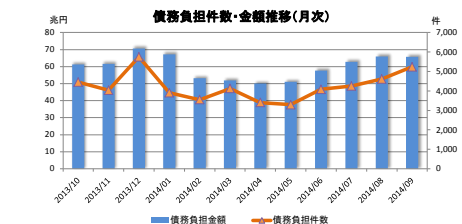


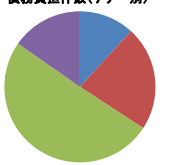
月次統計データ(金利スワップ)

2014/09

債務負担件数・金額

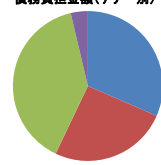


債務負担件数(テナー別)



※2014/09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)



※2014/09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
2013/10	4,454	61,231,970	648	23,977,305	1,017	17,548,130	2,221	17,995,361	567	1,709,164	1	2,010
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	12,585,033	1,743	19,731,436	501	2,036,245	0	0
2014/03	4,127	51,883,009	431	18,511,940	887	11,022,385	2,162	19,817,604	687	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	24,315,823	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	66,896,625	497	23,148,117	1,027	18,748,883	2,198	21,435,534	887	2,563,931	2	160
2014/09	5,235	65,705,265	619	20,716,187	1,172	16,793,049	2,644	25,768,758	800	2,427,270	0	0

<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
2013/10	4,117	54,116,000	572	19,918,585	918	15,526,740	2,084	17,062,201	542	1,606,464	1	2,010
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	5,203	55,001,321	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	9,798,173	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	18,370,894	650	2,454,090	0	0
2014/04	3,162	44,894,174	456	16,112,564	599	8,917,593	1,577	17,236,829	538	2,022,385	2	5,000
2014/05	2,948	43,626,311	248	11,701,330	508	7,231,524	1,696	22,750,223	495	1,839,834	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	3,882	57,870,811	449	18,930,670	865	14,383,715	2,047	22,192,160	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

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
2013/10	10	410,000	0	0	10	410,000	0	0
2013/11	18	2,306,000	7	1,987,000	11	319,000	0	0
2013/12	34	3,169,500	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	1,859,000	12	1,306,500	12	340,500	6	12,000
2014/06	17	283,800	4	30,000	7	210,500	6	43,300
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	487,000	5	50,000	13	247,000	3	200,000

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
2013/10	143	2,520,480	18	931,290	38	1,060,390	62	426,100	25	102,700	0	0
2013/11	105	1,794,390	14	719,400	32	702,210	33	275,930	26	96,840	0	0
2013/12	210	2,414,370	17	848,450	44	897,470	87	718,450	62	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	84,550	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	428,300	22	397,380	78	688,120	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

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
2013/10	31	1,487,660	21	1,321,160	10	166,500
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	2,013,820	21	1,694,000	20	319,820
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

LIBOR vs 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
2013/10	153	2,697,830	37	1,806,270	41	384,500	75	507,960
2013/11	108	5,278,080	40	4,447,920	48	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	4,188,310	30	2,594,600	102	1,272,240	60	321,200
2014/03	256	3,003,170	30	977,600	112	1,369,640	114	655,930
2014/04	81	1,314,940	16	795,000	28	293,290	37	226,650
2014/05	131	2,326,960	31	872,250	62	1,192,600	38	262,110
2014/06	91	1,236,140	15	425,030	46	727,650	29	143,460
2014/07	90	1,034,230	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	2,289,130	16	492,500	73	1,246,070	83	530,560

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

