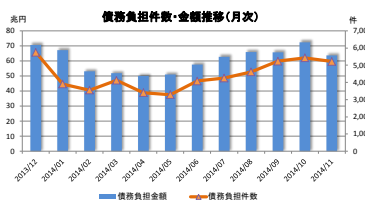


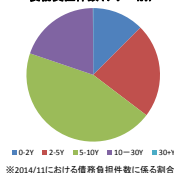
月次統計データ(金利スワップ)

2014/11

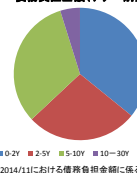
債務負担件数・金額



債務負担件数(テナー別)



債務負担金額(テナー別)



※2014/11における債務負担件数に係る割合

※2014/11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
2013/12	5,746	70,535,241	401	23,801,890	1,227	17,208,843	3,074	23,937,775	1,044	3,852,733	0	0
2014/01	3,907	67,202,154	537	24,618,290	891	16,316,489	2,069	25,126,805	410	1,140,570	0	0
2014/02	3,553	53,146,903	386	18,813,190	923	12,566,033	1,743	19,731,436	501	2,036,245	0	0
2014/03	4,127	51,863,009	431	18,511,940	867	11,022,385	2,162	19,817,694	667	2,511,080	0	0
2014/04	3,404	50,086,791	482	19,735,944	677	10,251,033	1,684	17,991,179	540	2,103,636	2	5,000
2014/05	3,291	51,047,281	322	15,233,180	633	9,515,074	1,826	24,315,923	509	1,980,104	1	3,000
2014/06	4,080	57,609,837	424	15,783,400	958	14,031,273	2,086	25,621,061	609	2,170,103	3	4,000
2014/07	4,253	62,761,941	501	21,860,600	841	15,462,325	2,146	22,856,450	665	2,582,966	0	0
2014/08	4,611	65,898,626	497	23,148,117	1,027	18,748,883	2,198	21,435,534	887	2,563,951	2	160
2014/09	5,235	65,705,265	619	20,716,187	1,172	16,793,049	2,644	25,768,758	800	2,427,270	0	0
2014/10	5,429	72,374,613	663	21,498,075	1,216	20,729,358	2,555	26,560,517	985	3,584,843	10	1,820
2014/11	5,216	63,650,501	651	22,812,395	1,192	17,294,714	2,341	20,473,220	1,028	3,067,673	4	2,500

(単位: 件、百万円)

<内訳>

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
2013/12	5,309	55,001,621	322	12,213,300	1,074	14,384,533	2,931	24,901,055	982	3,502,733	0	0
2014/01	3,531	54,022,404	446	15,507,190	719	13,288,809	1,983	24,208,155	383	1,018,250	0	0
2014/02	3,166	46,010,033	319	15,281,200	749	9,179,173	1,622	18,988,966	476	1,941,695	0	0
2014/03	3,645	45,062,839	372	16,222,010	679	8,016,345	1,944	18,370,394	650	2,454,090	0	0
2014/04	3,162	44,994,171	456	16,712,564	599	8,917,593	1,577	17,236,639	528	2,022,385	2	5,000
2014/05	2,948	43,626,311	248	11,701,330	508	7,231,924	1,696	22,750,223	495	1,939,834	1	3,000
2014/06	3,729	52,637,577	383	14,399,760	832	11,501,963	1,953	24,762,771	558	1,969,083	3	4,000
2014/07	3,982	57,870,811	449	18,930,670	865	14,383,715	2,047	22,192,190	621	2,364,236	0	0
2014/08	4,189	60,069,295	432	20,704,917	886	16,820,883	2,037	20,216,514	832	2,326,821	2	160
2014/09	4,742	58,606,015	569	18,440,947	1,003	13,965,579	2,432	24,014,758	738	2,184,730	0	0
2014/10	4,394	65,809,721	574	18,550,345	1,059	19,311,338	2,371	24,527,057	940	3,419,163	10	1,820
2014/11	4,773	56,313,661	582	19,829,155	1,047	14,603,854	2,195	19,153,610	945	2,724,543	4	2,500

(単位: 件、百万円)

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
2013/12	34	3,168,500	16	2,845,000	16	299,000	2	3,500	-	-
2014/01	32	3,277,500	12	2,845,000	15	387,500	5	45,000	-	-
2014/02	20	451,000	9	281,000	10	169,000	1	1,000	-	-
2014/03	38	1,251,000	7	352,000	22	806,000	9	93,000	-	-
2014/04	20	1,717,000	9	1,331,500	6	335,500	5	50,000	-	-
2014/05	30	1,659,040	12	1,306,500	12	340,500	6	12,040	-	-
2014/06	17	283,800	4	30,000	7	210,500	6	43,300	-	-
2014/07	26	1,346,000	7	850,000	14	445,000	5	44,000	-	-
2014/08	25	1,195,500	11	879,000	7	211,000	7	105,500	-	-
2014/09	21	497,000	5	50,000	13	247,000	3	200,000	-	-
2014/10	34	1,653,800	20	1,319,600	13	333,000	1	1,000	-	-
2014/11	50	1,721,500	9	840,000	17	437,500	19	304,000	5	40,000

(単位: 件、百万円)

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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
2013/12	-	-	-	-	-	-	-	-	-	-	-	-
2014/01	-	-	-	-	-	-	-	-	-	-	-	-
2014/02	-	-	-	-	-	-	-	-	-	-	-	-
2014/03	-	-	-	-	-	-	-	-	-	-	-	-
2014/04	-	-	-	-	-	-	-	-	-	-	-	-
2014/05	-	-	-	-	-	-	-	-	-	-	-	-
2014/06	-	-	-	-	-	-	-	-	-	-	-	-
2014/07	-	-	-	-	-	-	-	-	-	-	-	-
2014/08	-	-	-	-	-	-	-	-	-	-	-	-
2014/09	-	-	-	-	-	-	-	-	-	-	-	-
2014/10	-	-	-	-	-	-	-	-	-	-	-	-
2014/11	36	332,280	5	97,500	15	194,280	3	20,600	13	19,900	0	0

(単位: 件、百万円)

Basis Swap

LIBOR (6M vs 3M)

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
2013/12	210	945,450	7	84,450	44	697,470	57	18,450	52	150,000	0	0
2014/01	154	3,061,300	23	1,278,200	59	1,099,030	45	561,750	27	122,320	0	0
2014/02	141	2,119,340	12	478,000	44	1,126,520	60	420,270	25	94,550	0	0
2014/03	164	1,904,370	13	609,500	39	538,600	66	698,280	17	56,890	0	0
2014/04	120	1,355,500	6	501,880	29	301,470	65	475,900	20	76,250	0	0
2014/05	155	2,630,120	20	827,100	35	471,200	86	1,291,550	14	40,270	0	0
2014/06	229	3,146,060	16	775,350	65	1,499,160	98	871,530	50	200,020	0	0
2014/07	127	1,687,110	16	865,490	20	232,760	47	370,530	44	218,330	0	0
2014/08	164	1,751,510	9	428,900	22	397,380	78	888,120	55	237,110	0	0
2014/09	255	3,529,750	21	1,622,740	46	641,030	126	1,023,440	62	242,540	0	0
2014/10	230	2,931,660	20	528,340	38	501,860	127	1,735,780	45	165,880	0	0
2014/11	220	3,094,790	16	844,560	72	1,325,940	74	658,740	58	265,550	0	0

(単位: 件、百万円)

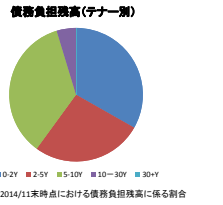
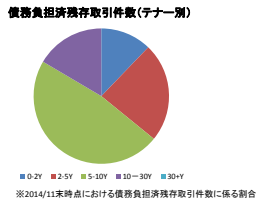
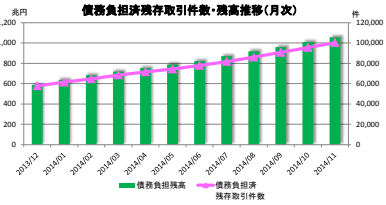
ユーロ円TIBOR (ZTIBOR) (6M vs 3M)

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
2013/12	29	623,930	4	122,440	25	401,490	-	-	-	-
2014/01	41	2,013,420	21	1,094,000	20	319,420	-	-	-	-
2014/02	24	378,400	6	173,300	18	200,100	-	-	-	-
2014/03	24	641,630	9	350,830	15	290,800	-	-	-	-
2014/04	20	800,180	5	395,000	15	405,180	-	-	-	-
2014/05	27	804,850	11	526,000	16	278,850	-	-	-	-
2014/06	14	245,260	6	153,260	8	92,000	-	-	-	-
2014/07	28	823,790	15	707,940	13	115,850	-	-	-	-
2014/08	21	282,340	5	75,000	16	207,340	-	-	-	-
2014/09	45	803,370	8	110,000	37	693,370	-	-	-	-
2014/10	24	416,160	11	294,500	13	121,660	-	-	-	-
2014/11	31	447,500	2	20,000	14	305,000	15	122,500	0	0

(単位: 件、百万円)

LIBOR vs ユーロ円TIBOR (Z

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
2013/12	5,776	585,072,909	5,752	199,632,695	13,896	169,472,400	28,758	187,566,230	9,457	28,300,308	13	21,255
2014/01	6,143	637,607,329	6,047	216,136,285	14,766	184,016,428	30,720	207,911,944	9,867	29,520,878	13	21,255
2014/02	64,684	682,054,093	7,756	250,373,873	16,263	183,190,134	31,351	217,589,106	10,302	30,518,224	12	18,755
2014/03	68,473	718,874,502	8,213	262,052,124	16,062	191,336,802	33,238	232,720,056	10,940	32,846,936	12	18,755
2014/04	71,466	752,963,975	8,651	272,804,513	16,639	199,142,722	34,690	246,284,603	11,472	34,708,381	14	23,755
2014/05	74,344	786,616,996	8,991	283,032,522	17,148	203,496,302	36,227	265,541,173	11,963	36,520,245	15	26,755
2014/06	77,899	821,667,017	9,288	294,019,736	17,823	214,458,818	38,039	284,752,605	12,531	38,264,904	18	30,755
2014/07	81,763	870,202,312	9,756	299,884,209	18,959	227,929,451	39,864	301,758,365	13,166	40,599,532	18	30,755
2014/08	85,969	917,901,497	10,264	315,827,354	19,960	242,120,848	41,704	317,024,554	14,023	42,897,992	18	30,755
2014/09	90,751	969,048,768	11,032	324,811,148	21,011	251,938,623	43,926	337,754,493	14,764	44,485,548	18	30,755
2014/10	95,594	1,008,885,846	11,628	334,881,346	22,420	270,218,582	45,876	356,448,511	15,650	47,305,975	20	31,505
2014/11	100,347	1,055,911,085	12,223	350,772,274	23,765	283,149,672	47,792	372,453,517	16,543	49,501,716	24	34,005

<内訳>

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
2013/12	53,969	508,108,988	5,114	157,880,525	12,353	145,538,399	27,440	177,670,899	9,049	26,997,908	13	21,255
2014/01	57,141	547,931,159	5,328	165,733,055	13,052	157,062,738	29,316	197,097,594	9,432	28,016,158	13	21,255
2014/02	60,037	585,510,283	6,875	196,641,133	13,412	153,360,664	29,896	206,529,016	9,852	28,960,714	12	18,755
2014/03	63,364	616,823,912	7,257	206,234,574	14,027	158,897,222	31,585	220,458,958	10,483	31,244,438	12	18,755
2014/04	66,142	646,799,435	7,626	214,903,003	14,472	165,447,622	32,941	233,368,053	10,989	33,056,801	14	23,755
2014/05	68,705	676,357,906	7,896	221,685,312	14,967	168,635,022	34,360	251,172,423	11,467	34,838,395	15	26,755
2014/06	71,935	710,453,567	8,152	228,752,476	15,723	177,453,728	36,065	269,752,575	11,988	36,414,034	18	30,755
2014/07	75,594	754,930,232	8,543	239,524,379	16,585	190,343,021	37,829	286,501,745	12,579	38,530,332	18	30,755
2014/08	79,364	797,797,147	8,974	253,677,394	17,447	202,494,062	39,542	300,998,254	13,363	40,595,662	18	30,755
2014/09	83,664	836,275,058	9,668	263,752,748	18,365	210,204,403	41,580	320,335,453	14,065	41,947,698	20	31,505
2014/10	88,132	880,851,898	10,173	271,791,936	19,673	227,353,698	43,359	337,076,081	14,907	44,598,675	20	31,505
2014/11	92,472	921,618,026	10,691	285,433,584	20,896	237,865,652	45,136	351,802,947	15,725	46,481,836	24	34,005

ユ-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
2013/12	198	9,985,860	48	5,919,460	107	3,203,600	43	862,800	-	-
2014/01	239	13,263,360	60	8,764,420	122	3,591,100	48	907,600	-	-
2014/02	250	13,669,360	71	8,760,460	133	4,035,100	46	873,800	-	-
2014/03	285	14,720,360	78	8,984,460	155	4,801,600	52	934,300	-	-
2014/04	304	16,437,360	84	9,368,960	164	5,082,100	57	985,300	-	-
2014/05	331	17,736,400	99	10,988,460	169	5,751,600	63	998,400	-	-
2014/06	344	17,288,200	99	10,276,480	178	5,968,400	67	1,035,340	-	-
2014/07	360	18,586,200	111	11,135,460	186	6,556,900	64	893,840	-	-
2014/08	391	19,736,700	117	11,795,460	206	7,141,900	68	799,340	-	-
2014/09	404	18,667,700	114	10,273,460	219	7,388,900	71	969,340	-	-
2014/10	431	20,309,300	132	11,388,860	233	8,920,100	72	1,070,340	-	-
2014/11	487	22,030,800	140	12,228,860	251	8,457,600	91	1,304,340	5	40,000

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
2013/12	-	-	-	-	-	-	-	-	-	-	-	-
2014/01	-	-	-	-	-	-	-	-	-	-	-	-
2014/02	-	-	-	-	-	-	-	-	-	-	-	-
2014/03	-	-	-	-	-	-	-	-	-	-	-	-
2014/04	-	-	-	-	-	-	-	-	-	-	-	-
2014/05	-	-	-	-	-	-	-	-	-	-	-	-
2014/06	-	-	-	-	-	-	-	-	-	-	-	-
2014/07	-	-	-	-	-	-	-	-	-	-	-	-
2014/08	-	-	-	-	-	-	-	-	-	-	-	-
2014/09	-	-	-	-	-	-	-	-	-	-	-	-
2014/10	-	-	-	-	-	-	-	-	-	-	-	-
2014/11	36	332,280	5	97,500	15	194,280	3	20,600	13	19,900	0	0

Basis Swap

LIBOR (6M vs 3M)

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
2013/12	1,967	26,515,720	230	11,206,610	669	8,308,230	741	5,622,480	407	1,377,400	0	0
2014/01	2,239	29,620,560	246	12,093,870	589	8,409,280	786	6,192,230	450	1,498,200	0	0
2014/02	2,249	31,147,630	326	13,140,590	665	10,159,210	808	6,290,320	450	1,557,510	0	0
2014/03	2,407	32,977,000	347	13,884,590	694	10,518,960	900	6,970,950	466	1,602,500	0	0
2014/04	2,594	33,282,500	345	13,505,720	694	10,697,290	861	7,407,590	463	1,651,500	0	0
2014/05	2,847	35,446,200	361	14,067,670	749	11,076,710	1,041	8,619,970	496	1,681,850	0	0
2014/06	2,859	37,698,860	376	14,255,320	817	12,440,990	1,123	9,149,680	543	1,850,970	0	0
2014/07	2,980	39,042,270	398	15,155,510	833	12,389,400	1,162	9,434,160	587	2,069,200	0	0
2014/08	3,130	40,214,720	401	15,132,250	856	12,756,280	1,233	10,023,880	640	2,302,310	0	0
2014/09	3,376	43,164,950	439	16,478,640	885	13,162,230	1,355	10,985,230	699	2,537,650	0	0
2014/10	3,592	45,263,010	454	16,263,980	918	13,888,190	1,477	12,685,540	743	2,707,300	0	0
2014/11	3,798	48,006,820	475	17,060,110	984	14,699,170	1,546	13,305,240	793	2,942,300	0	0

ユ-ロ円TIBOR (ZTIBOR) (6M vs 3M)

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
2013/12	314	8,357,420	108	4,833,160	206	3,524,260	-	-	-	-
2014/01	355	10,370,840	129	6,527,160	226	3,843,680	-	-	-	-
2014/02	379	10,749,240	136	6,872,860	243	4,178,280	-	-	-	-
2014/03	398	11,060,870	143	6,895,360	255	4,365,510	-	-	-	-
2014/04	417	11,811,050	171	7,464,530	246	4,346,520	-	-	-	-
2014/05	443	12,619,800	187	8,120,530	256	4,490,270	-	-	-	-
2014/06	456	12,656,160	201	8,216,940	255	4,439,220	-	-	-	-
2014/07	482	13,329,950	220	8,873,030	262	4,456,920	-	-	-	-
2014/08	502	13,632,290	233	8,985,380	269	4,546,910	-	-	-	-
2014/09	534	13,759,260	247	8,934,800	287	4,824,460	-	-	-	-
2014/10	554	13,898,370	257	9,027,250	297	4,871,120	-	-	-	-
2014/11	581	14,121,120	261	8,914,130	305	5,084,490	15	122,500	0	0

LIBOR vs ユ-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
2013/12	1,427	32,099,920	252	19,792,940	641	8,896,920	534	3,410,060	-	-
2014/01	1,572	36,857,450	284	23,024,840	718	10,110,650	570	3,721,960	-	-
2014/02	1,769	40,977,580	348							