4	65,000	30	573,020	11	81,400	5	16,500
2017/08	52	723,480	8	240,000	16	290,000	11	119,000	17	74,490
2017/09	32	638,000	0	0	3	20,000	0	0	16	139,000
2017/10	44	856,950	9	279,040	15	353,020	17	184,890	3	40,000
2017/11	19	209,030	2	25,000	10	148,030	6	34,000	1	2,000
2017/12	31	960,000	6	200,000	15	655,000	6	25,000	7	80,000
2018/01	13	149,300	0	0	1	10,000	3	37,000	9	102,300
2018/02	46	733,080	4	162,000	7	215,000	21	258,580	14	97,500
2018/03	185	3,727,420	17	745,390	33	1,340,490	55	1,039,390	80	602,150
2018/04	31	626,250	8	377,800	11	210,000	8	2	2	30,450
2018/05	40	361,240	4	60,000	5	109,970	11	135,000	20	56,270
2018/06	54	684,500	8	224,870	8	132,000	20	284,950	18	42,580

※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
2017/07	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
2018/02	0	0	0	0	0	0	0	0
2018/03	0	0	0	0	0	0	0	0
2018/04	0	0	0	0	0	0	0	0
2018/05	0	0	0	0	0	0	0	0
2018/06	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
2017/07	235	3,660,030	55	1,502,230	76	1,511,480	50	394,390	54	251,930
2017/08	253	8,746,500	70	6,752,620	50	910,190	86	796,230	47	237,510
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	3,850,000	33	545,760	38	396,830	53	280,690
2017/11	184	3,251,490	21	1,017,690	50	972,490	86	1,120,100	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	709,430	16	63,230
2018/02	187	2,984,980	21	1,173,920	45	997,760	74	649,370	47	163,930
2018/03	372	6,587,700	40	2,317,000	69	1,879,200	136	1,776,300	127	615,180
2018/04	129	2,077,570	25	1,055,140	27	1,016,290	35	327,660	42	278,480
2018/05	227	4,241,920	53	2,173,100	52	1,189,140	36	458,050	86	421,630
2018/06	234	2,709,810	24	808,780	59	679,390	85	901,070	85	422,570

※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
2017/07	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
2018/02	0	0	0	0	0	0	0	0
2018/03	1	2,000	0	0	0	0	1	2,000
2018/04	0	0	0	0	0	0	0	0
2018/05	0	0	0	0	0	0	0	0
2018/06	0	0	0	0	0	0	0	0

※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
2017/07	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
2018/02	0	0	0	0	0	0	0	0
2018/03	0	0	0	0	0	0	0	0
2018/04	2	50,000	2	50,000	0	0	0	0
2018/05	0	0	0	0	0	0	0	0
2018/06	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]

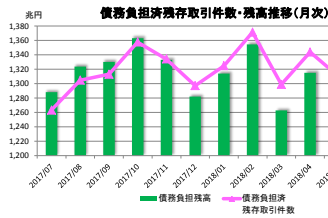
vs Fixed

LIBOR

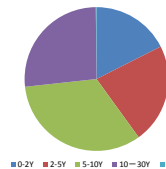
(単位: 件、百万米ドル)

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
2017/07	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
2018/02	0	0	0	0	0	0	0	0	0	0
2018/03	0	0	0	0	0	0	0	0	0	0
2018/04	0	0	0	0	0	0	0	0	0	0
2018/05	0	0	0	0	0	0	0	0	0	0
2018/06	0	0	0	0	0	0	0	0	0	0

債務負担残存取引件数・残高

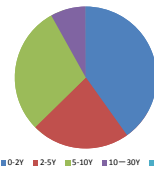


債務負担残存取引件数(テナ一別)



※2018/06末時点における債務負担残存取引件数に係る割合

債務負担残高(テナ一別)



※2018/06末時点における債務負担残高に係る割合

<合計>

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高
2017/07	122,923.5	1,288,119,005	20,706.5	515,427,558	26,749.5	288,156,531	44,208.5	393,799,607	30,478.5	90,499,519	182.5	235,791
2017/08	126,479.0	1,323,719,360	21,027.5	512,973,526	27,464.5	293,132,313	45,925.5	412,167,361	31,867.0	96,191,799	194.5	254,361
2017/09	127,398.0	1,330,179,088	21,400.5	522,042,300	27,714.5	295,649,527	46,152.5	417,112,414	31,850.0	95,094,958	190.5	273,889
2017/10	131,777.0	1,363,972,942	22,027.0	527,317,163	28,754.5	305,053,869	47,845.5	431,017,978	32,968.5	99,440,824	181.5	235,029
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	1,282,015,437	21,588.5	499,506,719	28,014.5	295,871,917	43,840.0	388,913,563	32,101.5	97,488,980	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	101,722,263	182.5	255,310
2018/02	133,134.0	1,354,434,533	22,306.0	523,041,468	29,681.0	315,453,792	46,456.5	408,250,512	34,453.0	107,446,571	187.5	235,890
2018/03	125,893.0	1,262,865,069	21,314.0	483,926,986	28,546.5	296,641,189	42,947.5	380,703,655	32,882.5	101,239,871	202.5	353,388
2018/04	130,377.0	1,315,028,739	22,076.5	506,086,730	28,550.5	309,444,567	44,424.5	393,257,496	34,126.0	105,913,993	199.5	345,962
2018/05	126,909.5	1,288,581,172	21,955.0	505,887,163	28,760.5	297,307,786	42,585.5	381,821,411	33,463.5	103,237,192	199.5	327,040
2018/06	125,978.0	1,292,616,965	22,112.0	518,943,709	28,318.0	290,923,879	41,885.0	378,259,132	33,463.5	104,140,432	199.5	349,812

<内訳>

[JPY]

vs Fixed

LIBOR

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高
2017/07	96,977.5	1,006,781,389	15,198.0	393,748,580	19,526.0	206,333,235	35,390.5	328,835,700	26,977.5	77,829,163	179.5	234,711
2017/08	100,821.0	1,031,482,472	15,383.0	392,300,362	20,140.0	210,449,841	36,929.5	345,453,436	27,994.0	80,029,552	190.5	250,281
2017/09	100,688.0	1,033,619,703	15,589.5	389,791,866	20,243.0	213,429,375	36,845.0	348,697,738	27,824.0	81,428,914	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	175.5	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	83,540,863	172.5	224,495
2017/12	98,200.5	978,313,735	15,441.0	366,467,785	20,289.0	210,433,619	34,368.5	317,785,914	27,930.5	83,393,239	171.5	233,177
2018/01	101,996.5	1,025,635,343	15,856.0	383,422,942	21,187.0	223,397,751	35,903.0	330,883,426	28,871.0	87,676,994	179.5	254,230
2018/02	106,381.5	1,062,366,638	16,311.0	391,002,677	22,236.5	235,609,648	37,439.0	342,286,140	30,230.5	93,253,260	164.5	234,910
2018/03	98,537.0	967,619,464	15,178.5	353,376,173	20,868.5	214,198,751	33,835.5	313,751,158	28,459.0	85,951,094	195.5	344,288
2018/04	102,700.5	1,017,060,256	15,830.0	375,086,277	21,838.0	225,376,384	35,243.5	325,747,222	29,595.5	90,514,491	193.5	336,882
2018/05	99,011.5	987,738,729	15,871.0	372,681,701	20,952.5	213,390,438	33,363.5	313,984,559	28,538.0	87,356,671	186.5	325,960
2018/06	97,719.0	992,988,680	15,600.5	367,508,638	20,414.5	207,237,035	32,594.5	310,194,651	28,715.0	87,705,123	194.5	342,232

ユーロ円TIBOR (TIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高
2017/07	2,249.5	41,383,630	595.0	19,254,004	651.5	12,767,465	752.0	8,279,975	251.0	1,062,186
2017/08	2,259.5	41,530,790	599.0	19,641,644	653.5	12,479,438	750.0	8,267,200	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	582.5	19,059,701	666.5	12,589,504	768.5	7,999,870	254.0	1,004,943
2017/11	2,261.5	40,458,468	576.5	19,109,745	672.5	12,320,078	757.5	7,923,583	255.0	1,005,980
2017/12	2,287.5	38,920,591	586.5	17,453,537	683.5	12,421,587	764.5	8,028,260	254.0	1,017,406
2018/01	2,282.5	38,121,428	572.5	16,291,160	685.5	12,548,887	767.5	8,127,818	257.0	1,153,563
2018/02	2,286.0	37,523,731	568.0	16,551,869	683.5	12,331,087	781.5	8,207,980	253.0	1,132,779
2018/03	2,321.5	38,919,634	576.0	16,753,705	697.0	12,636,851	789.5	8,358,308	257.0	1,191,771
2018/04	2,381.5	38,817,285	580.0	16,585,277	701.0	12,545,065	798.5	8,478,115	302.0	1,208,827
2018/05	2,399.0	38,765,492	588.0	16,645,915	696.5	12,433,835	815.5	8,490,728	299.0	1,195,015
2018/06	2,421.5	38,805,011	588.0	16,494,519	697.0	12,352,647	827.5	8,558,405	309.0	1,399,441

OIS

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高
2017/07	1,147.5	10,396,072	210.0	6,138,780	228.0	1,957,560	297.0	1,323,305	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	300.0	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	1,122,882	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	10,918,587	233.0	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	1,251,963	0.0	0
2018/02	1,341.0	13,438,128	240.0	8,964,910	222.0	1,699,910	336.5	1,459,955	542.5	1,313,353	0.0	0
2018/03	1,429.0	13,636,658	240.0	8,752,910	239.0	1,886,410	352.5	1,528,945	595.5	1,466,493	2.0	2,000
2018/04	1,485.0	14,083,738	247.0	9,032,930	240.0	1,874,690	372.5	1,642,955	625.5	1,533,163	0.0	0
2018/05	1,536.0	14,907,508	253.0	9,645,410	245.0	1,878,970	386.5	1,761,905	651.5	1,621,223	0.0	0
2018/06	1,560.0	14,831,078	253.0	9,568,120	253.0	1,876,880	381.5	1,712,325	672.5	1,673,753	0.0	0

日本円TIBOR (DTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高	債務負担残存取引件数	債務負担残高
2017/07	1,039.0	2,643,338	159.0	434,194	527.0	1,206,160	353.0	803,983
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	913,087	726.0	1,597,164	387.0	984,977
2017/12	1,423.0	3,465,657	285.0	967,107	735.0	1,556,241	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
2018/02	1,453.0	3,549,521	322.0	1,179,955	736.0	1,378,308	395.0	991,257
2018/03	1,503.5	3,415,179	333.5	1,178,478	752.0	1,332,217	418.0	904,485
2018/04	1,536.5	3,411,047	356.5	1,197,983	769.0	1,356,882	410.0	857,182
2018/05	1,574.5	3,425,749	360.5	1,202,724	793.0	1,343,877	421.0	879,148
2018/06	1,613.5	3,407,803	362.5	1,197,267	807.0	1,333,079	444.0	877,456

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
2017/07	10,046.5	110,281.27	1,813.0	38,979,830	2,614.5	31,361,360	3,836.5	32,714,164	1,379.5	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	2,081.5	7,481,623	4.0	2,080
2017/10	10,721.5	115,193,677	1,653.0	39,086,320	2,755.5	33,398,960	4,168.5	36,047,164	2,107.5	7,646,733	6.0	7,080
2017/11	10,781.5	115,386,497	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	4,256.0	37,931,814	2,162.5	7,950,203	3.0	1,080
2018/01	10,526.0	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
2018/02	10,590.0	113,772,903	1,737.5	38,625,483	2,699.0	33,131,826	4,003.0	34,216,372	2,147.5	7,798,142	3.0	1,080
2018/03	10,732.0	114,798,543	1,762.5	39,262,253	2,767.0	33,357,696	3,997.0	34,151,482	2,200.5	8,020,032	5.0	7,080
2018/04	10,914.0	117,195,853	1,821.5	39,477,605	2,790.5	34,954,544	4,050.5	34,629,632	2,245.5	8,124,692	6.0	9,080
2018/05	10,958.0	117,554,043	1,823.5	40,055,715	2,814.5	34,492,994	4,039.5	34,704,302	2,277.5	8,299,952	3.0	1,080
2018/06	11,046.0	117,874,753	1,866.0	40,721,041	2,831.5	34,514,068	4,018.5	34,103,122	2,325.0	8,528,942	5.0	7,580

※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
2017/07	2,043.0	24,819,950	548.0	11,208,670	620.0	7,943,480	726.0	5,014,640	148.0	653,160
2017/08	2,056.0	24,834,630	544.0	11,120,840	626.0	7,997,840	730.0	5,035,290	156.0	680,660
2017/09	2,059.0	24,336,430	538.0	10,779,580	616.0	7,710,600	743.0	5,120,590	161.0	725,560
2017/10	2,085.0	24,913,330	583.0	11,691,290	609.0	7,541,390	744.0	5,066,030	149.0	616,220
2017/11	2,077.5	24,774,530	575.5	11,558,860	623.0	7,636,930	731.0	4,971,520	148.0	600,220
2017/12	2,090.5	24,339,530	606.5	11,686,860	608.0	7,646,930	732.0	5,016,520	144.0	590,220
2018/01	2,062.5	23,966,362	551.0	11,319,847	594.0	7,116,347	721.0	4,929,411	140.0	609,220
2018/02	2,093.5	24,467,742	623.0	11,568,040	584.5	7,197,627	732.0	5,063,391	156.0	638,720
2018/03	2,219.5	26,395,952	642.0	11,951,132	612.5	7,957,899	764.0	5,524,081	201.0	962,840
2018/04	2,219.5	26,024,532	651.0	11,859,080	616.5	8,058,011	754.0	5,215,601	198.0	891,840
2018/05	2,244.5	26,125,292	649.0	11,829,600	621.5	8,065,701	767.0	5,306,871	207.0	923,120
2018/06	2,277.5	26,520,812	649.0	12,114,593	633.5	8,050,648	773.0	5,404,871	222.0	950,700

※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
2017/07	0.0	0.0	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	0.0	0.0
2017/09	0.0	0.0	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	0.0	0.0
2017/11	0.0	0.0	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	0.0	0.0
2018/01	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/02	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/03	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/04	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/05	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/06	0.0	0.0	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
2017/07	8,822.5	91,636,900	2,380.5	46,453,700	2,582.5	26,587,670	2,850.5	16,621,840	1,009.0	2,973,690
2017/08	8,953.5	97,827,360	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	29,902,880	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	9,399.0	105,646,650	2,664.5	57,928,390	2,633.0	26,416,320	2,987.5	17,906,010	1,114.0	3,395,930
2017/12	9,476.0	106,235,470	2,694.5	57,797,290	2,624.5	27,325,710	2,982.5	17,787,580	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
2018/02	8,979.0	99,150,472	2,592.5	56,698,550	2,518.5	24,109,885	2,765.5	16,037,417	1,102.5	3,304,621
2018/03	9,136.5	97,913,338	2,577.5	52,522,335	2,609.5	25,272,886	2,786.0	16,475,297	1,163.5	3,642,841
2018/04	9,204.5	98,223,128	2,586.5	52,627,384	2,624.5	25,277,481	2,792.5	16,678,080	1,155.5	3,640,071
2018/05	9,225.0	99,852,158	2,606.0	53,626,688	2,641.0	25,698,471	2,787.5	16,685,198	1,190.5	3,841,801
2018/06	9,325.5	97,945,362	2,590.0	51,208,532	2,679.5	25,456,021	2,841.0	17,399,602	1,215.0	3,881,197

※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
2017/07	2.0	6,000	0.0	0.0	0.0	0.0	2.0	6,000
2017/08	3.0	8,000	0.0	0.0	0.0	0.0	3.0	8,000
2017/09	3.0	8,000	0.0	0.0	0.0	0.0	3.0	8,000
2017/10	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000
2017/11	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000
2017/12	4.0	8,500	0.0	0.0	1.0	1,500	3.0	7,000
2018/01	5.0	9,500	0.0	0.0	1.0	1,500	4.0	8,000
2018/02	5.0	9,500	0.0	0.0	1.0	1,500	4.0	8,000
2018/03	6.0	11,500	0.0	0.0	1.0	1,500	5.0	10,000
2018/04	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700
2018/05	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700
2018/06	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700

※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
2017/07	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/08	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/09	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/10	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/11	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/12	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2018/01	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2018/02	2.0	150,000	2.0	150,000	0.0	0.0	0.0	0.0
2018/03	2.0	150,000	2.0	150,000	0.0	0.0	0.0	0.0
2018/04	4.0	200,000	4.0	200,000	0.0	0.0	0.0	0.0
2018/05	4.0	200,000	4.0	200,000	0.0	0.0	0.0	0.0
2018/06	3.0	130,000	3.0	130,000	0.0	0.0	0.0	0.0

※6M-ZTIBOR vs 6M-DTIBOR, 6M-ZTIBOR vs 3M-DTIBOR, 6M-ZTIBOR vs 1M-DTIB