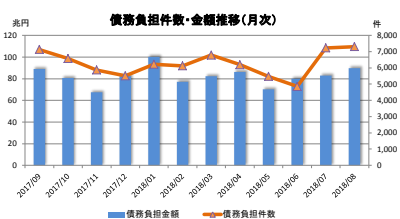


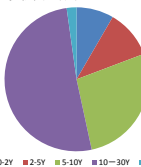
月次統計データ(金利スワップ)

2018/08

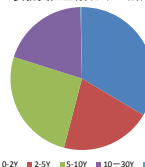
債務負担件数・金額



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
2017/09	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	80,612,346	738	27,503,678	706	13,281,973	1,803	21,929,188	3,047	17,336,257	282	561,250
2017/11	5,870	67,405,241	493	17,613,686	614	10,618,029	1,810	22,598,074	2,772	16,195,410	181	380,042
2017/12	5,559	62,404,900	585	24,230,135	729	17,748,400	1,533	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	14,767,846	1,755	20,156,981	2,824	14,479,023	155	347,210
2018/03	6,784	82,245,163	600	29,012,819	815	16,645,500	1,796	19,227,289	3,378	16,905,416	195	454,139
2018/04	6,193	86,165,956	866	37,838,805	560	13,016,093	1,551	18,926,615	3,035	16,026,430	181	358,013
2018/05	5,474	70,166,764	815	30,519,676	590	13,145,237	1,252	13,264,866	2,732	13,011,901	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	290,847
2018/07	7,233	82,883,107	626	25,435,239	686	15,150,370	1,748	21,776,975	3,889	20,067,234	284	453,289
2018/08	7,309	89,727,062	613	30,111,949	794	18,381,235	2,000	23,189,524	3,741	17,742,744	161	301,610

<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
2017/09	6,144	75,534,140	820	28,123,320	672	11,919,395	1,728	19,626,728	2,764	15,554,687	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	16,330,690	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	176	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
2018/02	5,589	67,309,897	632	22,834,620	599	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	14,909,945	2,996	14,922,528	179	414,919
2018/04	5,586	76,778,320	798	34,707,115	455	9,902,369	1,363	16,958,072	2,797	14,866,261	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	941	10,478,638	2,029	10,899,237	132	254,397
2018/07	6,632	74,837,970	583	23,919,339	591	13,521,290	1,559	18,778,200	3,625	18,204,553	274	414,589
2018/08	6,661	80,441,671	542	27,112,619	652	15,854,262	1,800	20,801,525	3,509	16,378,156	158	295,110

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
2017/09	53	683,200	8	269,000	7	56,500	23	264,500	15	73,200
2017/10	28	480,683	4	150,000	3	130,000	9	81,000	12	139,683
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	693,700	1	50,000	4	67,000	6	124,000	12	352,700
2018/02	32	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
2018/07	44	425,289	3	55,000	3	20,000	2	32,000	36	318,289
2018/08	63	758,800	9	396,000	6	153,000	4	47,000	44	162,800

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
2017/09	42	127,100	4	295,000	7	1,400	8	66,800	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	26	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
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	646,100	1	50,000	7	98,500	24	203,330	64	197,270	3	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	2	4,000
2018/06	39	620,580	6	310,000	6	112,700	5	43,300	19	50,500	3	4,080
2018/07	50	817,670	13	579,780	3	30,000	9	98,940	25	108,950	0	0
2018/08	83	1,610,890	9	720,000	29	655,000	14	141,620	28	87,770	3	6,500

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
2017/09	144	264,819	34	110,921	59	125,185	51	28,714
2017/10	86	134,326	34	71,188	36	46,441	16	17,207
2017/11	49	212,491	3	37	24	106,115	22	106,339
2017/12	62	462,908	4	50,015	35	402,160	23	10,743
2018/01	27	256,841	7	250,130	7	3,200	4	3,511
2018/02	24	68,760	16	61,528	6	315	13	6,917
2018/03	71	39,778	4	99	24	23,555	43	16,124
2018/04	41	24,297	1	100	15	4,484	25	19,713
2018/05	41	37,638	0	0	22	9,058	19	26,581
2018/06	48	17,810	1	10	20	4,540	27	13,260
2018/07	34	38,916	3	20,020	12	7,440	19	11,456
2018/08	49	306,753	2	21,010	20	96,673	27	186,869

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
2017/09	378	3,816,550	17	610,870	58	889,130	141	1,125,680	150	973,370	12	17,500
2017/10	215	2,484,400	0	73,960	37	777,870	94	1,157,160	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	36	1,451,590	74	1,502,780	65	710,020	1	5,000
2018/01	260	4,440,030	6	350,000	55	1,840,070	70	1,349,500	129	930,520	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	30,220
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	896,740	50	688,730	51	341,980	0	0
2018/06	182	2,769,980	10	602,560	18	510,820	50	986,310	95	647,820	9	22,370
2018/07	220	3,626,160	5	72,500	24	627,620	108	2,393,230	73	494,110	10	38,700
2018/08	151	2,409,320	28	1,035,110	18	134,500	84	899,430	41	340,280	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
2017/09	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	2	25,000	10	148,030	6	54,000	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
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	2	8,000	10	30,450
2018/05	40	381,240	4	60,000	5	109,970	11	135,000	20	56,270
2018/06	54	684,500	8	224,970	6	132,000	20	284,950	18	42,580
2018/07	81	781,100	2	30,000	10	95,000	11	64,810	58	591,290
2018/08	43	617,090	3	15,490	7	183,230	10	196,930	23	221,440

※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
2017/09	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
2018/07	0	0	0	0	0	0	0	0
2018/08	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
2017/09	336	8,116,990	54	5,763,500	49	830,890	117	985,170	116	537,430
2017/10	182	5,073,280	58	3,850,500	33	545,780	38	396,830	53	230,890
2017/11	194	3,261,490	21	1,017,680	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	163,630
2018/03	372	6,587,700	40	2,317,020	69	1,879,200	136	1,776,300	127	615,180
2018/04	129	3,077,570	25	1,055,140	27	1,016,290	35	727,660	42	278,480
2018/05	227	4,241,920	53	2,173,100	52	1,189,140	36	458,050	86	401,630
2018/06	234	2,709,810	24	806,780	59	679,390	65	801,070	86	422,570
2018/07	166	2,352,490	17	758,600	43	849,020	40	398,340	66	346,530
2018/08	255	3,581,770	20	811,720	62	1,302,370	81	915,950	92	651,730

※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
2017/09	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	0	0	0	0	0	0	0	0
2018/02	0	1,000	0	0	0	0	1	1,000
2018/03	0	0	0	0	0	0	0	0
2018/04	1	2,000	0	0	0	0	1	2,000
2018/05	0	0	0	0	0	0	0	0
2018/06	0	0	0	0	0	0	0	0
2018/07	0	0	0	0	0	0	0	0
2018/08	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
2017/09	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
2018/07	0	0	0	0	0	0	0	0
2018/08	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
2017/09	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
2018/07	0	0	0	0	0	0	0	0	0	0
2018/08	0	0	0	0	0	0	0	0	0	0

Basis Swap

LIBOR

(単位: 件、百万円)

Table showing Basis Swap LIBOR data with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y) for debt issuance and high debt.

※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)

Table showing Euro Yen TIBOR (ZTIBOR) data with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y, 10-20Y) for debt issuance and high debt.

※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)

Table showing Japanese Yen TIBOR (DTIBOR) data with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y) for debt issuance and high debt.

※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)

Table comparing LIBOR vs Euro Yen TIBOR (ZTIBOR) with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y, 10-20Y) for debt issuance and high debt.

※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-DTIBORが対象

LIBOR vs 日本円TIBOR (DTIBOR)

(単位: 件、百万円)

Table comparing LIBOR vs Japanese Yen TIBOR (DTIBOR) with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y) for debt issuance and high debt.

※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)

Table comparing Euro Yen TIBOR (ZTIBOR) vs Japanese Yen TIBOR (DTIBOR) with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y) for debt issuance and high debt.

※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)

Table showing LIBOR vs Fixed data with columns for month/year, total, and tenor periods (0-2Y, 2-5Y, 5-10Y, 10-30Y) for debt issuance and high debt.

【注意事項】

- List of notes regarding Basis Swap calculation, including definitions of debt issuance and high debt, and data sources.

【お問合せ先】

Contact information for the company, including Japanese and English details and an email address.