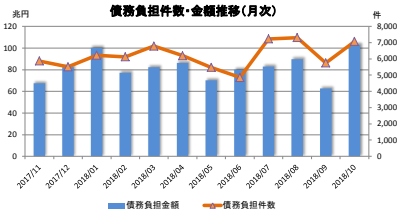


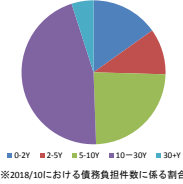
月次統計データ(金利スワップ)

2018/10

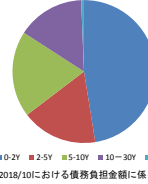
債務負担件数・金額



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
2017/11	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	100,107,828	769	36,560,540	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	20,156,961	2,624	14,459,623	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	79,902,629	848	44,254,729	462	10,147,941	1,126	12,882,528	2,273	12,336,583	144	280,847
2018/07	7,233	82,883,107	626	25,435,265	696	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	19,381,235	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
2018/10	7,075	102,691,674	1,071	48,747,625	729	17,635,563	1,698	20,015,778	3,228	15,648,175	349	644,534

<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
2017/11	5,388	60,489,853	446	15,488,978	517	9,164,924	1,462	19,855,738	2,643	15,615,670	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	35,263,730	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	1,581	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	9,902,359	1,363	16,958,072	2,787	14,896,261	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	2,029	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	80,444,671	542	27,112,619	652	19,854,262	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
2018/10	6,312	88,748,345	992	43,322,903	618	14,571,258	1,485	16,824,465	2,877	13,407,335	340	622,384

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
2017/11	17	704,238	6	517,000	1	10,000	6	163,368	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	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	973,000	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	47,200	44	162,600
2018/09	31	354,700	4	127,000	6	118,000	10	47,300	11	62,400
2018/10	24	1,273,000	9	1,080,000	4	95,000	0	0	11	97,000

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
2017/11	42	904,410	7	380,560	5	102,000	6	85,000	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	1,680,000	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	50,600	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	1,610,880	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	62,500	7	16,500
2018/10	67	1,352,605	14	1,085,605	3	75,000	23	126,720	24	60,880	3	4,300

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
2017/11	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	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	37,639	0	0	22	9,058	19	28,581		
2018/06	46	17,610	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	98,873	27	186,869		
2018/09	83	415,309	0	0	12	31,317	51	126,101	20	257,890
2018/10	68	220,954	6	847	30	158,375	30	9,242	2	52,500

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
2017/11	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	1,451,530	74	1,502,760	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	907,730	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	2,769,980	10	602,560	18	510,820	50	986,310	95	647,920	9	22,270
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	2,010,060	121	665,210	5	16,000
2018/10	332	6,938,250	35	2,522,320	21	613,480	112	2,515,760	158	1,258,840	6	17,650

※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
2017/11	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	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	377,890	11	210,000	2	8,000	10	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	224,970	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	0	15,490	7	183,230	10	196,930	23	121,440
2018/09	91	1,010,230	3	28,000	18	326,740	36	450,480	34	205,010
2018/10	65	1,926,720	1	30,000	25	1,360,100	16	371,400	23	165,220

※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		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
2017/11	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
2018/10	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
2017/11	194	3,261,490	21	1,017,680	50	972,490	86	1,120,100	37	151,220
2017/12	163	3,676,220	31	1,894,800	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	6,597,700	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	2,709,810	24	806,790	59	679,390	65	801,070	86	422,570
2018/07	186	2,352,490	17	756,600	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	645,780	91	904,980	118	405,850
2018/10	207	2,241,790	14	705,350	29	761,350	32	166,190	133	606,300

※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
2017/11	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	0	1,000	0	0
2018/02	0	0	0	0	0	0	0	0	0	0
2018/03	0	2,000	0	0	0	0	0	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	1,950	0	0	1	1,700	0	0	1	250
2018/10	0	0	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		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
2017/11	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
2018/10	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
2017/11	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
2018/10	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 year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y). Rows include years from 2017/11 to 2018/10.

※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 year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-30Y). Rows include years from 2017/11 to 2018/10.

※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 year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-20Y). Rows include years from 2017/11 to 2018/10.

※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) data with columns for year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-30Y). Rows include years from 2017/11 to 2018/10.

※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)

Table comparing LIBOR vs Japanese Yen TIBOR (DTIBOR) data with columns for year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-20Y). Rows include years from 2017/11 to 2018/10.

※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) data with columns for year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-20Y). Rows include years from 2017/11 to 2018/10.

※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 USD LIBOR vs Fixed data with columns for year/month, total, and tenors (0-2Y, 2-5Y, 5-10Y, 10-30Y). Rows include years from 2017/11 to 2018/10.

[注意事項]

- List of notes regarding data accuracy, calculation methods, and reporting periods for the USD LIBOR vs Fixed table.

[お問合せ先]

Contact information for OTC Derivatives Business Group, including phone and email details.