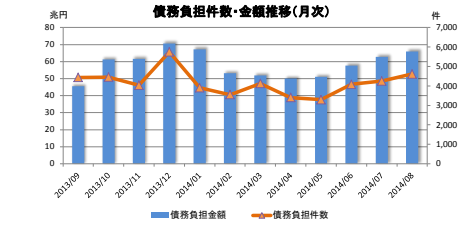


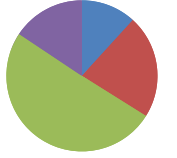
月次統計データ(金利スワップ)

2014/08

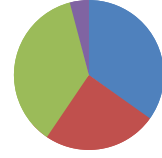
債務負担件数・金額



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 |
| 2013/09 | 4,435  | 45,522,147 | 414    | 14,505,280 | 1,073  | 13,107,627 | 2,315  | 15,445,840 | 633    | 2,463,400 | 0      | 0      |
| 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    | 24,818,290 | 891    | 16,316,489 | 2,069  | 25,126,805 | 410    | 1,140,570 | 0      | 0      |
| 2014/02 | 3,553  | 53,146,303 | 386    | 18,913,190 | 923    | 12,565,033 | 1,743  | 19,751,436 | 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 | 4,811  | 65,896,625 | 497    | 23,148,117 | 1,027  | 18,748,883 | 2,198  | 21,435,534 | 887    | 2,563,931 | 2      | 160    |

<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 |
| 2013/09 | 3,956  | 37,267,117 | 348    | 10,339,930 | 853    | 10,089,657 | 2,145  | 14,459,680 | 610    | 2,377,850 | 0      | 0      |
| 2013/10 | 4,117  | 54,116,000 | 572    | 19,918,585 | 918    | 15,526,740 | 2,084  | 17,062,201 | 542    | 1,806,464 | 1      | 2,010  |
| 2013/11 | 3,784  | 51,836,165 | 284    | 18,792,008 | 863    | 18,792,008 | 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  | 24,901,055 | 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  | 45,010,033 | 319    | 15,281,200 | 749    | 9,798,173  | 1,622  | 18,988,966 | 476    | 1,941,695 | 0      | 0      |
| 2014/03 | 3,645  | 45,062,639 | 372    | 16,222,010 | 679    | 8,016,346  | 1,944  | 18,370,384 | 650    | 2,454,098 | 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  | 43,626,311 | 248    | 11,701,330 | 508    | 7,231,924  | 1,696  | 22,750,223 | 495    | 1,939,834 | 1      | 3,000  |
| 2014/06 | 3,729  | 52,637,377 | 383    | 14,399,760 | 832    | 11,501,983 | 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    |

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  |
| 2013/09 | 10     | 395,000   | 1      | 5,000     | 9      | 390,000 | 0      | 0       |
| 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     | 3,168,500 | 16     | 2,936,000 | 16     | 232,000 | 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 | 23     | 1,717,000 | 9      | 1,331,500 | 6      | 335,500 | 5      | 52,000  |
| 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      | 659,000   | 14     | 443,000 | 7      | 44,000  |
| 2014/08 | 25     | 1,195,500 | 11     | 879,000   | 7      | 211,000 | 7      | 105,500 |

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 |
| 2013/09 | 193    | 2,870,710 | 14     | 1,465,800 | 71     | 829,080   | 85     | 490,280   | 23     | 85,550  | 0      | 0      |
| 2013/10 | 143    | 2,520,480 | 18     | 931,290   | 38     | 1,060,390 | 62     | 426,100   | 25     | 102,700 | 0      | 0      |
| 2013/11 | 105    | 1,794,360 | 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    | 3,061,300 | 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     | 539,600   | 95     | 698,260   | 17     | 56,990  | 0      | 0      |
| 2014/04 | 120    | 1,355,500 | 6      | 501,880   | 29     | 301,470   | 65     | 475,800   | 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     | 865,400   | 20     | 232,780   | 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      |

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  |
| 2013/09 | 59     | 1,654,140 | 27     | 1,039,250 | 31     | 614,890 |
| 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     | 2,013,420 | 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 |

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  |
| 2013/09 | 218    | 3,335,180 | 24     | 1,655,300 | 109    | 1,184,000 | 85     | 495,880 |
| 2013/10 | 153    | 2,697,630 | 37     | 1,806,270 | 41     | 384,500   | 75     | 507,860 |
| 2013/11 | 109    | 5,278,080 | 40     | 4,447,920 | 45     | 743,420   | 24     | 86,740  |
| 2013/12 | 164    | 9,480,820 | 42     | 7,681,700 | 68     | 1,494,350 | 54     | 314,770 |
| 2014/01 | 149    | 4,327,630 | 35     | 3,293,900 | 78     | 1,221,730 | 78     | 311,800 |
| 2014/02 | 202    | 4,188,130 | 40     | 2,594,690 | 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 | 121    | 2,338,860 | 31     | 1,972,250 | 62     | 1,192,640 | 38     | 252,110 |
| 2014/06 | 90     | 1,296,140 | 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    | 2,587,380 | 40     | 1,060,300 | 96     | 1,112,280 | 75     | 415,400 |

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

