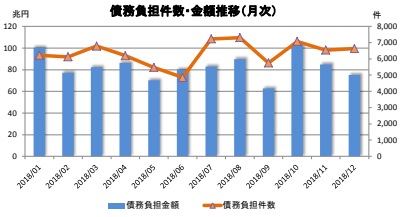


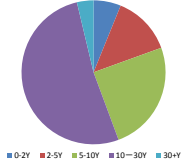
月次統計データ(金利スワップ)

2018/12

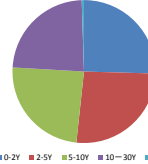
債務負担件数・金額



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
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	6,794	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	96,165,956	866	37,838,055	560	13,016,093	1,551	18,926,615	3,035	16,026,430	161	359,013
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	25,435,239	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
2018/09	5,746	62,646,773	371	15,530,645	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
2018/11	6,541	84,803,539	643	28,305,160	852	21,698,035	1,597	18,194,080	3,237	16,260,484	212	345,781
2018/12	6,636	75,019,098	408	19,088,247	884	19,697,082	1,651	18,165,749	3,446	17,686,275	247	381,745

<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
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	65,124,205	513	24,144,760	601	11,731,084	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	2,797	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	10,479,538	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
2018/09	4,937	52,899,725	350	13,416,858	465	11,211,901	1,291	14,463,693	2,614	13,332,329	217	464,844
2018/10	6,912	98,748,345	992	43,322,939	616	14,571,298	1,465	16,824,465	2,677	13,407,336	340	622,384
2018/11	5,865	75,172,940	594	25,901,650	721	18,961,598	1,407	15,628,622	2,939	14,353,789	204	327,281
2018/12	6,051	66,947,397	366	16,378,914	787	17,665,571	1,465	16,495,617	3,186	16,024,550	247	381,745

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
2018/01	23	583,700	1	50,000	4	67,000	6	124,000	12	352,700
2018/02	32	390,000	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	9	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	96,000	0	0	11	97,000
2018/11	28	1,139,074	7	801,074	3	225,000	5	40,000	13	72,000
2018/12	35	539,313	4	230,153	6	69,000	17	166,600	8	73,560

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
2018/01	26	1,433,001	1	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	197,270	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	60	817,670	13	578,790	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
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	60,980	3	4,300
2018/11	75	825,410	4	210,360	19	364,800	9	63,100	41	183,150	2	4,000
2018/12	86	1,192,460	9	700,000	4	70,000	21	224,760	52	197,700	0	0

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
2018/01	27	256,841	16	250,130	7	3,200	4	3,511		
2018/02	24	68,760	5	61,528	5	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	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	48	306,753	2	21,010	20	96,873	27	186,869		
2018/09	63	415,309	0	0	12	31,317	51	126,101	20	257,890
2018/10	68	220,964	6	847	30	158,375	30	9,242	2	52,600
2018/11	33	37,491	7	3,676	8	1,697	9	8,518	9	23,600
2018/12	70	163,078	2	130	22	30,031	25	14,622	21	118,295

**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
2018/01	260	4,440,030	6	350,000	55	1,840,010	70	1,349,500	129	900,520	0	0
2018/02	175	2,826,110	6	350,400	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	885,740	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	22,370
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	2,010,060	121	665,210	5	16,000
2018/10	332	6,928,250	35	2,522,320	21	613,480	112	2,515,760	158	1,258,840	6	17,850
2018/11	277	5,071,740	18	693,400	74	1,818,460	89	1,777,850	90	767,530	6	14,500
2018/12	202	3,929,830	10	683,350	40	1,604,190	55	891,720	97	650,580	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		10-30Y	
	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
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	694,500	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
2018/10	65	1,926,720	1	30,000	25	1,360,190	16	371,400	23	165,220
2018/11	20	272,420	4	110,000	8	117,370	1	3,280	7	41,770
2018/12	22	135,200	0	0	1	18,000	2	12,160	19	105,040

※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
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
2018/11	0	0	0	0	0	0	0	0	0	0
2018/12	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
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	1,185,140	36	458,050	86	421,630
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	551,730
2018/09	256	2,072,310	5	115,700	42	645,780	91	904,980	118	405,860
2018/10	207	2,241,790	14	705,550	28	761,350	32	168,190	133	606,300
2018/11	241	2,282,965	9	585,000	18	206,910	76	672,410	138	818,645
2018/12	168	2,210,170	17	1,095,790	23	237,740	66	560,270	62	216,450

※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
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	1,950	0	0	0	1,700	0	0	1	250
2018/10	0	0	0	0	0	0	0	0	0	0
2018/11	2	2,500	0	0	1	2,200	1	300	0	0
2018/12	2	1,650	0	0	0	1,500	0	0	0	150

※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
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
2018/11	0	0	0	0	0	0	0	0	0	0
2018/12	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

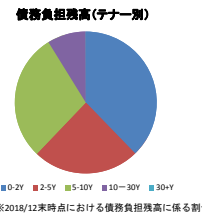
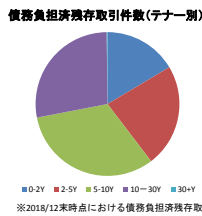
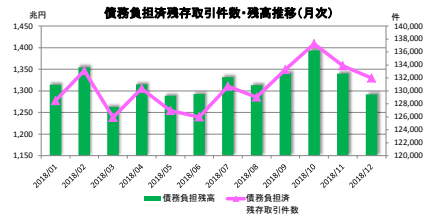
**[USD] vs Fixed**

**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
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
2018/11	0	0	0	0	0	0	0	0	0	0
2018/12	0	0	0	0	0	0	0	0	0	0

債務負担残存取引件数・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
2018/01	128,486.5	1,313,391,763	21,890.0	512,735,724	28,558.0	302,983,473	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	1,262,885,069	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	506,086,730	29,550.5	309,444,657	44,424.5	393,257,496	34,126.0	105,913,993	199.5	345,962
2018/05	126,959.5	1,288,581,172	21,955.0	505,887,153	28,766.0	297,307,786	42,585.5	381,821,411	33,463.5	103,237,782	189.5	327,040
2018/06	125,978.0	1,292,616,965	22,112.0	518,943,709	28,316.0	290,923,879	41,885.0	378,259,132	33,463.5	104,140,432	199.5	349,812
2018/07	130,713.0	1,331,614,530	22,561.0	527,117,771	29,142.5	302,069,971	43,326.5	389,883,196	35,470.5	112,204,850	212.5	338,742
2018/08	129,043.5	1,313,194,852	22,564.0	530,235,524	29,100.0	301,327,892	42,324.0	373,337,807	34,890.5	108,005,226	176.0	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	494,892
2018/10	137,262.0	1,383,387,771	23,212.5	556,896,067	30,895.0	324,358,899	45,088.0	394,381,485	37,868.5	117,427,038	198.0	324,282
2018/11	133,869.0	1,338,454,971	22,357.0	522,650,268	30,700.0	319,903,204	43,712.5	383,112,941	36,893.5	113,241,403	215.0	347,054
2018/12	131,964.5	1,291,899,550	21,714.0	487,838,264	30,593.0	314,753,923	42,669.5	375,292,179	36,738.0	113,588,866	250.0	426,318

<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
2018/01	101,996.5	1,025,635,343	15,856.0	383,422,342	21,187.0	223,397,751	35,903.0	320,883,426	28,971.0	87,676,384	179.5	254,230
2018/02	106,381.5	1,082,366,536	16,311.0	391,002,677	22,235.5	235,603,648	37,439.0	342,286,140	30,230.5	92,252,260	164.5	234,910
2018/03	98,537.0	967,619,464	15,178.5	353,376,713	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	1,017,080,256	15,830.0	375,086,277	21,838.0	225,375,384	35,243.5	325,747,222	29,995.5	90,514,491	193.5	336,882
2018/05	99,011.5	987,738,729	15,671.0	372,681,101	20,952.5	213,390,438	33,363.5	313,984,559	28,536.0	87,556,871	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	16,367.5	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	101,019.0	1,017,898,774	16,349.5	405,103,615	21,222.5	216,516,536	33,186.5	304,945,985	30,087.5	91,055,317	172.0	277,322
2018/09	104,710.0	1,042,735,282	16,487.5	405,770,771	21,954.5	225,627,827	34,545.5	315,385,096	31,472.5	95,464,075	250.0	468,812
2018/10	108,289.0	1,088,801,586	16,934.0	430,511,211	22,715.0	235,306,208	35,676.0	323,041,150	32,770.0	99,624,814	194.0	318,202
2018/11	104,497.0	1,033,480,312	16,010.0	396,956,096	22,448.0	229,802,528	34,180.0	311,586,843	31,648.0	94,788,870	211.0	344,974
2018/12	102,365.5	988,108,264	15,361.5	364,065,027	22,291.5	225,600,575	33,109.5	303,733,024	31,336.0	94,294,399	247.0	425,238

ユーロ円TIBOR (ZIBOR)

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
2018/01	2,282.5	38,121,428	572.5	16,291,160	685.5	12,548,887	787.5	8,127,818	257.0	1,153,563
2018/02	2,286.5	37,523,731	568.0	15,851,899	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	16,733,705	697.0	12,635,851	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	250.0	1,208,827
2018/05	2,398.0	38,765,492	588.0	16,645,915	696.5	12,433,835	815.5	8,490,728	296.0	1,195,015
2018/06	2,421.5	38,905,011	588.0	16,494,519	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	38,681,245	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	16,671,819	701.0	12,238,857	865.5	9,035,110	335.0	1,175,735
2018/10	2,477.5	38,649,193	578.0	16,458,032	693.0	11,935,257	871.5	9,089,717	335.0	1,167,187
2018/11	2,478.5	38,924,069	592.0	17,096,281	675.0	11,814,657	870.5	9,051,712	341.0	1,161,420
2018/12	2,478.5	38,479,428	586.0	16,950,292	688.0	11,288,827	880.5	9,057,969	342.0	1,182,341

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
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	8,762,910	230.0	1,886,410	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	14,307,508	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	1,978,880	381.5	1,712,325	672.5	1,673,753	0.0	0
2018/07	1,588.0	14,762,018	253.0	9,249,850	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	15,626,034	264.5	9,584,280	275.5	2,187,110	407.5	1,986,372	730.0	1,870,273	0.0	0
2018/10	1,722.0	16,373,443	264.5	10,089,485	276.5	2,250,710	434.0	2,137,595	747.0	1,895,653	0.0	0
2018/11	1,761.0	14,779,233	261.5	8,300,245	284.5	2,289,710	433.0	2,159,735	781.0	2,028,543	1.0	1,000
2018/12	1,825.0	15,420,233	284.0	8,647,245	291.5	2,337,070	444.5	2,266,175	825.0	2,169,743	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
2018/01	1,438.0	3,543,017	309.0	1,153,385	732.0	1,408,227	394.0	891,405	15.0	7,890
2018/02	1,455.0	3,549,521	322.0	1,179,955	736.0	1,378,308	395.0	991,257	15.0	7,890
2018/03	1,503.5	3,415,179	333.5	1,178,478	752.0	1,332,217	418.0	904,485	7.0	6,782
2018/04	1,538.5	3,411,047	356.5	1,197,983	769.0	1,355,882	410.0	857,182	10.0	24,798
2018/05	1,574.5	3,425,749	360.5	1,202,724	793.0	1,343,877	421.0	879,148	10.0	24,798
2018/06	1,613.5	3,407,803	362.5	1,197,267	807.0	1,333,079	444.0	877,456	10.0	24,798
2018/07	1,645.5	3,425,353	378.5	1,210,789	816.0	1,339,120	449.0	875,444	10.0	24,798
2018/08	1,693.0	3,713,880	392.0	1,258,469	834.0	1,429,635	467.0	1,025,777	15.0	7,890
2018/09	1,769.0	4,089,976	395.0	1,259,169	844.0	1,530,363	515.0	1,292,534	15.0	7,890
2018/10	1,823.0	4,245,169	437.0	1,459,137	855.0	1,456,190	514.0	1,323,120	7.0	6,782
2018/11	1,846.0	4,244,144	453.0	1,569,768	865.0	1,337,706	518.0	1,311,872	10.0	24,798
2018/12	1,902.0	4,322,436	452.0	1,581,410	880.0	1,280,871	540.0	1,417,094	30.0	43,060

**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
2018/01	10,525.0	113,435,233	1,740.0	38,893,783	2,671.0	32,982,076	3,978.5	33,964,172	2,132.5	7,794,122	3.0	1,080
2018/02	10,690.0	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	34,954,547	4,050.5	34,629,632	2,245.5	8,124,992	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	5.0	1,080
2018/06	11,048.0	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	113,869,895	1,804.5	37,750,308	2,733.5	34,950,744	3,793.0	32,928,989	2,228.0	8,236,774	4.0	1,080
2018/08	10,651.5	113,715,985	1,827.0	37,052,423	2,790.5	35,192,739	3,792.5	33,250,129	2,238.5	8,219,614	3.0	1,080
2018/09	10,862.5	116,398,355	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
2018/10	11,077.5	120,622,645	1,854.0	38,985,163	2,964.0	38,305,193	3,891.5	34,767,444	2,364.0	8,659,764	4.0	6,080
2018/11	11,245.5	122,930,935	1,859.5	38,529,939	3,064.5	40,552,698	3,927.0	35,070,874	2,391.5	8,776,104	3.0	1,080
2018/12	11,364.5	122,432,504	1,870.0	37,733,020	3,112.0	40,776,466	3,932.5	34,705,545	2,447.0	9,216,394	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		10-30Y	
	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
2018/01	2,062.5	23,966,362	604.0	11,319,394	589.5	7,118,347	721.0	4,928,411	148.0	599,220
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	26,395,952	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	11,839,080	616.5	8,058,011	754.0	5,215,601	195.0	981,940
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	645.0	12,202,690	635.0	8,221,081	789.5	5,276,628	259.0	1,033,204
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	2,390.0	27,710,833	639.0	11,959,490	664.5	8,376,761	789.5	5,705,138	297.0	1,669,444
2018/10	2,413.0	28,546,283	632.5	11,678,494	692.0	8,287,697	792.5	5,936,518	296.0	1,644,574
2018/11	2,404.0	28,431,203	636.0	11,815,824	686.5	8,059,635	782.5	5,881,071	299.0	1,674,674
2018/12	2,393.0	27,704,317	631.0	11,697,148	663.5	8,395,353	791.5	5,893,602	307.0	1,718,214

※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
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
2018/10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2018/12	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
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	3,226,601
2018/02	8,978.0	99,150,472	2,592.5	55,698,550	2,518.5	24,109,885	2,765.5	16,037,417	1,022.5	3,304,621
2018/03	9,136.5	97,913,338	2,577.5	52,522,335	2,699.5	25,272,866	2,786.0	16,475,207	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	1,156.5	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	97,945,362	2,590.0	51,208,332	2,679.5	25,455,021	2,841.0	17,399,602	1,215.0	3,851,197
2018/07	9,109.0	95,948,501	2,523.5	49,637,099	2,598.5	25,087,102	2,796.5	17,422,475	1,190.5	3,801,825
2018/08	9,237.0	96,820,031	2,505.0	49,129,975	2,653.0	25,744,876	2,846.5	17,858,045	1,232.5	4,087,135
2018/09	9,369.5	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
2018/10	9,447.0	96,004,393	2,509.5	47,684,645	2,685.5	25,812,003	2,903.0	18,078,348	1,348.5	4,430,015
2018/11	9,621.0	96,917,925	2,542.0	48,250,115	2,671.5	25,238,130	2,995.5	18,642,935	1,412.0	4,786,745
2018/12	9,682.0	95,383,668	2,547.5	47,114,122	2,720.5	25,065,361	2,965.0	18,209,870	1,449.0	4,974,315

※6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 6M-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
2018/01	5.0	8,500	0.0	0.0	1.0	1,500	4.0	8,000		
2018/02	6.0	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	7.0	12,200	0.0	0.0	2.0	3,500	5.0	8,100		
2018/09	10.0	14,500	0.0	0.0	4.0	5,700	5.0	8,600	1.0	250
2018/10	10.0	14,500	0.0	0.0	4.0	5,700	5.0	8,600	1.0	250
2018/11	12.0	17,050	0.0	0.0	5.0	7,900	6.0	8,900	1.0	250
2018/12	14.0	18,700	0.0	0.0	6.0	8,400	6.0	8,900	2.0	400

※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
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						