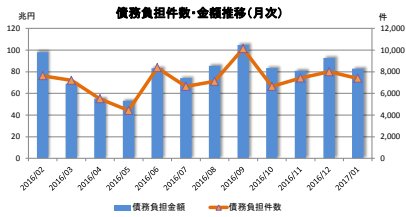


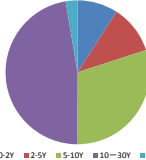
月次統計データ(金利スワップ)

2017/01

債務負担件数・金額

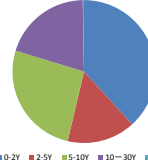


債務負担件数(テナー別)



※2017/01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)



※2017/01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
2016/02	7,631	97,981,144	731	23,150,467	1,561	30,247,352	2,458	27,745,826	2,755	16,445,470	126	192,030
2016/03	7,199	68,681,046	594	21,855,390	1,089	13,809,925	2,139	18,656,388	3,173	14,055,932	204	304,410
2016/04	5,500	55,053,550	668	19,910,277	701	10,160,137	1,724	14,275,698	2,281	10,540,048	126	167,390
2016/05	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,059,793	69	102,620
2016/06	8,368	83,144,626	647	24,054,846	1,122	18,214,634	2,332	21,930,890	3,984	18,560,182	283	384,074
2016/07	6,638	74,095,394	778	29,618,027	931	15,579,683	1,750	17,902,488	2,869	10,621,186	310	374,010
2016/08	7,104	85,409,681	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,573	183	229,852
2016/09	10,125	104,600,735	893	38,375,468	1,328	18,052,806	3,137	26,999,978	4,490	20,846,868	277	325,616
2016/10	6,645	83,345,259	1,016	36,650,402	1,052	18,242,405	1,853	18,365,831	2,550	9,656,098	164	230,522
2016/11	7,410	80,778,412	742	28,721,658	1,052	16,123,256	2,150	21,803,216	3,239	15,805,814	227	324,670
2016/12	7,988	92,703,533	662	31,471,540	946	17,036,366	2,286	22,541,006	3,879	21,334,938	215	319,683
2017/01	7,392	82,740,364	674	31,640,571	804	12,764,067	2,226	21,558,781	3,402	16,553,080	196	223,865

<内訳>

[JPY]

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
2016/02	6,510	83,044,439	570	18,144,805	1,195	24,325,596	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	2,860	12,740,122	198	299,310
2016/04	5,028	47,417,300	571	15,919,647	612	8,651,137	1,573	13,061,378	2,146	9,718,348	126	167,390
2016/05	3,965	45,393,711	478	17,945,469	613	9,500,803	1,190	10,484,939	1,615	7,359,880	69	102,620
2016/06	7,364	71,158,816	535	21,301,578	924	14,425,597	1,992	18,636,663	3,635	16,415,405	278	379,574
2016/07	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,598,314	2,656	9,650,036	304	361,710
2016/08	6,359	77,280,963	745	32,080,130	1,006	15,167,400	1,956	18,123,949	2,471	11,680,383	181	229,102
2016/09	8,921	93,008,017	783	34,203,037	1,130	15,548,221	2,701	23,719,991	4,035	19,216,053	272	320,716
2016/10	6,140	77,901,628	959	35,026,802	969	17,165,365	1,702	16,779,321	2,347	8,703,618	163	226,522
2016/11	6,701	73,507,908	660	24,925,368	894	13,942,545	1,908	19,606,191	3,017	14,712,114	222	321,590
2016/12	7,301	84,291,545	583	28,325,700	811	15,074,324	2,019	20,298,222	3,675	20,274,615	213	318,683
2017/01	6,736	74,559,281	625	29,267,670	684	9,976,006	2,031	19,720,179	3,212	15,394,061	184	201,365

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
2016/02	164	2,131,789	12	253,276	99	1,402,944	33	322,519	20	153,050
2016/03	186	3,212,100	22	1,425,000	96	1,340,200	39	275,900	28	167,000
2016/04	48	1,599,850	18	1,063,000	8	196,850	8	40,000	14	300,000
2016/05	58	1,659,641	14	785,000	18	434,641	15	229,300	11	210,700
2016/06	91	1,206,600	19	442,000	21	274,000	15	93,000	36	397,600
2016/07	48	970,000	9	411,000	8	192,500	4	3,800	27	362,700
2016/08	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
2016/09	167	2,589,800	17	1,286,000	8	101,400	75	867,700	67	313,700
2016/10	48	753,450	11	390,000	13	210,000	7	27,200	17	126,250
2016/11	116	1,544,310	26	482,660	18	317,000	36	488,300	36	256,350
2016/12	45	695,968	4	50,000	17	522,000	3	9,000	21	104,668
2017/01	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000

OIS

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
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
2016/04	46	631,350	10	605,000	13	140,000	10	47,000	15	39,350	0	0
2016/05	20	272,000	7	195,000	3	43,400	4	22,000	0	11,600	0	0
2016/06	34	530,510	3	84,560	12	167,430	19	97,450	59	180,070	1	1,000
2016/07	64	1,044,630	18	705,000	6	146,650	16	113,630	20	70,950	4	9,300
2016/08	65	914,250	18	620,100	16	208,650	10	37,000	0	48,900	0	0
2016/09	80	912,330	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
2016/10	33	437,240	4	157,000	6	124,260	9	95,000	14	60,980	0	0
2016/11	29	173,000	1	10,000	3	20,000	12	95,000	13	48,000	0	0
2016/12	49	679,390	7	510,000	6	54,000	6	25,000	6	89,890	1	500
2017/01	56	625,004	7	385,000	4	72,500	12	95,500	32	71,004	1	1,000

日本円TIBOR (DTIBOR)

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
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	130,554
2016/04	12	28,510	1	10	1	200	10	28,300
2016/05	14	28,311	0	0	5	7,197	9	21,114
2016/06	56	51,155	7	169	15	2,927	34	48,069
2016/07	19	5,174	1	20	4	1,850	14	3,304
2016/08	32	122,278	1	20	13	48,340	18	73,918
2016/09	64	246,358	6	8,051	22	57,730	56	180,577
2016/10	10	23,630	3	1,330	4	2,200	3	20,100
2016/11	49	210,734	5	128	14	14,741	30	195,865
2016/12	77	180,546	0	0	14	4,171	63	176,374
2017/01	18	10,284	3	1,761	6	5,511	9	3,012

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
2016/02	261	4,086,630	38	1,773,400	73	1,099,500	80	968,250	67	339,480	3	6,000
2016/03	156	2,004,850	15	549,000	26	339,500	57	715,420	55	398,370	5	4,500
2016/04	123	2,086,210	16	872,560	22	509,700	49	503,210	36	207,740	0	0
2016/05	151	1,689,843	3	360,000	15	290,240	80	790,990	53	248,613	0	0
2016/06	344	4,474,118	14	300,000	39	1,008,210	142	2,121,398	145	1,041,010	4	3,550
2016/07	166	1,160,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000
2016/08	241	2,617,060	12	331,700	43	590,640	102	1,164,370	82	529,600	2	750
2016/09	310	3,558,090	32	1,453,850	36	551,830	115	996,880	123	512,830	4	2,900
2016/10	236	2,711,680	14	610,270	14	138,960	113	1,288,590	94	669,860	1	4,000
2016/11	236	2,340,920	11	517,200	47	715,390	91	743,450	82	361,800	5	3,080
2016/12	227	3,442,210	19	1,243,760	45	562,950	105	1,237,540	57	397,460	1	500
2017/01	313	4,129,300	23	1,272,390	40	1,022,620	93	1,017,820	146	794,980	11	21,500

※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
2016/02	114	2,236,310	23	687,000	32	1,086,320	43	380,380	16	82,610
2016/03	190	2,256,110	8	363,500	48	895,340	86	779,140	48	218,130
2016/04	52	714,780	7	240,000	17	285,750	16	125,030	12	63,000
2016/05	29	338,920	3	91,400	5	126,000	16	85,520	5	36,000
2016/06	72	603,400	6	93,000	11	164,700	32	185,700	23	160,000
2016/07	28	121,660	0	0	2	21,000	9	34,500	17	86,160
2016/08	21	180,790	1	30,000	5	52,000	11	71,790	4	27,000
2016/09	121	1,202,540	13	207,180	36	533,880	30	269,670	42	191,810
2016/10	45	312,930	0	0	13	170,000	15	68,730	17	74,200
2016/11	28	217,460	0	40,000	9	100,000	6	48,760	8	27,700
2016/12	61	782,860	15	244,360	17	213,000	23	283,500	6	42,000
2017/01	35	291,500	0	0	12	180,000	7	51,000	16	60,500

※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
2016/02	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0
2016/07	1	3,147	1	3,147	0	0	0	0
2016/08	0	0	0	0	0	0	0	0
2016/09	0	0	0	0	0	0	0	0
2016/10	0	0	0	0	0	0	0	0
2016/11	0	0	0	0	0	0	0	0
2016/12	0	0	0	0	0	0	0	0
2017/01	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
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	1,738,460	101	1,205,270	116	810,050	125	433,600
2016/04	186	2,353,950	45	1,310,060	28	382,500	58	470,780	55	190,610
2016/05	183	3,729,410	25	1,080,360	64	2,089,620	43	366,430	51	193,000
2016/06	342	5,086,680	62	1,813,540	100	2,171,770	98	748,620	82	352,750
2016/07	244	2,117,440	33	709,000	38	495,060	87	673,840	86	239,540
2016/08	325	3,137,590	29	597,800	70	1,438,020	119	799,280	107	302,490
2016/09	412	3,099,835	26	556,420	88	1,119,595	153	924,020	145	499,800
2016/10	132	1,194,700	25	465,000	33	431,600	14	86,890	60	211,190
2016/11	249	2,764,180	36	746,300	67	1,013,580	65	624,650	81	379,650
2016/12	223	2,604,610	34	1,087,720	36	605,920	67	511,370	86	399,600
2017/01	156	2,449,470	10	518,760	52	1,455,430	43	339,370	51	134,310

※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
2016/02	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0
2016/07	0	0	0	0	0	0	0	0
2016/08	0	0	0	0	0	0	0	0
2016/09	0	0	0	0	0	0	0	0
2016/10	0	0	0	0	0	0	0	0
2016/11	0	0	0	0	0	0	0	0
2016/12	0	0	0	0	0	0	0	0
2017/01	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

ユーロ円TIBOR (ZTIBOR) 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
2016/02	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0
2016/06	1	20,000	1	20,000	0	0	0	0
2016/07	3	210,000	2	130,000	1	80,000	0	0
2016/08	0	0	0	0	0	0	0	0
2016/09	0	0	0	0	0	0	0	0
2016/10	0	0	0	0	0	0	0	0
2016/11	0	0	0	0	0	0	0	0
2016/12	0	0	0	0	0	0	0	0
2017/01	0	0	0	0	0	0	0	0

※6M-ZTIBOR vs 6M-DTIBOR、6M-ZTIBOR vs 3M-DTIBOR、6M-ZTIBOR vs 1M-DTIBOR、3M-ZTIBOR vs 6M-DTIBOR、3M-ZTIBOR vs 3M-DTIBOR、3M-ZTIBOR vs 1M-DTIBOR、1M-ZTIBOR vs 6M-DTIBOR、1M-ZTIBOR vs 3M-DTIBOR及び1M-ZTIBOR vs 1M-DTIBORが対象

[USD]

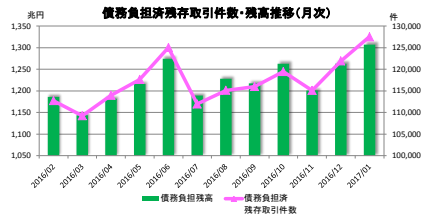
vs Fixed

LIBOR

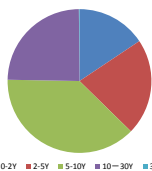
(単位: 件、百万米ドル)

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
2016/02	0	0	0	0	0	0	0	0	0	0
2016/03	0	0	0	0	0	0	0	0	0	0
2016/04	0	0	0	0	0	0	0	0	0	0
2016/05	0	0	0	0	0	0	0	0	0	0
2016/06	0	0	0	0	0	0	0	0	0	0
2016/07	0	0	0	0	0	0	0	0	0	0
2016/08	0	0	0	0	0	0	0	0	0	0
2016/09	0	0	0	0	0	0	0	0	0	0
2016/10	0	0	0	0	0	0	0	0	0	0
2016/11	0	0	0	0	0	0	0	0	0	0
2016/12	0	0	0	0	0	0	0	0	0	0
2017/01	0	0	0	0	0	0	0	0	0	0

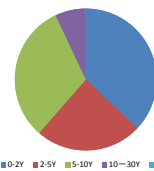
債務負担残存取引件数・残高



債務負担残存取引件数(テナ一別)



債務負担残高(テナ一別)



※2017/01末時点における債務負担残存取引件数に係る割合

※2017/01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
2016/02	112,727.0	1,185,959,979	16,130.0	373,245,146	28,349.0	343,930,951	45,938.5	399,885,293	22,195.5	68,767,142	114.0	131,441
2016/03	109,227.5	1,143,328,581	15,531.0	364,163,063	27,013.0	323,741,559	43,936.0	385,574,241	22,634.5	69,717,510	113.0	132,218
2016/04	113,962.5	1,181,692,277	16,380.5	382,994,497	27,677.0	327,608,663	45,908.0	397,842,378	23,884.0	73,139,571	113.0	117,168
2016/05	117,636.0	1,215,761,247	17,076.0	397,477,215	28,463.5	338,851,029	47,363.0	404,622,636	24,521.5	74,486,685	111.0	133,693
2016/06	125,021.0	1,274,284,930	17,993.5	415,552,219	29,786.5	353,810,565	50,149.0	423,512,409	26,927.0	80,199,734	165.0	210,003
2016/07	111,959.0	1,189,035,995	17,109.0	414,941,094	25,716.5	316,412,424	42,728.0	379,824,859	26,217.5	77,662,595	188.0	194,923
2016/08	115,123.0	1,227,885,258	18,204.0	443,118,291	26,404.0	321,866,970	43,674.0	394,428,986	26,711.0	78,316,428	130.0	152,583
2016/09	115,998.0	1,217,245,708	18,288.5	441,624,649	26,137.0	312,665,912	43,658.0	379,811,253	27,740.5	82,363,436	164.0	186,458
2016/10	119,460.5	1,262,684,507	19,332.5	468,969,209	27,098.5	324,140,851	44,749.0	386,041,054	28,114.5	83,322,982	166.0	210,411
2016/11	115,096.0	1,200,613,352	18,487.0	448,657,159	25,488.5	299,171,459	43,078.5	371,466,637	27,859.0	81,076,997	183.0	241,099
2016/12	121,913.5	1,262,689,051	19,164.0	468,567,140	26,762.5	312,182,874	45,961.5	393,597,865	29,850.5	88,043,227	174.0	186,844
2017/01	127,496.0	1,306,844,283	19,931.0	484,072,588	27,660.0	318,661,934	48,388.5	412,416,846	31,334.5	91,495,025	182.0	197,889

<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
2016/02	97,238.5	989,867,083	13,407.5	302,443,703	22,965.5	267,758,574	40,293.5	357,106,854	20,466.0	62,427,311	112.0	129,641
2016/03	92,811.0	939,967,264	12,632.0	293,340,168	21,289.0	246,340,651	38,043.0	341,195,904	20,736.0	62,859,119	112.0	131,418
2016/04	97,173.0	973,166,368	13,329.5	303,857,775	21,915.0	250,349,290	39,887.0	352,653,556	21,929.5	66,190,379	112.0	116,368
2016/05	100,491.0	1,003,114,867	13,892.5	316,930,945	22,619.5	259,583,247	41,236.0	358,989,851	22,633.0	67,477,931	110.0	132,893
2016/06	106,980.0	1,053,712,413	14,627.0	334,170,430	23,745.5	272,211,679	43,711.0	374,663,292	24,753.5	72,457,810	164.0	209,203
2016/07	93,437.0	965,151,321	13,661.5	331,221,007	19,608.0	234,562,351	36,052.5	329,617,150	23,929.0	69,556,991	186.0	193,823
2016/08	96,104.0	1,001,333,903	14,608.5	357,808,954	20,237.5	239,570,675	36,810.5	333,806,248	24,318.5	69,996,143	129.0	151,783
2016/09	96,308.5	996,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	329,936,541	25,108.0	73,839,080	162.0	185,256
2016/10	99,420.5	1,030,609,177	15,483.5	379,663,832	20,747.0	242,955,441	37,593.5	333,659,380	25,432.5	74,124,914	164.0	205,611
2016/11	94,650.0	966,308,940	14,528.0	358,113,608	19,043.0	218,117,685	35,821.0	318,314,259	25,079.0	71,524,368	179.0	239,019
2016/12	100,961.5	1,025,509,484	15,047.0	376,591,818	20,206.0	230,933,946	38,569.0	339,569,846	26,968.5	78,228,010	171.0	185,864
2017/01	106,108.0	1,067,592,058	15,653.0	389,184,649	21,137.5	238,406,299	40,848.0	357,594,853	28,291.5	81,199,547	178.0	196,809

ユーロ円TIBOR (TIBOR)

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
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	31,980,211	334.0	12,233,887	644.0	15,044,802	402.0	4,323,771	50.0	327,871
2016/04	1,491.0	33,270,553	354.0	13,257,358	666.0	15,076,633	419.0	4,549,791	52.0	386,771
2016/05	1,535.0	34,314,970	370.0	13,860,670	675.0	15,146,253	438.0	4,970,576	52.0	337,471
2016/06	1,605.0	34,486,402	384.0	13,741,411	689.0	15,024,304	469.0	5,302,915	63.0	417,771
2016/07	1,643.0	35,309,081	396.0	14,518,902	698.0	14,709,372	476.0	5,481,035	65.0	394,771
2016/08	1,622.0	35,311,958	413.5	14,717,515	628.5	14,415,021	487.0	5,564,660	93.0	414,762
2016/09	1,749.5	36,323,973	434.0	15,694,306	629.5	14,117,285	548.0	6,340,520	138.0	771,862
2016/10	1,769.5	36,717,191	439.0	15,750,497	627.5	13,751,341	561.0	6,426,640	142.0	728,112
2016/11	1,871.5	37,957,723	476.0	16,765,070	633.5	13,515,035	594.0	6,806,165	168.0	871,454
2016/12	1,896.5	37,236,862	495.0	16,190,061	624.5	13,397,835	598.0	6,763,715	179.0	885,252
2017/01	1,942.5	36,781,709	521.0	16,650,226	609.5	12,351,921	618.0	6,688,315	194.0	911,246

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
2016/02	397.0	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
2016/04	512.0	6,501,670	112.0	4,486,290	110.0	1,003,420	135.0	612,000	155.0	399,860	0.0	0
2016/05	527.0	6,186,670	119.0	4,137,200	109.0	1,008,910	143.0	646,850	156.0	393,710	0.0	0
2016/06	620.0	6,517,180	130.0	4,141,020	119.0	1,104,680	159.0	711,530	212.0	559,950	0.0	0
2016/07	683.0	7,411,810	153.0	4,874,970	122.0	1,089,380	183.0	865,210	224.0	591,950	1.0	300
2016/08	745.0	8,026,060	177.0	5,305,470	134.0	1,207,530	191.0	896,210	243.0	616,850	0.0	0
2016/09	823.0	8,778,390	192.0	5,773,270	143.0	1,348,510	208.0	965,920	280.0	690,890	0.0	0
2016/10	844.5	8,773,783	186.0	5,545,270	156.0	1,517,770	215.0	1,008,920	291.0	701,823	0.0	0
2016/11	846.5	8,504,023	181.0	5,228,710	160.0	1,530,770	219.0	1,032,920	286.5	711,623	0.0	0
2016/12	890.5	9,026,443	187.0	5,641,740	164.0	1,530,770	235.0	1,090,950	304.5	762,983	0.0	0
2017/01	938.5	9,329,447	193.0	5,833,140	174.0	1,560,590	241.0	1,127,730	330.5	807,987	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
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
2016/04	543.0	2,516,322	24.0	31,381	277.0	1,424,820	242.0	1,060,621
2016/05	557.0	2,543,680	26.0	32,541	290.0	1,436,870	241.0	1,074,269
2016/06	616.0	2,593,949	37.0	43,778	320.0	1,432,733	259.0	1,117,438
2016/07	635.0	2,597,949	38.0	43,768	326.0	1,434,301	271.0	1,118,980
2016/08	657.0	2,577,666	39.0	43,708	346.0	1,423,733	272.0	1,110,225
2016/09	735.0	2,660,938	50.0	53,582	394.0	1,484,367	291.0	1,122,989
2016/10	737.0	2,607,184	53.0	54,879	398.0	1,484,544	286.0	1,067,761
2016/11	772.0	2,655,711	65.0	61,748	417.0	1,515,384	290.0	1,078,579
2016/12	823.0	2,683,217	79.0	65,148	440.0	1,521,769	304.0	1,096,300
2017/01	842.0	2,689,394	82.0	68,210	450.0	1,527,299	310.0	1,093,884

Basis Swap

LIBOR

(単位: 件、百万円)

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2016/02	6,583.5	71,896,620	741.0	17,435,250	1,782.5	24,931,320	2,751.5	24,453,820	1,306.5	4,873,830	2.0	1,800
2016/03	6,706.5	72,943,650	758.0	17,676,470	1,862.0	25,644,550	2,754.0	24,650,800	1,331.5	4,971,030	1.0	800
2016/04	6,810.5	74,529,090	796.0	18,810,160	1,887.0	26,026,330	2,784.0	24,785,730	1,342.5	4,906,070	1.0	800
2016/05	6,936.5	75,441,083	848.0	19,636,590	1,917.0	26,790,420	2,815.0	24,859,090	1,355.5	4,854,183	1.0	800
2016/06	7,245.5	78,980,037	887.0	19,467,280	1,991.0	27,808,840	2,933.0	26,415,554	1,433.5	5,287,263	1.0	800
2016/07	7,374.5	79,194,057	891.0	19,019,990	2,022.5	28,181,040	3,010.5	26,723,004	1,449.5	5,278,223	1.0	800
2016/08	7,545.5	79,917,947	930.0	19,587,520	2,055.5	28,387,800	3,085.5	26,575,544	1,473.5	5,366,283	1.0	800
2016/09	7,599.5	80,415,457	980.0	20,855,020	2,067.0	28,274,920	3,036.0	25,750,374	1,514.5	5,533,943	2.0	1,200
2016/10	7,798.5	81,809,997	1,020.0	21,683,340	2,084.0	27,521,650	3,158.0	27,040,984	1,534.5	5,559,223	2.0	4,800
2016/11	7,929.5	82,397,327	1,046.0	22,136,590	2,136.0	27,567,280	3,192.0	27,041,494	1,551.5	5,549,893	4.0	2,000
2016/12	8,123.5	86,032,007	1,093.0	23,708,830	2,208.0	28,139,570	3,259.0	27,620,424	1,560.5	5,562,103	3.0	1,080
2017/01	8,371.5	87,768,047	1,154.0	25,581,663	2,214.0	27,952,130	3,353.0	28,329,524	1,647.5	5,903,653	3.0	1,080

※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	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
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	264,400
2016/04	1,533.0	22,707,010	438.0	11,191,620	544.0	7,722,960	492.0	3,514,030	59.0	278,400
2016/05	1,545.0	22,877,360	433.0	10,987,420	549.0	7,731,490	503.0	3,576,050	60.0	280,400
2016/06	1,598.0	22,845,750	434.0	10,878,430	554.0	7,796,120	544.0	3,862,800	66.0	308,400
2016/07	1,614.0	22,684,270	431.0	10,655,290	548.0	7,747,120	558.0	3,912,300	77.0	349,600
2016/08	1,617.0	22,632,640	429.0	10,594,110	549.0	7,806,430	566.0	3,911,540	72.0	330,600
2016/09	1,694.0	23,042,820	441.0	10,584,960	569.0	7,959,710	587.0	4,067,530	70.0	430,620
2016/10	1,723.0	23,112,250	446.0	10,612,070	568.0	7,972,100	608.0	4,096,260	101.0	431,820
2016/11	1,725.0	23,941,710	458.0	10,647,570	551.0	7,810,670	601.0	4,041,250	62.0	442,020
2016/12	1,761.0	23,022,520	481.0	10,710,740	562.0	7,702,160	612.0	4,167,600	106.0	442,020
2017/01	1,774.0	22,567,570	478.0	10,228,760	563.0	7,701,490	621.0	4,170,800	112.0	466,520

※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	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
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
2016/04	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/05	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/06	1.0	22,184	1.0	22,184	0.0	0	0.0	0
2016/07	2.0	25,331	2.0	25,331	0.0	0	0.0	0
2016/08	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2016/09	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2016/10	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2016/11	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2016/12	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2017/01	2.0	25,104	2.0	25,104	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	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
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
2016/04	5,897.0	68,971,490	1,326.0	31,328,640	2,278.0	26,006,210	1,948.0	10,660,650	346.0	977,990
2016/05	6,040.5	71,553,330	1,385.5	32,468,550	2,304.0	27,153,840	1,986.0	10,879,950	365.0	1,050,990
2016/06	6,352.5	75,099,990	1,491.5	34,066,660	2,389.0	28,432,210	2,073.0	11,432,880	399.0	1,168,240
2016/07	6,563.5	76,145,140	1,532.5	34,439,990	2,403.0	28,613,860	2,176.0	12,101,180	452.0	1,290,300
2016/08	6,823.5	77,822,050	1,601.0	34,894,880	2,451.5	28,977,780	2,261.0	12,558,560	510.0	1,390,830
2016/09	7,080.5	78,671,275	1,666.0	35,448,530	2,498.0	28,813,925	2,313.5	12,721,380	603.0	1,687,440
2016/10	7,198.5	78,782,775	1,699.0	35,483,170	2,517.0	28,858,005	2,326.5	12,735,110	616.0	1,706,490
2016/11	7,294.5	79,696,815	1,729.0	35,548,370	2,537.0	29,034,435	2,365.0	13,145,970	686.0	1,987,640
2016/12	7,451.5	79,816,415	1,732.0	35,423,700	2,559.0	28,956,825	2,383.5	13,273,030	732.0	2,162,860
2017/01	7,511.5	79,884,665	1,845.0	36,290,940	2,512.0	28,162,205	2,396.5	13,225,740	758.0	2,205,770

※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	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
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
2016/04	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/05	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/06	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/07	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/08	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/09	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/10	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/11	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2016/12	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/01	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

ユーロ円TIBOR (ZTIBOR) vs 日本円TIBOR (DTIBOR)

(単位: 件、百万円)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
2016/02	0.0	0	0.0	0	0.0	0	0.0	0
2016/03	0.0	0	0.0	0	0.0	0	0.0	0
2016/04	0.0	0	0.0	0	0.0	0	0.0	0
2016/05	0.0	0	0.0	0	0.0	0	0.0	0
2016/06	1.0	20,000	1.0	20,000	0.0	0	0.0	0
2016/07	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
2016/08	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
2016/09	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
2016/10	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0
2016/11	3.0	210,000	2.0	130,000	1.0	80,000	0.0	0
2016/12	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/01	3.0	210,000	3.0	210,000	0.0	0	0.0	0

※6M-ZTIBOR vs 6M-DTIBOR, 6M-ZTIBOR vs 3M-DTIBOR, 6M-ZTIBOR vs 1M-DTIBOR, 3M-ZTIBOR vs 6M-DTIBOR, 3M-ZTIBOR vs 3M-DTIBOR, 3M-ZTIBOR vs 1M-DTIBOR, 1M-ZTIBOR vs 6M-DTIBOR, 1M-ZTIBOR vs 3M-DTIBOR及び1M-ZTIBOR 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	
	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高	債務負担済 残存取引件数	債務負担残高
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
2016/04	1.0	10	1.0	10	0.0	0	0.0	0	0.0	0
2016/05	1.0	10	1.0	10	0.0	0	0.0	0	0.0	0
2016/06	1.0	10	1.0	10	0.0	0	0.0	0	0.0	0
2016/07	1.0	10	1.0	10	0.0	0	0.0	0	0.0	0
2016/08	1.0									