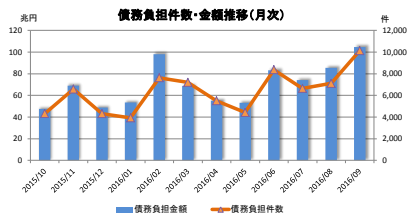


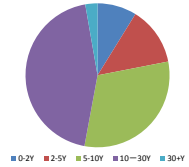
月次統計データ(金利スワップ)

2016/09

債務負担件数・金額

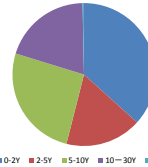


債務負担件数(テナー別)



※2016/09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)



※2016/09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
2015/10	4,320	47,453,939	772	19,943,606	688	9,798,134	1,554	11,934,757	1,269	5,729,272	37	48,170
2015/11	6,576	68,904,161	706	15,317,920	1,243	17,954,138	2,392	22,827,392	2,155	12,621,501	80	183,210
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	12,577,895	674	9,869,894	1,226	13,522,551	1,534	10,442,372	80	119,840
2016/02	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,645,470	126	192,030
2016/03	7,199	68,681,046	594	21,855,390	1,089	13,808,925	2,139	18,656,388	3,173	14,055,932	204	304,410
2016/04	5,500	55,053,550	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	8,059,793	69	102,620
2016/06	8,368	83,144,626	647	24,054,846	1,122	16,214,634	2,332	21,330,899	3,364	18,560,182	283	384,074
2016/07	6,638	74,025,394	778	29,618,027	931	15,578,683	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	17,959,890	2,235	20,552,807	2,703	12,704,573	183	229,852
2016/09	10,125	104,600,735	893	38,375,468	1,328	18,052,806	3,137	26,999,978	4,490	20,846,868	277	325,616

<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
2015/10	3,950	40,794,495	724	16,911,327	582	7,770,803	1,406	10,648,432	1,201	5,415,762	37	48,170
2015/11	5,596	57,412,710	592	12,422,668	963	13,835,010	1,982	19,118,612	1,983	11,898,711	76	137,710
2015/12	3,711	41,986,318	210	8,147,530	551	9,869,560	1,183	13,515,876	1,655	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	83,044,439	570	18,144,805	1,195	24,326,596	2,111	24,957,769	2,511	15,429,240	123	186,030
2016/03	6,113	56,042,713	491	17,260,720	782	9,871,235	1,762	15,971,325	2,860	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	3,865	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,880	69	102,620
2016/06	7,364	71,158,616	536	21,301,578	924	14,425,597	1,992	16,636,663	3,635	16,415,405	278	379,574
2016/07	6,064	68,462,153	710	27,628,909	841	14,233,193	1,553	16,598,314	2,656	8,650,136	304	381,710
2016/08	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,949	2,471	11,680,383	181	229,102
2016/09	8,921	93,008,017	783	34,203,037	1,130	15,548,221	2,701	23,719,991	4,035	19,216,053	272	320,716

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
2015/10	45	1,672,330	8	863,000	14	443,000	16	226,500	7	140,500
2015/11	148	2,876,300	33	845,000	46	1,114,300	55	802,500	14	116,500
2015/12	48	661,900	2	29,000	18	391,200	20	194,800	8	46,900
2016/01	68	2,835,100	10	235,000	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	8	40,000	14	300,000
2016/05	58	1,859,641	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	2,868,800	17	1,286,000	8	101,400	75	867,700	87	313,700

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
2015/10	31	1,226,330	12	355,000	1	2,400	8	97,400	10	31,330	0	0
2015/11	20	395,540	2	210,000	3	145,000	5	17,000	10	23,540	0	0
2015/12	10	415,000	1	100,000	1	270,000	1	20,000	2	25,000	0	0
2016/01	36	340,600	3	170,000	6	54,000	4	23,500	22	92,900	0	0
2016/02	55	910,210	16	485,000	17	343,210	9	40,000	13	42,000	0	0
2016/03	69	803,040	11	519,660	11	145,000	14	70,000	32	67,760	1	600
2016/04	48	631,360	10	605,000	13	140,000	10	47,000	15	39,360	0	0
2016/05	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
2016/06	94	530,510	3	84,560	12	167,430	19	97,450	59	180,070	1	1,000
2016/07	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,350	4	9,300
2016/08	65	914,250	16	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

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
2015/10	49	276,074	4	1,929	15	123,221	30	150,924
2015/11	51	366,303	6	26,325	15	123,989	30	215,990
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	26,642	42	184,529
2016/03	93	142,883	1	10	27	12,320	65	130,554
2016/04	12	28,510	1	200	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	9,927	34	48,060
2016/07	19	5,174	1	20	4	1,850	14	3,304
2016/08	32	122,278	1	20	13	48,340	18	73,918
2016/09	84	246,358	6	8,051	22	57,730	56	180,577

