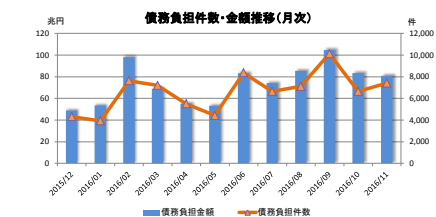


月次統計データ(金利スワップ)

2016/11

債務負担件数・金額

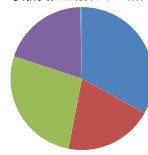


債務負担件数(テナー別)



※2016/11における債務負担件数に係る割合

債務負担金額(テナー別)



※2016/11における債務負担金額に係る割合

<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
2015/12	4,310	48,743,137	249	9,814,222	682	12,139,367	1,454	15,242,428	1,822	11,401,385	103	145,735
2016/01	3,918	53,352,451	304	12,577,885	674	16,689,804	1,226	13,522,551	1,634	10,442,372	80	119,840
2016/02	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,626	2,755	16,645,470	126	192,930
2016/03	7,199	69,681,046	594	21,655,390	1,099	13,808,925	2,139	18,656,388	2,173	14,055,932	204	304,410
2016/04	5,500	55,093,550	668	19,910,277	701	10,160,137	1,724	14,275,698	2,281	10,540,048	126	167,390
2016/05	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,069,793	69	102,620
2016/06	8,368	83,144,626	647	24,054,846	1,122	18,214,634	2,332	21,930,890	3,984	18,560,182	283	384,074
2016/07	6,638	74,095,394	778	29,618,027	931	15,579,683	1,750	17,902,488	2,869	10,621,186	310	374,010
2016/08	7,104	85,409,681	813	33,962,650	1,170	17,369,800	2,226	20,552,807	2,703	12,704,573	183	229,852
2016/09	10,125	104,600,735	893	38,375,668	1,328	18,052,806	3,137	26,909,976	4,490	20,846,868	277	325,616
2016/10	6,645	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,856,098	164	230,522
2016/11	7,410	80,778,412	742	26,721,656	1,052	16,123,256	2,150	21,803,216	3,239	15,805,614	227	324,670

<内訳>

[JPY]

vs Fixed

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
2015/12	3,711	41,986,318	210	8,147,830	551	9,869,560	1,183	13,315,878	1,665	10,508,315	102	144,735
2016/01	3,331	43,014,048	258	10,641,885	491	11,673,374	1,044	11,268,990	1,460	9,325,130	78	104,670
2016/02	6,510	83,044,438	570	16,144,805	1,195	24,929,826	2,111	24,957,769	2,511	15,629,240	123	196,030
2016/03	6,113	56,042,713	491	17,260,720	782	9,871,235	1,762	15,871,325	2,880	12,740,122	198	299,310
2016/04	5,028	47,417,900	571	15,819,647	612	8,651,137	1,573	13,061,378	2,146	9,718,348	126	167,390
2016/05	3,965	45,393,711	479	17,945,469	613	9,500,803	1,190	10,404,939	1,615	7,359,880	69	102,620
2016/06	7,364	71,158,816	535	21,301,578	924	14,425,597	1,992	18,636,663	3,635	16,415,405	278	379,574
2016/07	6,064	68,482,153	710	27,628,900	841	14,233,193	1,553	16,588,314	2,656	9,650,036	304	361,710
2016/08	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,566	18,123,949	2,471	11,680,383	181	229,102
2016/09	9,821	93,098,017	783	34,203,037	1,130	15,548,291	2,701	23,719,981	4,035	19,216,053	272	320,716
2016/10	6,140	77,901,628	959	35,026,802	969	17,165,365	1,702	16,779,321	2,347	8,703,618	163	226,522
2016/11	6,701	73,507,808	660	24,825,368	894	13,942,545	1,908	19,606,191	3,017	14,712,114	222	321,590

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
2015/12	48	681,900	2	29,000	18	391,200	20	194,800	8	46,900
2016/01	88	2,835,100	10	236,000	37	2,177,200	18	417,900	3	5,000
2016/02	164	2,131,789	12	253,276	99	1,402,944	33	322,519	20	153,050
2016/03	185	3,212,100	22	1,425,000	96	1,340,200	39	279,900	28	167,000
2016/04	48	1,599,850	18	1,063,000	8	196,850	9	40,000	14	200,000
2016/05	58	1,659,641	14	785,000	18	434,641	15	229,300	11	210,700
2016/06	91	1,206,600	19	442,000	21	274,000	15	93,000	36	397,600
2016/07	48	970,000	9	411,000	8	192,500	4	3,800	27	362,700
2016/08	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
2016/09	187	2,568,800	17	1,286,000	8	101,400	75	867,700	87	313,700
2016/10	46	753,450	11	380,000	13	210,000	7	27,200	17	126,250
2016/11	116	1,544,310	26	482,650	18	317,000	36	488,300	36	256,360

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
2015/12	10	115,000	1	100,000	6	270,000	1	20,000	2	25,000	0	0
2016/01	35	340,600	3	170,000	6	54,800	4	23,500	22	92,300	0	0
2016/02	55	910,210	16	465,000	17	343,210	9	40,000	13	42,000	0	0
2016/03	69	803,040	11	519,680	11	145,000	14	70,000	32	67,760	0	600
2016/04	48	831,350	10	605,000	13	140,000	10	47,000	15	39,350	0	0
2016/05	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
2016/06	84	930,510	3	84,560	12	167,430	19	97,450	59	190,070	1	1,000
2016/07	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,050	4	9,300
2016/08	65	914,250	18	620,100	16	208,550	10	37,000	21	48,600	0	0
2016/09	80	912,330	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
2016/10	33	437,240	4	157,000	6	124,260	9	95,000	14	60,980	0	0
2016/11	29	173,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0

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
2015/12	64	119,309	3	82	20	8,947	41	110,280
2016/01	29	108,171	0	0	6	4,400	23	103,771
2016/02	91	216,746	6	3,575	43	28,642	42	184,529
2016/03	93	142,883	1	10	27	12,320	65	130,554
2016/04	12	28,510	1	10	1	200	10	28,300
2016/05	14	28,311	0	0	5	7,197	9	21,114
2016/06	56	51,155	7	169	15	2,927	34	48,060
2016/07	19	5,174	1	20	4	1,850	14	3,304
2016/08	32	122,278	20	1	13	48,340	18	73,918
2016/09	84	246,358	6	8,051	22	57,730	56	180,577
2016/10	10	23,630	3	1,330	4	2,200	3	20,100
2016/11	49	210,734	5	128	14	14,741	30	195,865





Basis Swap

LIBOR

(単位: 件、百万円)

Table showing Basis Swap LIBOR data from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

※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 from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y, 10-20Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

※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 from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

※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 from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y, 10-20Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

※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 from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

※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 from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

※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 from 2015/12 to 2016/11, categorized by tenor (0-2Y, 2-5Y, 5-10Y, 10-30Y) and split into '債務負担済' (Completed) and '債務負担残' (Remaining) for each.

【注意事項】

- List of notes and conditions regarding the data, including definitions of '債務負担済' and '債務負担残', and specific details about the swap contracts.

【お問い合わせ先】

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