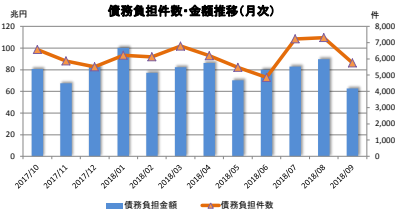


月次統計データ(金利スワップ)

2018/09

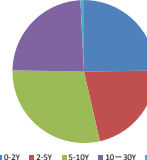
債務負担件数・金額



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
2017/10	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	17,613,685	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	100,107,626	769	30,560,940	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	30,519,876	580	13,145,237	1,252	13,264,666	2,732	13,101,901	95	135,086
2018/06	4,853	79,302,626	848	44,254,729	462	10,147,941	1,126	12,882,528	2,273	12,336,563	144	280,847
2018/07	7,233	82,383,107	626	25,435,230	686	15,150,370	1,748	21,776,975	3,889	20,067,234	284	453,288
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
2018/09	5,746	62,646,773	371	15,530,658	579	13,552,218	1,629	18,075,114	2,938	14,991,439	229	497,344

<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
2017/10	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	178	364,542
2017/12	4,972	70,784,008	500	20,284,320	573	13,515,670	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	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	14,909,945	2,996	14,922,528	179	414,919
2018/04	5,586	76,178,320	798	34,707,115	455	9,902,359	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	10,479,638	2,059	10,899,237	132	254,397
2018/07	6,632	74,637,870	583	6,521,939	591	13,521,290	1,559	18,778,200	3,605	18,204,653	274	414,588
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
2018/09	4,937	52,889,725	350	13,416,958	465	11,211,901	1,291	14,463,693	2,614	13,332,329	217	464,844

ユーロ円TIBOR (ZTIBOR)

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
2017/10	29	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	163,368	4	13,870
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	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	245,300	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	759,900	9	386,000	6	153,000	4	47,200	44	162,600
2018/09	31	354,700	4	127,000	6	118,000	10	47,300	11	62,400

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
2017/10	71	1,071,935	7	876,200	6	62,500	13	50,450	35	79,685	2	2,500
2017/11	42	604,410	15	380,560	5	102,000	6	35,000	23	85,350	1	1,500
2017/12	28	374,030	7	150,000	6	160,000	0	0	15	44,030	0	0
2018/01	26	1,733,001	11	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	2	4,000
2018/06	39	520,580	6	310,000	6	112,700	5	43,300	19	50,500	3	4,080
2018/07	50	817,670	13	573,760	3	30,000	9	36,940	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
2018/09	42	533,270	2	290,000	7	91,770	7	72,500	19	62,000	7	16,500

日本円TIBOR (DTIBOR)

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
2017/10	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	4	10,743		
2018/01	27	256,841	16	250,130	7	3,200	4	3,511		
2018/02	24	68,760	5	61,628	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	28,581		
2018/06	46	17,810	1	10	1	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	98,873	27	186,869		
2018/09	83	415,308	0	0	12	31,317	51	126,101	20	257,890

**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
2017/10	215	2,484,000	2	73,360	37	777,810	94	1,157,180	75	464,650	7	11,000
2017/11	180	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	350,000	42	1,094,310	74	862,950	51	217,260	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	888,740	50	689,730	51	341,980	0	0
2018/06	182	2,769,380	10	602,860	18	510,620	50	886,310	86	647,320	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	64	899,430	41	340,280	0	0
2018/09	304	5,369,280	7	1,553,000	28	1,125,010	143	2,010,080	121	665,210	5	16,000

※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		10-30Y	
	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
2017/10	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	950,000	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	1,038,390	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	8	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
2018/09	91	1,010,230	3	28,000	18	326,740	36	450,480	34	205,010

※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		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
2017/10	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
2018/09	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		10-30Y	
	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
2017/10	182	5,073,280	58	3,850,000	33	545,760	38	396,830	53	280,690
2017/11	194	3,281,490	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	163,930
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	421,630
2018/06	234	2,708,810	24	806,790	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	551,730
2018/09	256	2,072,310	5	115,700	42	645,790	91	904,980	118	405,850

※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		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
2017/10	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	1	1,000	0	0	0	0	1	1,000	0	0
2018/02	0	0	0	0	0	0	0	0	0	0
2018/03	1	2,000	0	0	0	0	1	2,000	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
2018/09	2	1,250	0	0	1	1,700	0	0	1	250

※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		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
2017/10	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	2	50,000	2	50,000	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
2018/09	0	0	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]**

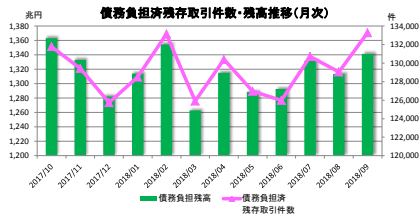
**vs Fixed**

**LIBOR**

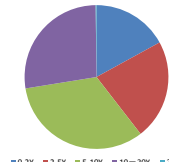
(単位: 件、百万米ドル)

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
2017/10	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
2018/09	0	0	0	0	0	0	0	0	0	0

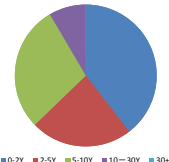
債務負担残存取引件数・残高



債務負担残存取引件数(テナー別)



債務負担残高(テナー別)



※2018/09末時点における債務負担残存取引件数に係る割合

※2018/09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
2017/10	131,777.0	1,383,072,942	22,027.0	527,317,163	28,754.5	305,053,849	47,845.5	431,017,978	32,968.5	89,448,924	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	126,486.5	1,313,991,763	21,890.0	512,735,724	29,558.0	302,989,079	44,855.0	396,288,893	33,001.0	101,722,363	182.5	255,310
2018/02	133,134.0	1,354,434,333	22,396.0	523,041,468	29,681.0	315,459,792	46,456.5	408,250,512	34,433.0	107,446,571	167.5	235,990
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	353,368
2018/04	130,377.0	1,315,028,739	22,076.5	506,066,719	29,550.5	309,444,557	44,424.5	393,257,496	34,126.0	105,313,993	199.5	345,862
2018/05	126,929.5	1,288,581,172	21,555.0	495,857,153	28,769.0	297,307,786	41,981.0	381,821,411	33,463.5	103,237,782	189.5	307,040
2018/06	125,978.0	1,292,816,965	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
2018/07	130,713.0	1,331,814,530	22,561.0	527,117,771	29,142.5	302,069,971	43,326.5	399,883,196	35,470.5	112,204,850	212.5	338,742
2018/08	129,043.5	1,313,184,852	22,664.0	530,235,524	29,100.0	301,327,892	42,324.0	373,337,807	34,880.5	108,065,226	175.0	278,402
2018/09	133,271.5	1,341,264,301	22,679.0	530,118,905	29,980.5	311,790,859	43,903.5	385,842,449	36,452.5	113,017,196	256.0	494,802

<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
2017/10	104,776.0	1,063,957,099	16,023.0	393,636,807	21,208.0	222,490,598	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	213,849,886	37,143.0	350,449,254	28,392.5	83,540,626	172.5	224,485
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	1,062,666,336	16,311.0	391,002,677	22,236.5	235,600,648	37,439.0	342,266,140	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	214,196,751	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	225,375,384	35,243.5	325,747,222	29,595.0	90,514,491	193.5	336,882
2018/05	99,011.5	997,739,729	15,671.0	372,651,101	20,952.5	213,390,438	33,363.5	313,984,559	28,838.0	87,356,871	186.5	325,960
2018/06	97,719.0	992,988,680	15,800.5	387,509,638	20,414.5	207,237,035	32,594.5	310,194,651	28,715.0	87,705,123	194.5	342,232
2018/07	103,031.0	1,038,022,300	16,367.0	400,735,720	21,398.0	218,668,978	34,278.5	322,651,883	30,777.5	95,628,058	209.5	337,662
2018/08	101,018.0	1,017,988,774	16,349.5	405,103,615	21,222.5	216,516,536	33,186.5	304,945,985	30,087.5	91,065,317	172.0	277,222
2018/09	104,710.0	1,042,735,282	16,487.5	405,770,171	21,954.5	225,627,127	34,545.5	315,385,096	31,472.5	95,464,076	250.0	489,812

ユーロ円TIBOR (ZTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y	
	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
2017/10	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	40,358,486	576.5	19,108,745	672.5	12,320,078	757.5	7,923,593	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	2,282.5	38,121,428	572.5	16,291,160	685.5	12,548,887	767.5	8,127,818	257.0	1,163,563
2018/02	2,286.0	37,523,731	568.0	16,951,889	683.5	12,331,087	781.5	8,207,980	253.0	1,132,775
2018/03	2,321.5	38,919,634	578.0	16,533,705	697.0	12,636,891	789.5	8,368,308	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	16,404,919	697.0	12,352,647	827.5	8,558,405	309.0	1,209,441
2018/07	2,444.5	38,590,450	586.0	16,201,504	690.0	12,150,947	845.5	8,903,613	323.0	1,334,386
2018/08	2,475.5	38,661,245	584.0	16,204,322	693.0	12,195,747	855.5	8,991,232	343.0	1,269,943
2018/09	2,480.0	38,121,520	575.5	15,671,819	701.0	12,238,857	868.5	9,035,110	335.0	1,175,735

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
2017/10	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	496.5	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	1,251,963	0.0	0
2018/02	1,341.0	13,438,128	240.0	8,964,910	222.0	1,899,910	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	1,986,410	352.5	1,528,845	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	14,931,078	253.0	9,568,120	253.0	1,976,860	381.5	1,712,325	672.5	1,673,753	0.0	0
2018/07	1,588.0	14,762,018	253.0	9,249,650	254.0	1,948,500	389.5	1,815,465	691.5	1,748,203	0.0	0
2018/08	1,638.5	15,121,434	257.5	9,224,330	270.5	2,163,220	403.5	1,932,612	707.0	1,801,273	0.0	0
2018/09	1,677.5	15,628,034	264.5	9,584,280	275.5	2,187,110	407.5	1,986,372	730.0	1,870,273	0.0	0

日本円TIBOR (DTIBOR)

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
2017/10	1,371.0	3,480,332	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	1,559,241	403.0	939,310		
2018/01	1,436.0	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	1,535.5	3,411,047	356.5	1,197,983	769.0	1,355,882	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		
2018/07	1,646.5	3,425,363	378.5	1,210,789	818.0	1,339,120	449.0	876,444		
2018/08	1,693.0	3,713,880	392.0	1,258,469	834.0	1,429,635	467.0	1,025,777		
2018/09	1,769.0	4,089,976	395.0	1,259,189	844.0	1,530,363	515.0	1,292,534	15.0	7,890

**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
2017/10	10,721.5	115,183,677	1,683.0	38,086,320	2,756.5	33,396,360	4,165.5	36,047,184	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	10,839.5	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	10,826.0	113,435,233	1,740.0	38,693,783	2,671.0	32,982,076	3,975.5	33,964,172	2,132.5	7,794,122	3.0	1,080
2018/02	10,690.0	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	8,124,992	6.0	9,080
2018/05	10,958.0	117,554,403	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
2018/07	10,582.0	113,869,995	1,804.5	37,750,308	2,753.5	34,950,744	3,793.0	32,928,988	2,228.0	8,230,774	3.0	1,080
2018/08	10,651.5	113,715,985	1,827.0	37,952,423	2,790.5	35,199,739	3,752.5	33,250,129	2,238.5	8,219,614	3.0	1,080
2018/09	10,862.5	116,388,355	1,818.0	37,426,363	2,860.0	36,218,313	3,874.0	34,197,934	2,304.5	8,549,664	6.0	6,080

※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		10-30Y	
	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
2017/10	2,085.0	24,913,930	583.0	11,691,290	609.0	7,541,390	744.0	5,066,030	148.0	615,220
2017/11	2,077.5	24,774,530	575.5	11,568,860	623.0	7,635,930	731.0	4,971,520	148.0	608,220
2017/12	2,090.5	24,539,530	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	599.5	7,118,347	721.0	4,929,411	145.0	608,220
2018/02	2,093.5	24,467,742	623.0	11,568,004	584.5	7,197,627	732.0	5,063,391	154.0	638,720
2018/03	2,219.5	26,395,962	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	11,859,699	616.5	8,056,011	750.0	5,215,601	191.0	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
2018/07	2,302.0	26,853,413	646.0	12,202,500	628.5	7,921,081	769.5	5,276,628	259.0	1,453,204
2018/08	2,319.0	27,110,903	646.0	12,131,790	634.5	8,081,641	766.5	5,324,928	272.0	1,572,544
2018/09	2,300.0	27,710,833	639.0	11,959,490	664.5	8,376,761	789.5	5,705,138	297.0	1,669,444

※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		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	債務負担件数	債務負担金額
2017/10	0.0	0.0	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	0.0	0.0
2017/12	0.0	0.0	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	0.0	0.0
2018/02	0.0	0.0	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	0.0	0.0
2018/04	0.0	0.0	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	0.0	0.0
2018/06	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/07	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/08	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/09	0.0	0.0	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		10-30Y	
	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
2017/10	9,294.5	103,828,360	2,666.5	57,387,000	2,571.5	25,541,450	2,965.5	17,666,200	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	9,473.0	106,225,470	2,684.5	57,707,320	2,708.0	27,325,710	2,985.5	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
2018/02	8,979.0	99,150,472	2,592.5	55,698,550	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	2,571.5	52,522,035	2,609.5	25,277,866	2,786.0	16,475,297	1,163.5	3,642,841
2018/04	9,126.0	98,223,218	2,586.5	52,627,578	2,593.5	25,277,481	2,790.5	16,678,088	1,155.5	3,640,071
2018/05	9,225.0	99,852,158	2,606.0	53,626,888	2,641.0	25,698,471	2,787.5	16,685,198	1,190.5	3,841,801
2018/06	9,325.5	97,945,352	2,590.0	51,208,532	2,679.5	25,456,021	2,841.0	17,399,602	1,215.0	3,881,197
2018/07	9,109.0	95,948,591	2,523.0	49,637,069	2,598.5	25,087,102	2,786.5	17,422,473	1,190.5	3,801,926
2018/08	9,237.0	96,820,031	2,505.0	49,129,575	2,653.0	25,744,876	2,846.5	17,858,045	1,232.5	4,087,135
2018/09	9,368.5	96,435,751	2,496.5	48,317,593	2,677.0	25,606,628	2,898.5	18,231,665	1,297.5	4,279,865

※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		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	債務負担件数	債務負担金額
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		
2018/07	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,700		
2018/08	6.0	12,600	0.0	0.0	2.0	3,500	6.0	9,100		
2018/09	10.0	14,500	0.0	0.0	4.0	5,700	7.0	8,600	1.0	250

※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		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	債務負担件数	債務負担金額
2017/10	3.0	210,000	3.0	210,000	0.0	0.0	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	0.0	0.0
2017/12	3.0	210,000	3.0	210,000	0.0	0.0	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	0.0	0.0
2018/02	2.0	150,000	2.0	150,000	0.0	0.0	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	0.0	0.0
2018/04	4.0	200,000	4.0	200,000	0.0	0.0	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	0.0	0.0
2018/06	3.0	130,000	3.0	130,000	0.0	0.0	0.0	0.0	0.0	0.0
2018/07	3.0	130,000	3.0	130,000	0.0	0.0	0.0	0.0	0.0	0.0
2018/08	3.0	130,000	3.0	130,000	0.0	0.0	0.0	0.0	0.0	0.0
2018/09	3.0	130,000	3.0	130,000	0.0	0.0	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**