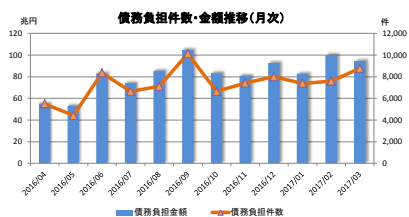


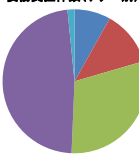
月次統計データ(金利スワップ)

2017/03

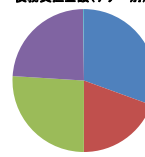
債務負担件数・金額



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
2016/04	5,500	55,063,550	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	8,388	83,144,628	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	74,095,284	778	29,618,027	931	15,578,663	1,750	17,902,488	2,869	10,621,186	310	374,010
2016/08	7,104	85,409,681	813	33,862,650	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	18,502,806	3,137	26,999,978	4,490	20,846,868	277	325,616
2016/10	6,645	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,856,098	164	230,522
2016/11	7,410	80,778,412	742	26,721,656	1,052	16,123,256	2,150	21,803,216	3,239	15,805,614	227	324,670
2016/12	7,988	82,703,533	662	31,471,540	946	17,036,366	2,286	22,541,006	3,879	21,334,938	215	319,683
2017/01	7,382	82,740,364	674	31,640,571	804	12,764,067	2,226	21,568,781	3,402	16,553,080	196	223,885
2017/02	7,591	99,927,071	735	45,970,378	783	13,365,800	2,240	22,085,585	3,617	18,200,302	216	305,005
2017/03	8,771	94,468,142	713	28,863,770	1,084	18,392,668	2,647	24,533,180	4,189	22,448,803	138	189,621

<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
2016/04	5,028	47,417,900	571	15,819,647	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	14,425,607	1,992	18,636,653	3,635	16,415,405	276	379,574
2016/07	6,064	68,462,153	710	27,628,900	841	14,233,193	1,553	16,588,314	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	9,921	93,000,017	783	34,203,037	1,130	15,545,221	2,701	23,719,991	4,035	19,216,053	272	320,716
2016/10	6,140	77,901,628	959	35,026,902	969	17,165,565	1,702	16,779,321	2,347	8,703,618	163	226,522
2016/11	6,701	73,507,808	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	6,738	74,559,281	625	29,267,670	684	9,870,066	2,031	19,720,178	3,212	15,394,951	184	201,365
2017/02	6,760	89,790,205	667	42,791,208	605	10,444,152	1,966	19,619,447	3,306	16,630,393	216	305,005
2017/03	7,353	75,934,110	628	24,091,545	774	11,655,781	2,104	19,555,804	3,712	20,448,359	135	182,621

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
2016/04	48	1,589,850	19	1,053,000	8	196,850	8	40,000	14	300,000
2016/05	58	1,659,841	14	785,000	18	434,641	15	228,300	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	292,500	17	115,500
2016/09	187	2,568,800	17	1,286,800	8	101,400	75	867,700	87	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	695,868	4	60,000	17	522,000	3	9,000	21	104,868
2017/01	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000
2017/02	101	1,269,100	10	238,000	21	415,600	37	403,100	33	152,400
2017/03	112	4,272,850	10	1,711,000	45	2,061,300	27	343,000	30	157,550

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
2016/04	48	831,350	7	605,000	13	140,000	10	47,000	15	39,350	0	0
2016/05	20	272,000	0	195,000	3	43,400	4	22,000	6	11,600	0	0
2016/06	84	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	16	620,100	16	208,550	10	37,000	21	48,600	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	679,380	7	510,000	6	54,000	6	25,000	29	89,890	1	500
2017/01	56	625,004	7	385,000	4	72,500	12	95,500	32	71,004	1	1,000
2017/02	87	1,440,960	18	1,062,260	10	100,340	26	168,950	33	109,410	0	0
2017/03	36	496,190	2	245,000	10	194,240	7	26,000	17	30,950	0	0

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
2016/04	12	28,510	1	10	1	200	10	28,300
2016/05	14	28,310	0	0	5	7,197	9	21,114
2016/06	56	51,155	7	169	15	2,927	34	48,060
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	84	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	0	1,171	63	176,374
2017/01	18	10,284	3	1,761	6	5,511	9	3,012
2017/02	29	27,008	2	50	10	9,709	17	17,249
2017/03	84	29,328	3	45	31	4,937	50	24,346





Basis Swap

LIBOR table showing debt liability components by year/month and maturity (0-2Y, 2-5Y, 5-10Y, 10-30Y, 30+Y).

※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)

ユーロ円TIBOR (ZTIBOR) table showing debt liability components by year/month and maturity.

※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)

日本円TIBOR (DTIBOR) table showing debt liability components by year/month and maturity.

※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)

LIBOR vs ユーロ円TIBOR (ZTIBOR) table comparing LIBOR and ZTIBOR debt liability components by maturity.

※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)

LIBOR vs 日本円TIBOR (DTIBOR) table comparing LIBOR and DTIBOR debt liability components by maturity.

※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)

ユーロ円TIBOR (ZTIBOR) vs 日本円TIBOR (DTIBOR) table comparing ZTIBOR and DTIBOR debt liability components by maturity.

※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 vs Fixed table showing debt liability components by year/month and maturity.

【注意事項】

- List of notes regarding calculation methods, rounding, and data sources for the tables.

【お問合せ先】

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