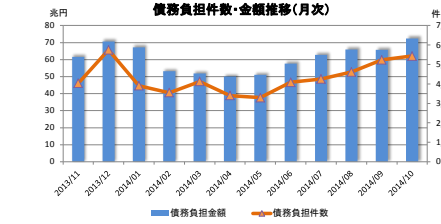


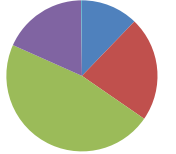
月次統計データ(金利スワップ)

2014/10

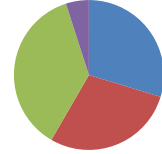
債務負担件数・金額



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
2013/11	4,035	61,581,233	348	18,059,930	967	20,718,368	2,078	20,894,457	641	1,905,978	1	2,500
2013/12	5,746	70,599,241	401	23,801,890	1,227	17,206,843	3,074	25,937,775	1,044	3,652,733	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	19,817,604	667	2,511,080	0	0
2014/04	3,404	50,086,791	492	19,735,944	677	10,251,033	1,684	17,991,179	549	2,103,635	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	941	15,462,325	2,146	22,856,450	665	2,582,566	0	0
2014/08	4,611	65,896,625	497	23,148,117	1,027	18,748,883	2,198	21,435,534	887	2,563,931	2	160
2014/09	5,235	67,705,265	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

<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
2013/11	3,784	51,836,143	284	10,700,610	863	18,792,108	2,021	20,531,787	615	1,809,138	1	2,500
2013/12	5,309	55,001,621	322	12,213,300	1,074	14,384,533	2,931	24,901,955	982	3,502,733	0	0
2014/01	3,531	54,023,404	446	15,507,100	719	13,289,809	1,993	24,208,155	383	1,018,250	0	0
2014/02	3,166	46,010,033	319	15,281,200	749	9,798,173	1,622	18,988,966	476	1,941,695	0	0
2014/03	3,645	45,062,939	372	16,222,010	679	8,016,345	1,944	18,370,394	650	2,454,090	0	0
2014/04	3,162	44,894,171	456	16,712,564	599	8,917,593	1,577	17,236,629	528	2,022,385	2	5,000
2014/05	2,948	43,624,311	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	57,870,911	449	18,306,670	865	14,383,715	2,047	22,192,190	621	2,364,236	0	0
2014/08	4,189	60,069,995	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	2,164,730	0	0
2014/10	4,994	66,809,723	574	18,550,345	1,099	19,311,338	2,371	24,527,057	940	3,419,163	10	1,820

TIBOR

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
2013/11	18	2,306,000	7	1,987,000	11	319,000	0	0
2013/12	34	3,168,500	16	2,936,000	16	229,000	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	333,500	5	52,000
2014/05	30	1,659,040	12	1,306,500	12	340,500	6	12,940
2014/06	17	283,900	4	30,000	7	210,500	6	43,900
2014/07	26	1,346,000	7	859,000	14	443,000	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	1,653,600	20	1,319,600	13	333,000	1	1,000

Basis Swap

6M-LIBOR vs 3M-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
2013/11	105	1,794,380	14	719,400	32	702,210	33	275,930	26	96,840	0	0
2013/12	210	2,414,370	17	848,450	44	697,470	87	718,450	62	150,000	0	0
2014/01	154	3,081,300	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	539,600	95	698,280	17	56,990	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	671,530	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	688,120	55	237,110	0	0
2014/09	255	3,523,750	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	78	1,735,780	45	165,680	0	0

6M-TIBOR vs 3M-TIBOR

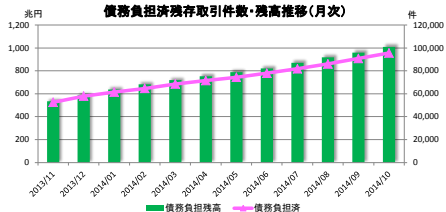
年/月	合計		0-2Y		2-5Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2013/11	19	366,630	3	205,000	16	161,630
2013/12	29	523,930	4	122,440	25	401,490
2014/01	41	2,013,420	21	1,694,000	20	319,420
2014/02	24	378,400	6	178,300	18	200,100
2014/03	24	641,630	9	350,830	15	290,800
2014/04	20	800,180	5	395,000	15	405,180
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	284,500	13	121,660

LIBOR vs TIBOR<sup>■</sup>

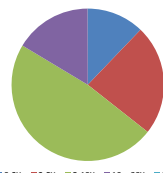
年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額	債務負担件数	債務負担金額
2013/11	109	5,278,060	40	4,447,920	45	743,420	24	86,740
2013/12	164	9,490,820	42	7,681,700	68	1,494,350	54	314,770
2014/01	149	4,827,530	35	3,293,900	78	1,221,730	36	311,900
2014/02	202	4,188,130	40	2,594,690	102	1,272,240	60	321,200
2014/03	256	3,003,170	40	977,600	112	1,369,640	104	655,930
2014/04	81	1,314,940	16	795,000	28	293,290	37	226,650
2014/05	131	2,326,960	16	872,250	62	1,192,600	38	262,110
2014/06	90	1,296,140	15	425,030	46	727,650	29	143,460
2014/07	147	1,034,330	14	497,500	29	287,000	47	249,730
2014/08	211	2,587,980	40	1,060,300	96	1,112,280	75	415,400
2014/09	172	2,269,130	16	492,500	73	1,246,070	83	530,560
2014/10	147	1,583,470	38	805,290	53	461,500	56	296,680

※6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR及3M-LIBOR vs 3M-TIBORが対象

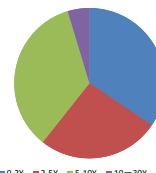
債務負担済残存引件数・残高



債務負担済残存引件数(テナ一別)



債務負担残高(テナ一別)



※2014/10末時点における債務負担済残存引件数に係る割合

※2014/10末時点における債務負担残高に係る割合

<合計>

年/月/日	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高
2013/11	52,527	534,880,346	5,647	191,008,636	12,712	155,199,716	25,736	163,865,964	8,419	24,784,775	13	21,255
2013/12	57,876	585,072,906	5,752	199,632,695	13,996	169,472,409	28,758	187,566,239	9,457	28,380,308	13	21,255
2014/01	61,413	637,607,329	6,047	216,136,825	14,766	184,016,428	30,720	207,911,944	9,867	29,520,876	13	21,255
2014/02	64,684	682,054,093	7,756	250,373,873	15,263	183,190,134	31,351	217,589,106	10,302	30,518,224	12	18,755
2014/03	68,473	718,974,502	8,213	262,053,124	16,061	191,335,632	33,238	232,720,056	10,949	32,846,935	12	18,755
2014/04	71,466	752,953,975	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	788,616,966	8,991	283,032,522	17,148	203,498,302	36,227	265,541,173	11,963	36,520,245	15	26,755
2014/06	77,899	821,567,017	9,288	284,019,736	18,023	214,458,818	38,039	284,792,805	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	917,901,487	10,264	315,827,354	19,960	242,120,842	41,704	317,024,554	14,023	42,897,992	18	30,755
2014/09	90,751	959,048,768	11,032	324,811,148	21,011	251,836,623	43,926	337,784,453	14,764	44,485,548	18	30,755
2014/10	95,594	1,008,885,846	11,628	334,881,436	22,420	270,218,588	45,876	356,448,341	15,650	47,305,975	20	31,505

<内訳>

vs Fixed

LIBOR

年/月/日	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高
2013/11	49,038	471,931,046	5,069	159,262,056	11,322	134,088,016	24,561	155,007,344	8,073	23,552,375	13	21,255
2013/12	53,969	509,108,966	5,114	167,880,528	12,353	145,535,399	27,440	177,670,899	9,049	26,997,908	13	21,255
2014/01	57,141	547,811,159	5,328	165,733,055	13,052	157,062,738	29,316	197,997,954	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	29,886	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	220,428,926	10,483	31,244,435	12	18,755
2014/04	66,142	646,799,335	7,626	214,803,003	14,572	165,447,622	32,941	233,368,953	10,989	33,056,801	14	23,755
2014/05	68,705	675,357,906	7,896	221,685,312	14,967	168,635,022	34,360	251,172,423	11,467	34,838,385	15	26,755
2014/06	71,946	710,453,587	8,152	226,792,476	15,723	177,453,728	36,065	269,762,575	11,988	36,414,034	18	30,755
2014/07	75,554	754,930,232	8,543	239,624,379	16,585	190,343,021	37,829	286,501,745	12,579	38,530,332	18	30,755
2014/08	79,364	797,737,147	8,974	253,677,384	17,447	202,494,082	39,542	300,959,254	13,383	40,595,682	18	30,755
2014/09	83,696	836,278,058	9,668	263,759,748	18,365	210,204,403	41,580	320,335,453	14,065	41,847,698	18	30,755
2014/10	88,132	889,851,896	10,173	271,791,936	19,673	227,353,698	43,359	337,076,081	14,907	44,598,675	20	31,505

TIBOR

年/月/日	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高
2013/11	165	6,967,360	33	3,133,460	91	2,974,600	41	859,300
2013/12	198	9,955,860	48	5,919,468	107	3,203,680	43	862,800
2014/01	230	13,283,360	60	8,764,460	122	3,591,100	48	907,800
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	305	16,437,360	84	9,368,960	164	5,082,100	57	986,300
2014/05	331	17,736,400	99	10,886,460	169	5,751,600	63	998,340
2014/06	344	17,280,200	99	10,276,460	178	5,968,400	67	1,035,340
2014/07	368	18,586,200	106	11,135,460	198	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	18,661,700	114	10,273,460	219	7,388,900	71	999,340
2014/10	437	20,309,300	132	11,388,860	233	7,920,100	72	1,000,340

Basis Swap

6M-LIBOR vs 3M-LIBOR

年/月/日	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高
2013/11	1,767	24,579,360	223	10,386,160	545	7,611,760	654	4,904,030	345	1,227,400	0	0
2013/12	1,967	26,515,720	230	11,206,610	589	8,309,230	741	5,622,480	407	1,377,400	0	0
2014/01	2,114	29,179,820	246	12,087,310	648	9,408,260	786	6,184,230	434	1,499,720	0	0
2014/02	2,249	31,147,630	326	13,140,590	665	10,159,210	865	6,290,930	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	2,504	33,262,500	345	13,505,720	715	10,697,280	961	7,407,920	483	1,651,580	0	0
2014/05	2,647	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	12,448,890	1,123	9,149,680	503	1,850,870	0	0
2014/07	2,980	39,042,270	398	15,155,510	833	12,383,400	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	3,378	43,164,950	439	16,479,640	885	13,162,230	1,355	10,985,230	699	2,537,850	0	0
2014/10	3,592	45,263,010	454	16,283,980	918	13,586,180	1,477	12,685,540	743	2,707,300	0	0

6M-TIBOR vs 3M-TIBOR

年/月/日	合計		0-2Y		2-5Y	
	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高
2013/11	286	7,883,490	105	4,760,720	181	3,122,770
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	6,572,960	243	4,176,280
2014/03	398	11,060,870	143	6,695,360	255	4,365,510
2014/04	417	11,811,050	171	7,464,530	246	4,346,520
2014/05	443	12,610,900	187	8,120,530	256	4,490,370
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	13,532,290	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

LIBOR vs TIBOR

年/月/日	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高	債務負担済 残存引件数	債務負担残高
2013/11	1,270	23,514,100	217	13,016,240	573	7,402,570	480	3,095,290
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	40,917,880	348	25,622,730	810	11,458,890	611	3,895,970
2014/03	2,019	43,392,360	388	26,254,140	930	12,752,340	701	4,385,880
2014/04	2,098	44,653,630	425	27,562,300	942	12,569,000	731	4,522,330
2014/05	2,218	46,465,580	448	28,172,550	1,007	13,542,600	763	4,750,440
2014/06	2,294	45,480,230	460	24,478,540	1,050	14,158,490	784	4,845,210
2014/07	2,379	44,313,660	489	25,195,830	1,081	14,189,210	809	4,928,620
2014/08	2,582	46,620,640	539	26,236,870	1,182	15,181,690	861	5,202,080
2014/09	2,739	47,164,600	564	25,363,500	1,255	16,356,830	920	5,464,470
2014/10	2,879	48,633,270	612	26,389,410	1,299	16,487,480	968	5,686,380

※6M-LIBOR vs 6M-TIBOR, 6M-LIBOR vs 3M-TIBOR, 3M-LIBOR vs 6M-TIBOR及3M-LIBOR vs 3M-TIBORが対象

【注意事項】

- 債務負担金額は想定元本ベースとなっております。
- 債務負担件数、債務負担金額、債務負担引件数及び債務負担残高は全て片道ベースとなっております。
- 債務負担済残存引件数・残高は、当日の16:00時点における債務負担済残存引件数・残高です(任意解約された取引及び満期を迎えた取引を除く)。
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【お問合せ先】

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