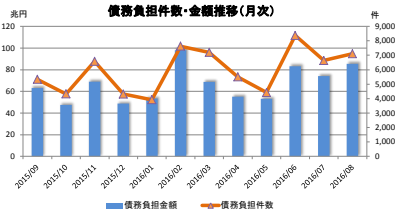


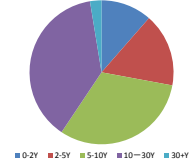
月次統計データ(金利スワップ)

2016/08

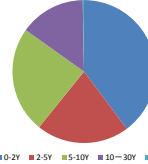
債務負担件数・金額



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
2015/09	5,330	63,097,082	619	20,477,843	1,269	16,552,879	2,530	22,978,301	900	3,076,058	12	12,001
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	15,317,820	1,243	17,954,138	2,392	22,827,392	2,155	12,821,501	80	183,210
2015/12	4,310	48,743,137	249	9,914,222	682	12,139,367	1,454	15,242,426	1,822	11,801,385	103	145,735
2016/01	3,918	53,352,451	304	12,577,885	674	16,689,804	1,226	16,689,804	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	27,745,826	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	12,491,991	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	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	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852

<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
2015/09	4,739	54,863,531	573	18,379,339	1,109	13,478,054	2,217	20,236,510	829	2,758,427	11	11,201
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	5,586	57,412,710	592	12,422,668	963	13,835,010	1,982	19,118,612	1,963	11,698,711	76	137,710
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	53,044,438	570	18,144,905	1,195	24,328,596	2,111	24,957,769	2,511	15,429,240	123	190,030
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	3,985	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,680	69	102,620
2016/06	7,364	71,158,816	536	21,301,578	924	14,425,507	1,992	18,636,663	3,636	16,415,405	278	375,574
2016/07	6,064	68,462,153	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	1,966	18,123,949	2,471	11,680,383	181	229,102

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
2015/09	31	686,351	1	5,000	11	458,500	14	14	5	25,351
2015/10	46	1,672,500	8	863,000	14	445,000	16	16	7	140,000
2015/11	148	2,878,300	33	845,000	46	1,114,300	55	802,500	14	116,500
2015/12	48	681,900	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	1,659,641	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	46	370,000	9	411,000	6	192,500	6	3,800	27	362,700
2016/08	60	1,155,769	7	302,900	17	454,850	19	282,500	17	115,500

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
2015/09	15	200,370	3	160,000	5	21,370	4	16,300	3	2,700	0	0
2015/10	31	426,330	12	355,000	1	2,400	8	37,400	10	31,530	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	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	485,000	17	343,210	9	40,000	13	42,000	0	0
2016/03	69	603,040	11	519,690	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	64	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	70,050	4	9,300
2016/08	65	914,250	18	620,100	16	208,550	10	37,000	21	48,600	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
2015/09	44	183,766	0	0	21	104,945	23	78,821
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	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	28,306
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	1	20	13	48,340	18	73,918

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
2015/09	209	2,869,390	6	336,300	51	926,530	114	1,445,720	37	160,040	1	800
2015/10	128	2,377,720	6	1,220,000	40	690,600	49	361,050	34	105,990	0	0
2015/11	322	3,181,440	10	494,040	69	1,022,000	133	1,216,610	106	403,290	4	45,500
2015/12	191	1,560,290	8	192,310	17	226,230	75	566,380	90	574,370	1	1,000
2016/01	232	2,937,680	4	145,000	29	570,390	73	1,302,380	125	904,740	2	15,170
2016/02	261	4,086,630	38	1,773,440	73	1,099,500	80	868,250	67	339,480	3	6,000
2016/03	156	2,004,850	15	548,000	24	338,560	57	715,420	55	398,370	5	4,500
2016/04	123	2,086,210	16	872,560	22	502,700	49	503,210	36	207,740	0	0
2016/05	151	1,689,943	3	360,000	15	290,240	80	790,950	53	248,513	0	0
2016/06	344	4,474,118	14	300,000	39	1,008,210	142	2,121,398	145	1,041,010	4	3,500
2016/07	166	1,160,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000
2016/08	241	2,617,050	12	331,700	43	590,640	102	1,164,370	62	529,600	2	750

※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		10-20Y	
	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
2015/09	70	830,020	9	301,420	15	228,040	38	236,560	8	64,000
2015/10	37	699,130	3	51,250	14	338,300	19	308,580	1	1,000
2015/11	148	1,315,880	17	173,040	46	514,570	70	558,270	15	70,000
2015/12	74	1,096,230	3	275,000	28	539,750	32	201,480	11	80,000
2016/01	48	1,017,490	12	611,140	10	237,000	19	127,350	7	42,000
2016/02	114	2,236,310	23	687,000	32	1,086,320	43	380,380	16	82,610
2016/03	190	2,295,110	8	363,500	48	895,340	48	779,140	48	218,130
2016/04	52	714,780	7	240,000	17	286,750	16	125,030	12	63,000
2016/05	29	338,920	3	91,400	5	126,000	16	85,520	5	36,000
2016/06	72	603,400	6	93,000	11	164,700	32	195,700	23	160,000
2016/07	28	121,660	0	0	2	21,000	9	34,500	17	66,160
2016/08	21	180,790	1	30,000	5	52,000	11	71,790	4	27,000

※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	
	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
2015/09	0	22,184	0	22,184	0	0	0	0
2015/10	0	0	0	0	0	0	0	0
2015/11	0	0	0	0	0	0	0	0
2015/12	0	0	0	0	0	0	0	0
2016/01	0	0	0	0	0	0	0	0
2016/02	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0
2016/07	1	3,147	1	3,147	0	0	0	0
2016/08	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		10-20Y	
	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
2015/09	221	3,441,470	26	1,273,600	57	1,335,440	120	766,890	18	65,540
2015/10	80	1,207,690	16	541,100	22	429,720	26	201,870	16	35,000
2015/11	289	3,346,760	45	1,145,620	101	1,199,270	117	898,410	26	103,460
2015/12	203	2,865,540	22	1,070,000	42	833,680	102	833,610	37	128,250
2016/01	167	3,058,160	17	774,960	85	1,972,640	46	278,660	9	32,000
2016/02	421	5,209,220	66	1,803,410	102	1,960,140	140	992,380	113	453,290
2016/03	388	4,188,400	46	1,738,480	101	1,206,270	116	810,050	125	433,600
2016/04	186	2,353,950	45	1,310,060	28	382,500	58	470,780	55	190,610
2016/05	183	3,729,410	25	1,080,960	64	2,089,620	43	366,430	51	193,000
2016/06	342	5,086,680	62	1,813,540	100	2,171,770	98	748,620	82	352,750
2016/07	244	2,117,440	33	709,000	38	495,060	87	673,840	66	239,540
2016/08	325	3,137,590	29	597,800	70	1,438,020	119	799,280	107	302,490

※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	
	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
2015/09	0	0	0	0	0	0	0	0
2015/10	0	0	0	0	0	0	0	0
2015/11	0	0	0	0	0	0	0	0
2015/12	0	0	0	0	0	0	0	0
2016/01	0	0	0	0	0	0	0	0
2016/02	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0
2016/07	0	0	0	0	0	0	0	0
2016/08	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	
	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
2015/09	0	0	0	0	0	0	0	0
2015/10	0	0	0	0	0	0	0	0
2015/11	0	0	0	0	0	0	0	0
2015/12	0	0	0	0	0	0	0	0
2016/01	0	0	0	0	0	0	0	0
2016/02	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0
2016/07	3	210,000	2	20,000	1	80,000	0	0
2016/08	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】

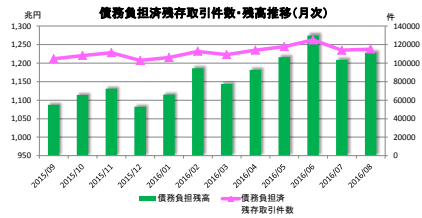
vs Fixed

LIBOR

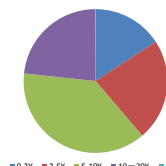
(単位: 件、百万米ドル)

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
2015/09	0	0	0	0	0	0	0	0	0	0
2015/10	0	0	0	0	0	0	0	0	0	0
2015/11	1	10	1	10	0	0	0	0	0	0
2015/12	0	0	0	0	0	0	0	0	0	0
2016/01	0	0	0	0	0	0	0	0	0	0
2016/02	0	0	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0	0	0
2016/07	0	0	0	0	0	0	0	0	0	0
2016/08	0	0	0	0	0	0	0	0	0	0

債務負担残存取引件数・残高

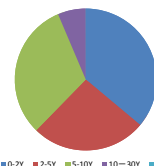


債務負担残存取引件数(テナ一別)



※2016/08末時点における債務負担残存取引件数に係る割合

債務負担残高(テナ一別)



※2016/08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
2015/09	104,788.0	1,087,173,048	14,254.0	353,202,662	26,760.0	308,613,925	44,480.0	385,448,743	18,913.0	58,830,205	81.0	76,511
2015/10	108,252.5	1,113,622,840	14,876.5	357,637,172	27,582.5	317,732,032	46,005.5	376,528,809	19,696.0	61,632,105	95.0	92,721
2015/11	111,241.5	1,130,725,100	15,155.5	354,841,494	28,260.5	325,531,976	47,366.5	387,105,005	20,371.0	63,160,753	88.0	85,871
2015/12	102,786.0	1,082,216,730	14,655.5	343,594,871	25,894.5	308,723,938	41,995.5	365,897,511	20,138.5	63,894,288	102.0	103,121
2016/01	105,950.5	1,114,764,796	15,001.0	351,006,551	26,662.0	320,116,770	43,259.0	377,529,428	20,926.5	66,012,506	102.0	99,541
2016/02	112,727.0	1,185,959,979	16,130.0	373,245,146	28,349.0	343,930,991	45,938.5	399,885,299	22,195.5	68,767,142	114.0	131,441
2016/03	109,227.5	1,143,328,581	15,531.0	364,163,053	27,013.0	323,741,559	43,936.0	385,574,241	22,634.5	69,717,510	113.0	132,218
2016/04	113,962.5	1,181,692,277	16,380.5	382,884,097	27,677.0	327,636,663	45,908.0	397,842,378	23,884.0	73,139,571	113.0	117,168
2016/05	117,635.0	1,215,761,247	17,076.0	397,477,213	28,463.5	338,851,020	47,363.0	404,802,636	24,621.5	74,496,685	111.0	133,693
2016/06	125,021.0	1,274,284,930	17,993.5	416,552,219	29,786.5	353,810,565	50,149.0	423,512,409	26,327.0	80,199,734	165.0	210,003
2016/07	113,798.5	1,208,307,120	17,493.5	423,702,817	28,035.5	320,057,680	43,477.0	384,938,556	26,606.5	73,379,534	182.0	220,733
2016/08	115,123.0	1,227,885,258	18,204.0	443,118,291	26,404.0	321,868,970	43,674.0	384,428,986	26,711.0	78,316,428	130.0	152,583

<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
2015/09	92,108.0	922,231,835	12,397.0	294,303,888	22,408.0	244,694,796	39,736.0	329,724,546	17,487.0	53,893,253	80.0	75,711
2015/10	95,304.0	944,446,523	12,726.0	297,520,244	23,087.0	251,333,868	41,167.5	339,177,465	18,229.5	56,918,024	94.0	91,211
2015/11	97,800.0	956,885,649	12,927.0	293,881,553	23,589.0	256,648,717	42,326.5	348,593,616	18,870.5	57,676,692	87.0	85,071
2015/12	88,841.5	907,180,654	12,375.0	283,359,627	21,001.0	239,956,376	36,786.5	326,584,393	18,578.0	58,178,937	101.0	102,321
2016/01	91,485.0	931,897,775	12,602.5	287,690,905	21,581.5	247,271,125	37,905.0	336,825,300	19,295.0	59,951,813	101.0	98,741
2016/02	97,238.5	989,867,083	13,401.5	302,443,703	22,965.5	267,759,574	40,293.5	357,106,854	20,466.0	62,427,311	112.0	129,641
2016/03	92,811.0	939,867,264	12,632.0	289,340,169	21,288.0	246,340,654	38,043.0	341,195,904	20,736.0	62,859,119	112.0	131,418
2016/04	97,173.0	973,166,368	13,329.5	303,857,775	21,915.0	250,348,290	39,897.0	352,653,556	21,629.5	66,190,379	112.0	116,368
2016/05	100,491.0	1,003,114,867	13,892.5	316,930,945	22,619.5	259,583,247	41,236.0	368,989,851	22,633.0	67,477,931	114.0	133,993
2016/06	106,980.0	1,053,712,413	14,627.0	334,170,430	23,724.5	272,211,679	43,711.0	374,663,292	24,753.5	72,457,810	160.0	209,203
2016/07	95,077.5	982,568,788	14,000.5	339,121,826	19,897.5	237,841,472	36,724.5	334,288,636	24,274.0	71,096,720	181.0	219,933
2016/08	96,104.0	1,001,333,803	14,608.5	357,808,654	20,237.5	238,570,625	36,810.5	334,936,248	24,318.5	69,996,143	128.0	151,783

ユーロ円TIBOR (ZIBOR)

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
2015/09	897.0	24,385,222	229.0	10,423,870	375.0	10,596,286	274.0	3,221,044	19.0	124,021
2015/10	940.0	26,021,642	239.0	11,380,870	389.0	11,063,286	290.0	3,357,464	22.0	214,021
2015/11	1,055.0	27,929,767	269.0	11,814,870	438.0	12,272,086	320.0	3,620,289	28.0	222,521
2015/12	1,084.0	26,027,217	281.0	9,731,070	465.0	12,415,386	328.0	3,657,339	30.0	223,421
2016/01	1,144.0	28,650,237	281.0	10,875,570	486.0	13,655,686	337.0	3,796,059	30.0	219,921
2016/02	1,297.0	30,246,782	306.0	11,544,765	582.0	14,341,363	364.0	4,122,253	35.0	232,371
2016/03	1,451.0	31,980,311	334.0	12,283,867	664.0	15,044,802	403.0	4,323,771	50.0	237,871
2016/04	1,491.0	33,270,553	354.0	13,257,258	686.0	15,076,633	419.0	4,549,791	52.0	286,771
2016/05	1,536.0	34,314,970	370.0	13,860,670	675.0	16,145,253	439.0	4,970,576	52.0	337,471
2016/06	1,605.0	34,486,402	384.0	13,741,411	689.0	15,024,304	469.0	5,302,915	63.0	417,771
2016/07	1,658.0	35,670,081	398.0	14,637,902	692.0	14,872,372	484.0	5,601,535	84.0	558,271
2016/08	1,622.0	35,311,958	413.0	14,717,515	628.0	14,415,021	487.0	5,564,660	93.0	614,762

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
2015/09	259.0	2,600,020	26.0	1,319,830	77.0	733,290	86.0	382,600	70.0	164,300	0.0	0
2015/10	290.0	3,026,350	38.0	1,674,830	78.0	735,690	95.0	426,000	79.0	189,830	0.0	0
2015/11	300.0	3,343,970	40.0	1,938,830	78.0	765,690	89.0	435,000	84.0	203,450	0.0	0
2015/12	309.0	3,708,970	49.0	2,258,110	75.0	767,410	101.0	465,000	84.0	218,450	0.0	0
2016/01	343.0	3,999,570	56.0	2,494,110	81.0	749,210	105.0	465,000	101.0	291,250	0.0	0
2016/02	397.0	4,899,780	84.0	3,224,110	87.0	852,420	116.0	515,000	110.0	308,250	0.0	0
2016/03	465.0	5,677,820	98.0	3,788,790	97.0	945,420	130.0	583,000	140.0	360,610	0.0	0
2016/04	512.0	6,501,670	112.0	4,486,290	110.0	1,003,420	135.0	612,000	155.0	399,960	0.0	0
2016/05	527.0	6,186,670	119.0	4,137,200	109.0	1,006,910	143.0	646,650	156.0	393,710	0.0	0
2016/06	620.0	6,517,180	130.0	4,411,020	119.0	1,104,680	159.0	711,530	212.0	559,950	0.0	0
2016/07	708.0	7,688,760	158.0	5,024,970	132.0	1,186,330	187.0	878,210	231.0	599,250	0.0	0
2016/08	745.0	8,026,060	177.0	5,305,470	134.0	1,207,530	191.0	896,210	243.0	618,250	0.0	0

日本円TIBOR (DTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y	
	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
2015/09	157.0	1,065,947	2.0	3,100	91.0	827,592	64.0	235,255
2015/10	205.0	1,338,181	6.0	5,025	111.0	999,677	88.0	333,479
2015/11	243.0	1,867,743	7.0	19,530	121.0	1,227,763	105.0	420,450
2015/12	313.0	1,817,711	10.0	19,577	176.0	1,316,595	127.0	481,539
2016/01	350.0	1,971,224	10.0	19,577	191.0	1,354,848	149.0	596,799
2016/02	429.0	2,272,061	17.0	24,385	220.0	1,360,654	192.0	878,022
2016/03	529.0	2,478,870	22.0	30,650	272.0	1,412,773	235.0	1,035,446
2016/04	543.0	2,516,822	24.0	31,381	277.0	1,424,820	242.0	1,060,621
2016/05	557.0	2,543,680	26.0	32,541	290.0	1,436,870	241.0	1,074,269
2016/06	616.0	2,593,949	37.0	43,778	320.0	1,432,733	259.0	1,117,438
2016/07	644.0	2,640,943	38.0	43,768	336.0	1,458,175	270.0	1,139,001
2016/08	657.0	2,577,666	39.0	43,708	346.0	1,423,733	272.0	1,110,225

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
2015/09	5,787.0	82,983,040	578.0	13,810,380	1,587.0	22,907,300	2,455.0	21,968,380	1,180.0	4,286,180	1.0	800
2015/10	5,866.5	64,437,510	564.0	14,289,130	1,633.5	23,589,100	2,493.5	22,250,700	1,174.5	4,307,780	1.0	800
2015/11	5,968.5	65,116,590	583.0	14,545,130	1,647.5	23,679,210	2,535.5	22,449,710	1,201.5	4,442,740	1.0	800
2015/12	6,127.5	65,881,440	604.0	14,482,840	1,655.5	24,116,960	2,591.5	22,686,560	1,235.5	4,574,890	1.0	800
2016/01	6,343.5	68,092,290	635.0	14,656,210	1,718.5	24,541,310	2,701.5	24,042,150	1,287.5	4,851,920	1.0	800
2016/02	6,583.5	71,696,620	741.0	17,435,250	1,782.5	24,931,920	2,751.5	24,453,820	1,306.5	4,873,830	2.0	1,800
2016/03	6,706.5	72,943,650	759.0	17,676,470	1,822.0	25,644,550	2,754.0	24,650,800	1,331.5	4,971,030	1.0	800
2016/04	6,810.5	74,529,090	796.0	18,810,160	1,887.0	26,026,330	2,784.0	24,785,730	1,342.5	4,906,070	1.0	800
2016/05	6,936.5	75,441,083	848.0	19,036,590	1,917.0	26,790,420	2,815.0	24,659,090	1,355.5	4,954,183	1.0	800
2016/06	7,245.5	78,980,037	897.0	19,467,280	1,991.0	27,808,840	2,933.0	26,415,554	1,433.5	5,297,563	1.0	800
2016/07	7,446.5	79,888,637	909.0	19,296,540	2,035.5	28,323,060	3,028.5	26,806,764	1,472.5	5,459,473	1.0	800
2016/08	7,545.5	79,917,947	930.0	19,587,520	2,055.5	28,387,800	3,085.5	26,575,544	1,473.5	5,366,283	1.0	800

※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		10-20Y	
	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	債務負担済 残存取引件数	債務負担残高
2015/09	1,010.0	17,480,290	367.0	9,326,150	382.0	6,145,410	248.0	1,873,730	13.0	105,000
2015/10	1,032.0	17,485,650	355.0	8,713,630	404.0	6,708,710	260.0	1,958,310	13.0	105,000
2015/11	1,145.0	18,289,450	371.0	8,763,260	440.0	7,082,610	318.0	2,326,580	16.0	117,000
2015/12	1,210.0	18,983,380	382.0	9,351,860	469.0	7,030,250	337.0	2,434,160	22.0	122,000
2016/01	1,239.0	19,385,230	385.0	9,611,540	481.0	7,181,180	349.0	2,429,510	24.0	163,000
2016/02	1,348.0	21,485,320	420.0	10,415,690	508.0	8,121,130	389.0	2,781,250	32.0	167,250
2016/03	1,506.0	22,657,760	430.0	11,160,350	499.0	8,781,700	476.0	3,451,510	56.0	264,400
2016/04	1,533.0	22,707,010	438.0	11,191,620	544.0	7,722,960	492.0	3,514,030	59.0	278,000
2016/05	1,545.0	22,677,350	433.0	10,987,420	549.0	7,731,480	503.0	3,576,050	60.0	282,400
2016/06	1,598.0	22,945,750	434.0	10,878,430	554.0	7,795,130	544.0	3,862,800	66.0	308,400
2016/07	1,614.0	22,664,270	435.0	10,677,530	547.0	7,771,430	559.0	3,879,750	73.0	335,560
2016/08	1,617.0	22,632,640	429.0	10,584,110	550.0	7,806,430	566.0	3,911,540	72.0	330,560

※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	
	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
2015/09	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2015/10	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2015/11	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2015/12	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/01	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/02	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/03	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/04	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/05	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/06	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/07	2.0	25,331	2.0	25,331	0.0	0	0.0	0
2016/08	2.0	25,104	2.0	25,104	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		10-20Y	
	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	債務負担済 残存取引件数	債務負担残高
2015/09	4,574.0	66,218,510	954.0	23,993,580	1,840.0	22,709,310	1,616.0	9,038,190	164.0	477,450
2015/10	4,613.0	56,838,800	947.5	24,031,260	1,880.0	23,290,700	1,610.5	9,019,390	175.0	497,450
2015/11	4,727.0	57,462,520	956.5	23,853,910	1,937.0	23,856,900	1,662.5	9,253,860	171.0	498,250
2015/12	4,897.0	58,616,370	982.5	24,368,700	2,013.0	24,125,550	1,713.5	9,582,520	188.0	539,600
2016/01	5,042.0	60,898,880	1,029.5	25,634,260	2,113.0	25,363,410	1,711.5	9,896,610	188.0	534,600
2016/02	5,436.0	65,413,020	1,156.5	28,133,930	2,204.0	26,546,800	1,831.5	10,022,060	241.0	708,130
2016/03	5,756.0	67,693,600	1,246.0	29,859,650	2,295.0	26,571,660	1,894.0	10,327,810	321.0	934,480
2016/04	5,897.0	68,971,490	1,325.0	31,326,640	2,278.0	26,006,210	1,948.0	10,660,650	346.0	977,990
2016/05	6,040.5	71,553,330	1,385.5	32,468,650	2,304.0	27,153,840	1,986.0	10,879,950	365.0	1,050,990
2016/06	6,352.5	75,090,980	1,491.5	34,066,660	2,389.0	28,432,210	2,073.0	11,432,880	399.0	1,168,240
2016/07	6,642.5	76,924,310	1,549.0	34,722,750	2,398.5	28,534,820	2,223.0	12,336,460	472.0	1,330,260
2016/08	6,823.5	77,822,050	1,601.0	34,894,880	2,451.5	28,977,780	2,261.0	12,558,560	510.0	1,390,830

※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-DTIBOR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	
	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
2015/09	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2015/10	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2015/11	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2015/12	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/01	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/02	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/03	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/04	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/05	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/06	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/07	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/08	1.0	6,000	0.0	0	0.0	0	1.0	6,000

※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	
	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
2015/09	0.0	0	0.0	0	0.0	0	0.0	0
2015/10	0.0	0	0.0	0	0.0	0	0.0	0
2015/11	0.0	0	0.0	0	0.0	0	0.0	0
2015/12	0.0	0	0.0	0	0.0	0	0.0	0
2016/01	0.0	0	0.0	0	0.0	0	0.0	0
2016/02	0.0	0	0.0	0	0.0	0	0.0	0
2016/03	0.0	0	0.0	0	0.0	0	0.0	0
2016/04	0.0	0	0.0	0	0.0	0	0.0	0
2016/05	0.0	0	0.0	0	0.0	0	0.0	0
2016/06	1.0	20,000	1.0	20,000	0.0	0	0.0	0
2016/07	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
2016/08	4.0	230,000	3.0	150,000	1.0	80,000	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
