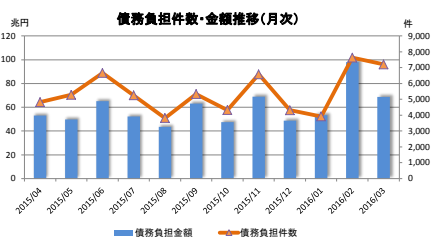


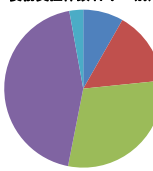
月次統計データ(金利スワップ)

2016/03

債務負担件数・金額

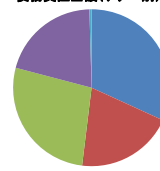


債務負担件数(テナー別)



※2016/03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)



※2016/03における債務負担金額に係る割合

<合計>

(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 |
| 2015/04 | 4,825 | 53,035,315 | 646 | 19,882,559 | 1,109 | 14,525,845 | 2,200 | 16,311,519 | 867 | 2,311,922 | 3 | 3,470 |
| 2015/05 | 5,282 | 49,692,575 | 576 | 15,169,311 | 1,191 | 13,083,784 | 2,570 | 18,620,706 | 928 | 2,811,188 | 17 | 7,585 |
| 2015/06 | 6,664 | 65,133,053 | 911 | 21,314,071 | 1,649 | 19,088,687 | 3,085 | 21,677,664 | 1,016 | 3,049,805 | 3 | 2,825 |
| 2015/07 | 5,255 | 52,201,979 | 646 | 17,139,697 | 1,198 | 12,022,737 | 2,584 | 20,656,175 | 823 | 2,382,737 | 4 | 635 |
| 2015/08 | 3,820 | 43,521,365 | 530 | 15,264,049 | 842 | 9,457,297 | 1,832 | 16,128,715 | 614 | 2,670,704 | 2 | 600 |
| 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 | 15,317,920 | 1,243 | 17,354,138 | 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 | 12,139,387 | 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 | 27,745,826 | 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 |

<内訳>

【JPY】
vs Fixed

(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 |
| 2015/04 | 4,280 | 44,904,595 | 582 | 16,500,719 | 941 | 11,884,945 | 1,946 | 14,405,049 | 808 | 2,110,412 | 3 | 3,470 |
| 2015/05 | 4,855 | 42,776,390 | 542 | 13,367,421 | 1,028 | 9,346,534 | 2,400 | 17,419,702 | 868 | 2,635,148 | 17 | 7,585 |
| 2015/06 | 5,959 | 57,589,779 | 820 | 19,219,201 | 1,418 | 16,018,912 | 2,778 | 19,589,115 | 940 | 2,759,725 | 3 | 2,825 |
| 2015/07 | 4,838 | 47,490,255 | 559 | 15,150,747 | 1,086 | 10,950,670 | 2,418 | 19,303,107 | 771 | 2,084,897 | 4 | 635 |
| 2015/08 | 3,491 | 40,640,011 | 483 | 14,285,149 | 744 | 8,565,087 | 1,698 | 15,223,261 | 564 | 2,565,914 | 2 | 600 |
| 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 | 5,596 | 57,412,710 | 592 | 12,422,668 | 963 | 13,835,010 | 1,982 | 19,118,612 | 1,883 | 11,886,711 | 76 | 137,710 |
| 2015/12 | 3,711 | 41,986,318 | 210 | 8,147,830 | 551 | 9,869,689 | 1,183 | 13,315,878 | 1,663 | 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 | 15,871,325 | 2,880 | 12,740,122 | 198 | 299,310 |

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 |
| 2015/04 | 42 | 2,433,300 | 13 | 1,699,000 | 8 | 514,000 | 21 | 220,300 | 0 | 0 |
| 2015/05 | 29 | 1,128,000 | 5 | 395,000 | 16 | 636,000 | 8 | 97,000 | 0 | 0 |
| 2015/06 | 67 | 1,168,070 | 16 | 459,270 | 30 | 457,800 | 20 | 246,000 | 1 | 5,000 |
| 2015/07 | 15 | 128,136 | 3 | 12,000 | 6 | 83,986 | 5 | 30,650 | 1 | 1,500 |
| 2015/08 | 24 | 216,264 | 2 | 40,000 | 5 | 15,600 | 17 | 160,664 | 0 | 0 |
| 2015/09 | 31 | 686,351 | 1 | 5,000 | 11 | 458,500 | 14 | 197,500 | 5 | 25,351 |
| 2015/10 | 45 | 1,672,500 | 8 | 863,000 | 14 | 443,000 | 16 | 226,500 | 7 | 140,000 |
| 2015/11 | 148 | 2,878,300 | 33 | 845,000 | 46 | 1,114,300 | 65 | 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 |

OIS

(単位: 件、百万円)

| 年/月 | 合計 | | 0-2Y | | 2-5Y | | 5-10Y | | 10-20Y | | 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 |
| 2015/04 | 24 | 182,470 | 3 | 50,000 | 6 | 46,720 | 7 | 60,250 | 8 | 25,500 | 0 | 0 |
| 2015/05 | 34 | 588,730 | 3 | 400,000 | 10 | 131,830 | 10 | 27,700 | 11 | 29,200 | 0 | 0 |
| 2015/06 | 50 | 232,540 | 4 | 82,330 | 17 | 82,390 | 24 | 63,990 | 5 | 3,830 | 0 | 0 |
| 2015/07 | 20 | 360,350 | 3 | 250,000 | 3 | 49,000 | 7 | 32,350 | 7 | 29,000 | 0 | 0 |
| 2015/08 | 27 | 280,020 | 2 | 200,000 | 8 | 26,700 | 10 | 48,820 | 7 | 4,500 | 0 | 0 |
| 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 | 386,540 | 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 | 803,040 | 11 | 519,680 | 11 | 145,000 | 14 | 70,000 | 32 | 67,760 | 1 | 600 |

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 |
| 2015/04 | 3 | 12,360 | 0 | 0 | 2 | 11,360 | 1 | 1,000 |
| 2015/05 | 4 | 41,934 | 0 | 0 | 2 | 40,000 | 2 | 1,934 |
| 2015/06 | 14 | 53,743 | 0 | 0 | 9 | 46,725 | 5 | 7,018 |
| 2015/07 | 6 | 9,358 | 0 | 0 | 4 | 7,850 | 2 | 1,508 |
| 2015/08 | 8 | 10,510 | 0 | 0 | 2 | 2,200 | 6 | 8,310 |
| 2015/09 | 44 | 183,766 | 0 | 0 | 21 | 104,945 | 23 | 78,821 |
| 2015/10 | 49 | 276,074 | 4 | 1,829 | 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 | 130,553 |

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 |
| 2015/04 | 241 | 2,048,260 | 11 | 133,880 | 71 | 787,190 | 125 | 1,010,180 | 34 | 117,010 | 0 | 0 |
| 2015/05 | 188 | 1,690,670 | 12 | 96,970 | 66 | 872,040 | 75 | 606,320 | 35 | 115,340 | 0 | 0 |
| 2015/06 | 300 | 3,263,500 | 28 | 525,030 | 90 | 1,456,740 | 138 | 1,074,480 | 44 | 207,250 | 0 | 0 |
| 2015/07 | 217 | 2,456,310 | 30 | 750,500 | 51 | 429,080 | 102 | 1,042,960 | 34 | 233,770 | 0 | 0 |
| 2015/08 | 116 | 1,025,380 | 12 | 258,600 | 24 | 359,830 | 40 | 314,660 | 40 | 92,290 | 0 | 0 |
| 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 | 5 | 1,220,000 | 40 | 690,690 | 49 | 361,050 | 34 | 105,980 | 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 | 72 | 1,302,380 | 125 | 904,740 | 2 | 15,170 |
| 2016/02 | 261 | 4,086,630 | 38 | 1,773,400 | 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 |

※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 |
| 2015/04 | 39 | 554,150 | 9 | 239,940 | 9 | 106,500 | 21 | 207,710 | 0 | 0 |
| 2015/05 | 25 | 212,810 | 1 | 30,000 | 7 | 67,310 | 17 | 115,500 | 0 | 0 |
| 2015/06 | 75 | 1,014,690 | 18 | 346,090 | 27 | 414,420 | 30 | 254,180 | 0 | 0 |
| 2015/07 | 32 | 467,570 | 6 | 133,000 | 12 | 228,020 | 13 | 101,550 | 1 | 5,000 |
| 2015/08 | 51 | 527,160 | 11 | 226,680 | 13 | 120,480 | 26 | 178,000 | 1 | 2,000 |
| 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 | 514,670 | 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 | 2,226,110 | 8 | 963,500 | 48 | 895,340 | 86 | 779,140 | 48 | 218,130 |

※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 |
| 2015/04 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/05 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/07 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/08 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/09 | 1 | 22,184 | 1 | 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 |

※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 |
| 2015/04 | 196 | 2,900,190 | 28 | 1,259,020 | 72 | 1,175,130 | 79 | 407,030 | 17 | 59,000 |
| 2015/05 | 147 | 3,254,040 | 13 | 879,920 | 62 | 1,990,070 | 58 | 352,550 | 14 | 31,500 |
| 2015/06 | 199 | 1,810,730 | 25 | 682,150 | 58 | 611,700 | 90 | 442,880 | 26 | 74,000 |
| 2015/07 | 127 | 1,290,000 | 45 | 843,450 | 36 | 273,930 | 37 | 144,050 | 9 | 28,570 |
| 2015/08 | 103 | 822,020 | 20 | 253,620 | 46 | 367,400 | 35 | 195,000 | 2 | 6,000 |
| 2015/09 | 221 | 3,441,470 | 26 | 1,273,900 | 57 | 1,335,440 | 120 | 786,890 | 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 | 774,860 | 95 | 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 |

※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 |
| 2015/04 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/05 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/07 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2015/08 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 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 |

※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

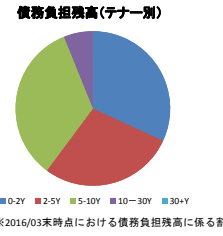
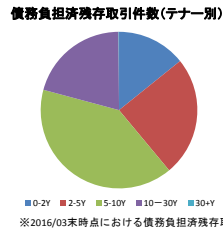
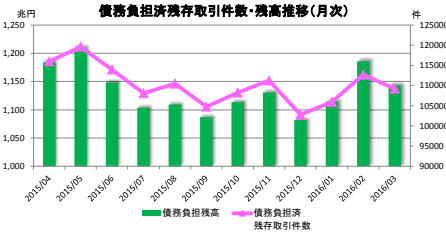
**[USD]
vs Fixed**

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 |
| 2015/04 | - | - | - | - | - | - | - | - | - | - |
| 2015/05 | - | - | - | - | - | - | - | - | - | - |
| 2015/06 | - | - | - | - | - | - | - | - | - | - |
| 2015/07 | - | - | - | - | - | - | - | - | - | - |
| 2015/08 | - | - | - | - | - | - | - | - | - | - |
| 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 |

債務負担残存取引件数・残高



※2016/03末時点における債務負担残存取引件数に係る割合 ※2016/03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 |
| 2015/04 | 115,980.0 | 1,183,856,199 | 14,462.0 | 369,981,906 | 29,713.0 | 344,089,590 | 51,268.0 | 409,153,375 | 20,469.0 | 60,376,823 | 48.0 | 54,505 |
| 2015/05 | 119,639.0 | 1,209,574,825 | 14,827.0 | 371,704,256 | 31,447.0 | 357,047,009 | 52,674.0 | 419,629,260 | 20,627.0 | 60,912,225 | 64.0 | 62,075 |
| 2015/06 | 113,968.0 | 1,148,453,505 | 14,898.0 | 365,300,031 | 30,027.0 | 337,430,451 | 49,381.0 | 387,041,115 | 19,596.0 | 58,618,008 | 66.0 | 63,901 |
| 2015/07 | 108,079.0 | 1,103,890,014 | 14,531.0 | 361,426,560 | 26,984.0 | 311,605,564 | 46,427.0 | 371,212,770 | 20,067.0 | 59,580,584 | 70.0 | 64,536 |
| 2015/08 | 110,473.0 | 1,109,464,699 | 14,778.0 | 362,780,715 | 27,815.0 | 314,937,662 | 47,341.0 | 370,959,346 | 20,469.0 | 60,721,915 | 71.0 | 65,061 |
| 2015/09 | 104,788.0 | 1,087,173,048 | 14,554.0 | 353,202,662 | 26,760.0 | 308,613,925 | 44,480.0 | 366,445,745 | 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 | 19,693.0 | 61,632,105 | 95.0 | 92,721 |
| 2015/11 | 111,241.5 | 1,130,725,100 | 15,156.5 | 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 | 102,766.0 | 1,082,216,730 | 14,065.5 | 343,584,871 | 25,694.5 | 308,726,938 | 41,985.5 | 365,897,511 | 20,138.5 | 63,894,286 | 102.0 | 103,121 |
| 2016/01 | 105,950.5 | 1,114,784,796 | 15,001.0 | 351,036,551 | 26,862.0 | 320,116,770 | 43,259.0 | 377,529,428 | 20,926.5 | 66,012,606 | 102.0 | 99,544 |
| 2016/02 | 112,727.0 | 1,185,959,979 | 16,130.0 | 373,245,146 | 28,349.0 | 343,930,951 | 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 |

<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 |
| 2015/04 | 106,283.0 | 1,029,850,834 | 12,596.0 | 307,949,536 | 26,010.0 | 287,413,136 | 47,344.0 | 378,303,045 | 19,285.0 | 56,130,613 | 48.0 | 54,505 |
| 2015/05 | 108,637.0 | 1,050,509,276 | 12,940.0 | 308,804,196 | 27,590.0 | 296,975,044 | 48,625.0 | 388,056,865 | 19,418.0 | 56,611,095 | 64.0 | 62,075 |
| 2015/06 | 102,424.0 | 987,568,572 | 12,938.0 | 303,655,651 | 26,001.0 | 275,711,891 | 45,097.0 | 354,062,122 | 18,322.0 | 54,075,008 | 66.0 | 63,901 |
| 2015/07 | 96,174.0 | 940,855,928 | 12,467.0 | 299,243,740 | 22,867.0 | 249,480,088 | 42,019.0 | 337,282,680 | 18,751.0 | 54,784,884 | 70.0 | 64,536 |
| 2015/08 | 98,255.0 | 945,175,448 | 12,641.0 | 299,825,545 | 23,627.0 | 252,893,466 | 42,846.0 | 336,518,452 | 19,110.0 | 55,872,925 | 71.0 | 65,061 |
| 2015/09 | 92,108.0 | 922,491,835 | 12,397.0 | 294,203,586 | 22,408.0 | 244,694,736 | 39,736.0 | 329,724,546 | 17,487.0 | 53,693,253 | 80.0 | 75,711 |
| 2015/10 | 95,304.0 | 944,446,523 | 12,266.0 | 297,520,244 | 23,087.0 | 251,338,868 | 41,167.5 | 339,177,465 | 18,229.5 | 56,318,024 | 94.0 | 91,921 |
| 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 | 238,955,376 | 36,786.5 | 326,584,393 | 18,578.0 | 58,178,937 | 101.0 | 102,321 |
| 2016/01 | 91,485.0 | 931,837,775 | 12,602.5 | 287,690,995 | 21,581.5 | 247,271,125 | 37,905.0 | 336,825,300 | 19,295.0 | 59,951,615 | 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 |

ユーロ円TIBOR (ZTIBOR)

| 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 |
| 2015/04 | 761.0 | 24,558,920 | 189.0 | 11,632,360 | 337.0 | 10,200,600 | 221.0 | 2,619,790 | 14.0 | 106,170 |
| 2015/05 | 787.0 | 25,402,960 | 197.0 | 11,849,900 | 351.0 | 10,790,100 | 227.0 | 2,670,790 | 12.0 | 92,170 |
| 2015/06 | 846.0 | 25,571,030 | 214.0 | 11,843,870 | 375.0 | 10,736,200 | 244.0 | 2,893,790 | 13.0 | 97,170 |
| 2015/07 | 858.0 | 25,574,166 | 222.0 | 11,864,870 | 376.0 | 10,726,980 | 246.0 | 2,884,440 | 14.0 | 98,670 |
| 2015/08 | 876.0 | 25,695,430 | 223.0 | 11,836,870 | 379.0 | 10,735,786 | 260.0 | 3,024,104 | 14.0 | 98,670 |
| 2015/09 | 897.0 | 24,365,222 | 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 | 11,069,286 | 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 | 3,620,269 | 28.0 | 222,521 |
| 2015/12 | 1,084.0 | 26,027,217 | 261.0 | 9,731,070 | 465.0 | 12,415,386 | 328.0 | 3,657,339 | 30.0 | 223,421 |
| 2016/01 | 1,144.0 | 28,550,237 | 281.0 | 10,876,570 | 496.0 | 13,655,686 | 337.0 | 3,798,059 | 30.0 | 219,921 |
| 2016/02 | 1,287.0 | 30,246,782 | 306.0 | 11,544,765 | 582.0 | 14,347,353 | 364.0 | 4,122,293 | 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 | 327,871 |

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 |
| 2015/04 | 113.0 | 938,010 | 11.0 | 227,500 | 34.0 | 422,000 | 31.0 | 193,440 | 37.0 | 95,070 | 0.0 | 0 |
| 2015/05 | 147.0 | 1,526,740 | 14.0 | 627,500 | 44.0 | 553,800 | 41.0 | 221,140 | 48.0 | 124,270 | 0.0 | 0 |
| 2015/06 | 197.0 | 1,759,280 | 18.0 | 709,830 | 61.0 | 636,220 | 65.0 | 285,130 | 53.0 | 128,100 | 0.0 | 0 |
| 2015/07 | 217.0 | 2,119,630 | 21.0 | 959,830 | 64.0 | 685,220 | 72.0 | 317,480 | 60.0 | 157,100 | 0.0 | 0 |
| 2015/08 | 244.0 | 2,399,650 | 23.0 | 1,159,830 | 72.0 | 711,920 | 82.0 | 366,300 | 67.0 | 161,600 | 0.0 | 0 |
| 2015/09 | 259.0 | 2,600,020 | 26.0 | 1,319,830 | 77.0 | 733,280 | 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 | 735,680 | 95.0 | 426,000 | 79.0 | 189,830 | 0.0 | 0 |
| 2015/11 | 300.0 | 3,343,970 | 40.0 | 1,939,830 | 78.0 | 765,690 | 98.0 | 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 | 497.0 | 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 |

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 |
| 2015/04 | 81.0 | 772,335 | 2.0 | 3,100 | 50.0 | 627,525 | 29.0 | 141,710 |
| 2015/05 | 85.0 | 814,269 | 2.0 | 3,100 | 52.0 | 667,525 | 31.0 | 143,644 |
| 2015/06 | 99.0 | 888,013 | 2.0 | 3,100 | 61.0 | 714,250 | 36.0 | 150,863 |
| 2015/07 | 105.0 | 877,370 | 2.0 | 3,100 | 66.0 | 722,500 | 37.0 | 151,770 |
| 2015/08 | 113.0 | 887,860 | 2.0 | 3,100 | 68.0 | 724,700 | 43.0 | 160,060 |
| 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 | 1,667,743 | 7.0 | 19,530 | 131.0 | 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 | 1,369,654 | 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 |

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 |
| 2015/04 | 4,998.0 | 57,383,430 | 538.0 | 15,499,770 | 1,300.0 | 19,291,380 | 2,129.0 | 18,864,150 | 1,031.0 | 3,728,130 | 0.0 | 0 |
| 2015/05 | 5,113.0 | 58,279,520 | 534.0 | 15,066,990 | 1,372.0 | 20,210,250 | 2,174.0 | 19,265,930 | 1,033.0 | 3,736,350 | 0.0 | 0 |
| 2015/06 | 5,294.0 | 59,550,120 | 540.0 | 14,659,020 | 1,424.0 | 21,193,620 | 2,262.0 | 19,816,590 | 1,068.0 | 3,900,890 | 0.0 | 0 |
| 2015/07 | 5,491.0 | 60,909,060 | 562.0 | 14,477,150 | 1,486.0 | 21,632,340 | 2,350.0 | 20,707,050 | 1,093.0 | 4,092,520 | 0.0 | 0 |
| 2015/08 | 5,595.0 | 61,608,400 | 582.0 | 14,763,090 | 1,522.0 | 21,957,340 | 2,365.0 | 20,752,160 | 1,126.0 | 4,135,810 | 0.0 | 0 |
| 2015/09 | 5,781.0 | 62,953,040 | 578.0 | 13,810,380 | 1,587.0 | 22,907,300 | 2,455.0 | 21,968,380 | 1,160.0 | 4,266,180 | 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 | 5,988.5 | 65,116,590 | 583.0 | 14,545,130 | 1,647.5 | 23,878,210 | 2,536.5 | 22,449,710 | 1,201.5 | 4,442,740 | 1.0 | 800 |
| 2015/12 | 6,127.5 | 65,861,440 | 604.0 | 14,482,840 | 1,695.5 | 24,116,360 | 2,591.5 | 22,686,560 | 1,235.5 | 4,574,880 | 1.0 | 800 |
| 2016/01 | 6,343.5 | 68,092,290 | 635.0 | 14,656,110 | 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 | 750.0 | 17,676,470 | 1,862.0 | 25,644,550 | 2,754.0 | 24,650,800 | 1,321.5 | 4,971,030 | 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 |
| 2015/04 | 807.0 | 16,488,830 | 310.0 | 9,160,620 | 368.0 | 6,282,120 | 126.0 | 1,012,090 | 3.0 | 34,000 |
| 2015/05 | 829.0 | 16,464,180 | 313.0 | 9,009,160 | 370.0 | 6,293,430 | 143.0 | 1,127,590 | 3.0 | 34,000 |
| 2015/06 | 896.0 | 17,149,720 | 333.0 | 9,159,500 | 389.0 | 6,598,600 | 171.0 | 1,357,620 | 3.0 | 34,000 |
| 2015/07 | 919.0 | 17,117,690 | 338.0 | 8,919,090 | 393.0 | 6,700,430 | 184.0 | 1,459,170 | 4.0 | 39,000 |
| 2015/08 | 960.0 | 17,459,850 | 366.0 | 9,586,980 | 379.0 | 6,194,700 | 210.0 | 1,637,170 | 5.0 | 41,000 |
| 2015/09 | 1,010.0 | 17,450,290 | 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 | 18,969,980 | 382.0 | 9,351,560 | 468.0 | 7,030,260 | 337.0 | 2,434,160 | 22.0 | 154,000 |
| 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 | 1,349.0 | 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 | 439.0 | 11,160,150 | 535.0 | 7,781,700 | 476.0 | 3,451,510 | 56.0 | 284,400 |

※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 |
| 2015/04 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2015/05 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2015/06 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2015/07 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2015/08 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 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 |

※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 |
| 2015/04 | 3,916.0 | 53,857,840 | 816.0 | 25,509,020 | 1,614.0 | 19,852,830 | 1,387.0 | 8,013,150 | 99.0 | 282,840 |
| 2015/05 | 4,040.0 | 56,351,880 | 827.0 | 26,343,410 | 1,668.0 | 21,556,830 | 1,432.0 | 8,137,300 | 113.0 | 314,340 |
| 2015/06 | 4,211.0 | 55,980,770 | 853.0 | 25,289,060 | 1,716.0 | 21,839,670 | 1,505.0 | 8,469,200 | 137.0 | 382,840 |
| 2015/07 | 4,314.0 | 56,430,170 | 919.0 | 25,958,780 | 1,732.0 | 21,658,890 | 1,518.0 | 8,404,180 | 145.0 | 408,410 |
| 2015/08 | 4,389.0 | 56,232,040 | 941.0 | 25,605,300 | 1,768.0 | 21,718,750 | 1,534.0 | 8,495,080 | 146.0 | 411,910 |
| 2015/09 | 4,574.0 | 56,218,510 | 954.0 | 23,993,560 | 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 | 9,253,360 | 171.0 | 498,350 |
| 2015/12 | 4,887.0 | 58,616,370 | 982.5 | 24,368,700 | 2,019.0 | 24,125,560 | 1,719.5 | 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 | 9,366,610 | 188.0 | 534,600 |
| 2016/02 | 5,435.0 | 65,413,020 | 1,158.5 | 28,133,930 | 2,204.0 | 26,548,900 | 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 |

※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 |
| 2015/04 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6,000 |
| 2015/05 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6,000 |
| 2015/06 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6,000 |
| 2015/07 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6,000 |
| 2015/08 | 1.0 | 6,000 | 0.0 | 0 | 0.0 | 0 | 1.0 | 6,000 |
| 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 |

※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

**【USD】
vs Fixed**

(単位: 件、百万米ドル)

| 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 |
| 2015/04 | - | - | - | - | - | - | - | - | - | - |
| 2015/05 | - | - | - | - | - | - | - | - | - | - |
| 2015/06 | - | - | - | - | - | - | - | - | - | - |
| 2015/07 | - | - | - | - | - | - | - | - | - | - |
| 2015/08 | - | - | - | - | - | - | - | - | - | - |
| 2015/09 | 0.0 | 0 | 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 | 0.0 | 0 |
| 2015/11 | 1.0 | 10 | 1.0 | 10 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2015/12 | 1.0 | 10 | 1.0 | 10 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2016/01 | 1.0 | 10 | 1.0 | 10 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2016/02 | 1.0 | 10 | 1.0 | 10 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |
| 2016/03 | 1.0 | 10 | 1.0 | 10 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 |

【注意事項】

- 債務負担金額は想定元本ベースです。
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- 債務負担金額及び債務負担残存取引件数・債務負担残高のうち、外貨IRS分は当日の15:00時点における為替レートにより円転換した金額です。
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- 債務負担残存取引件数・残高は、当日の16:00時点における債務負担残存取引件数・残高です。なお、片渡ベースであるため、ポストクリアリング処理により件数に増減が生じる可能性があります。
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