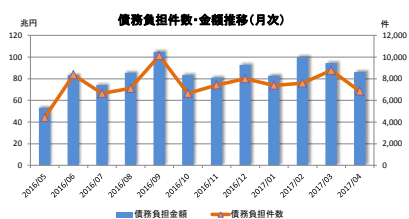


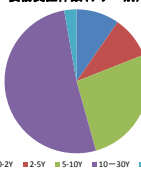
月次統計データ(金利スワップ)

2017/04

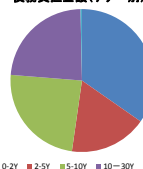
債務負担件数・金額



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
2016/05	4,420	53,111,836	530	20,457,229	723	12,491,901	1,357	12,000,293	1,741	8,959,793	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	10,621,196	310	374,010
2016/08	7,104	85,409,681	813	33,982,650	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	18,052,886	3,137	26,999,978	4,400	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	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	3,482	16,553,080	196	223,665
2017/02	7,591	89,927,071	735	45,870,378	753	13,365,800	2,240	22,085,585	3,617	18,200,902	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	22,488,903	138	189,621
2017/04	6,854	86,154,078	662	29,887,440	641	15,133,978	1,827	20,689,050	3,535	20,151,325	189	292,286

<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
2016/05	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	824	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	14,233,633	1,553	16,588,314	2,656	9,650,336	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	35,026,902	969	17,165,385	1,702	16,778,321	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
2017/02	6,760	89,790,205	667	42,791,208	605	10,444,152	1,966	19,619,447	3,306	16,630,933	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
2017/04	6,027	72,983,561	563	25,477,405	478	11,376,363	1,511	16,918,293	3,292	18,638,735	183	292,286

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
2016/05	58	1,659,641	14	765,000	18	434,641	15	229,300	11	210,700
2016/06	81	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	80	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
2016/09	187	2,588,900	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	695,868	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	298,000	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
2017/04	84	753,200	7	109,800	5	62,500	46	416,500	26	154,400

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
2016/05	20	272,000	7	195,000	3	43,400	4	22,000	6	11,600	0	0
2016/06	94	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	208,550	10	37,000	21	48,600	0	0
2016/09	80	912,330	8	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	0	48,000	0	0
2016/12	49	679,390	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	16	1,062,250	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
2017/04	51	316,925	8	165,000	6	45,000	17	58,615	17	45,790	3	2,520

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
2016/05	14	28,311	0	0	5	7,197	9	21,114
2016/06	56	151,155	7	169	15	6,297	34	48,660
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	14	4,171	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
2017/04	8	4,017	1	15	2	300	5	3,702

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
2016/05	151	1,889,843	3	360,000	15	290,240	80	790,990	53	248,613	0	0
2016/06	344	4,474,116	14	300,000	39	1,029,210	142	2,121,396	145	1,041,010	4	3,500
2016/07	166	1,160,390	4	30,960	31	406,430	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	3,556,090	32	1,463,650	36	551,830	115	996,860	123	512,630	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	1,272,380	40	1,022,620	83	1,017,820	146	734,980	11	21,500
2017/02	407	4,786,820	23	904,910	78	1,353,580	145	1,525,340	161	1,002,990	0	0
2017/03	418	5,613,230	25	1,368,300	61	1,376,180	163	1,866,530	166	995,220	3	7,000
2017/04	290	5,556,590	31	2,211,280	69	1,516,900	85	1,153,440	92	695,970	3	7,000

※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
2016/05	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	221,660	0	0	2	21,000	9	34,500	17	66,160
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	533,860	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	3	40,000	9	100,000	8	49,760	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
2017/02	40	313,280	0	0	16	119,000	14	113,280	13	81,000
2017/03	131	1,852,610	12	423,550	32	609,670	47	620,110	40	199,480
2017/04	80	1,130,320	3	80,000	17	500,600	24	266,240	36	283,480

※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
2016/05	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
2017/02	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0
2017/04	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
2016/05	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	1,913,540	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	3,099,935	26	556,420	88	1,119,595	153	924,020	145	499,800
2016/10	132	1,194,700	25	465,000	33	431,620	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	2,448,470	10	518,760	52	1,455,430	43	339,370	51	134,910
2017/02	158	2,288,460	15	913,590	45	923,420	36	238,220	62	192,870
2017/03	630	6,258,600	33	1,024,530	131	2,490,560	249	2,097,390	217	646,120
2017/04	323	5,039,965	49	1,843,940	61	1,630,315	139	1,972,260	71	352,450

※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
2016/05	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
2017/02	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0
2017/04	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
2016/05	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
2017/02	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0
2017/04	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]

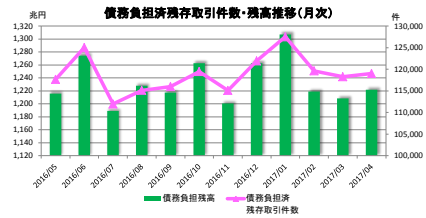
vs Fixed

LIBOR

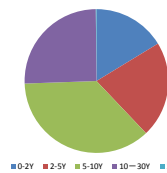
(単位: 件、百万米ドル)

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
2016/05	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
2017/02	0	0	0	0	0	0	0	0	0	0
2017/03	0	0	0	0	0	0	0	0	0	0
2017/04	0	0	0	0	0	0	0	0	0	0

債務負担済残存取引件数・残高

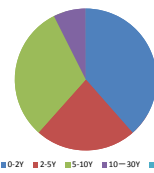


債務負担済残存取引件数(テナ一別)



※2017/04時点における債務負担済残存取引件数に係る割合

債務負担済残高(テナ一別)



※2017/04時点における債務負担済残高に係る割合

<合計>

年/月	合計		0-2Y		2-5Y		5-10Y		10-30Y		30+Y	
	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高
2016/05	117,835.0	1,215,761,247	17,076.0	397,477,213	28,463.5	338,851,020	47,393.0	404,802,636	24,621.5	74,496,685	111.0	133,693
2016/06	125,021.0	1,274,284,930	17,993.5	416,552,219	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	1,189,035,895	17,109.0	414,941,094	26,716.5	316,412,424	42,728.0	379,824,859	26,217.5	77,662,595	188.0	194,223
2016/08	115,123.0	1,227,885,256	18,204.9	443,118,291	26,404.0	321,869,970	43,674.0	384,426,986	26,711.0	78,216,428	130.0	152,583
2016/09	115,998.0	1,217,245,708	18,298.5	441,624,649	26,137.0	312,669,912	43,658.0	379,811,253	27,740.5	82,953,436	164.0	186,458
2016/10	119,460.0	1,262,684,507	19,332.5	468,969,209	27,098.5	324,140,881	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	18,467.0	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	1,252,689,051	19,184.0	465,857,140	26,763.5	312,183,874	45,961.5	393,587,865	28,850.5	88,043,227	174.0	196,844
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
2017/02	119,615.5	1,218,945,583	19,050.5	472,016,193	25,376.0	289,833,772	43,644.0	373,971,990	31,352.0	88,893,795	193.0	229,836
2017/03	118,259.5	1,208,416,036	19,170.5	462,082,908	25,674.0	291,618,916	43,562.5	377,002,705	29,665.5	87,587,081	187.0	234,428
2017/04	119,006.5	1,221,648,396	19,393.5	470,671,447	25,732.5	281,615,341	43,461.5	378,815,380	30,227.0	90,304,308	192.0	241,921

<内訳>

[JPY]

vs Fixed

LIBOR

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	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高
2016/05	100,937.0	1,003,114,867	13,892.5	318,320,345	22,619.5	259,583,247	41,236.0	358,369,851	22,533.0	67,477,331	111.0	132,893
2016/06	106,980.0	1,053,712,413	14,627.0	336,170,430	23,724.5	272,211,679	43,711.0	374,653,252	24,753.5	72,497,810	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	1,001,333,803	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	96,398.5	986,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	328,936,541	25,108.0	73,639,380	162.0	185,258
2016/10	99,420.5	1,030,609,177	15,483.5	379,683,832	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	376,551,918	20,206.0	230,933,946	38,569.0	339,569,946	26,968.5	78,229,010	171.0	185,964
2017/01	106,109.0	1,067,582,058	15,653.0	389,184,549	21,137.5	239,406,299	40,848.0	367,594,853	28,291.5	81,199,547	179.0	196,809
2017/02	97,574.5	974,258,142	14,599.5	373,568,361	18,735.5	204,772,850	35,854.5	317,484,440	28,195.0	78,203,736	190.0	228,755
2017/03	95,158.5	953,079,800	14,418.5	357,051,679	18,862.5	201,890,096	35,440.0	318,000,118	26,254.5	75,905,260	183.0	232,648
2017/04	95,257.5	957,342,356	14,466.5	361,208,185	18,721.0	198,317,736	35,177.0	316,114,457	26,705.0	78,460,657	188.0	240,324

ユーロ円TIBOR (TIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y		10-20Y	
	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高
2016/05	1,536.0	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	13,741,979	689.0	15,024,304	460.0	5,202,915	63.0	417,771
2016/07	1,643.0	35,309,081	396.0	14,518,902	686.0	14,704,372	476.0	5,481,035	85.0	604,771
2016/08	1,622.0	35,311,958	413.5	14,717,515	628.5	14,411,021	487.0	5,564,660	93.0	614,762
2016/09	1,748.5	36,923,973	434.0	15,694,306	629.5	14,117,285	548.0	6,240,520	138.0	771,662
2016/10	1,769.5	36,717,191	439.0	15,750,497	627.5	13,775,341	561.0	6,426,640	142.0	788,112
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	801,454
2016/12	1,896.5	37,236,962	495.0	16,190,061	624.5	13,397,835	598.0	6,763,715	179.0	885,252
2017/01	1,942.5	36,781,708	521.0	16,650,226	609.5	12,351,921	618.0	6,868,315	194.0	911,248
2017/02	2,026.5	37,497,715	550.0	17,230,289	626.5	12,331,952	632.0	6,960,735	218.0	974,739
2017/03	2,102.5	40,614,767	573.0	19,261,504	653.5	13,322,072	649.0	7,059,410	227.0	971,781
2017/04	2,163.5	40,893,968	576.0	19,335,100	657.5	13,287,617	681.0	7,245,910	249.0	1,025,181

OIS

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	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高
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	653.0	7,411,810	153.0	4,874,970	122.0	1,088,380	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	690,690	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	287.5	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	236.0	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
2017/02	1,008.5	10,143,907	198.0	6,326,400	195.0	1,741,930	264.0	1,201,570	352.5	874,007	0.0	0
2017/03	1,028.5	9,746,817	198.0	5,943,860	197.0	1,696,430	271.0	1,241,270	362.5	865,257	0.0	0
2017/04	1,067.5	9,771,742	202.0	5,882,860	203.0	1,716,530	285.0	1,268,285	376.5	903,647	1.0	520

日本円TIBOR (DTIBOR)

年/月	合計		0-2Y		2-5Y		5-10Y	
	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高	債務負担済 残存取引件数	債務負担済 残存取引残高
2016/05	657.0	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	2,597,049	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	736.0	2,680,938	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	388.0	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
2017/02	878.0	2,745,024	97.0	72,819	453.0	1,365,514	326.0	1,136,691
2017/03	955.0	2,675,881	122.0	349,194	499.0	1,288,823	334.0	1,037,864
2017/04	956.0	2,630,634	123.0	357,753	504.0	1,276,017	329.0	996,864

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
2016/05	6,936.5	75,441,083	848.0	19,036,590	1,917.0	26,790,420	2,815.0	24,859,050	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	5,287,563	1.0	800
2016/07	7,374.5	79,194,057	891.0	19,010,990	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	5,366,293	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	7,796.5	81,809,997	1,020.0	21,683,340	2,084.0	27,521,690	3,156.0	27,040,984	1,534.5	5,559,223	2.0	4,800
2016/11	7,929.5	82,297,327	1,046.0	22,136,580	2,136.0	27,567,280	3,192.0	27,041,494	1,551.5	5,549,893	4.0	2,080
2016/12	8,123.5	85,032,007	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	25,581,660	2,214.0	27,952,130	3,353.0	28,329,524	1,647.5	5,903,653	3.0	1,080
2017/02	8,715.5	90,766,997	1,195.0	26,432,660	2,317.0	28,613,770	3,517.0	29,636,374	1,693.5	6,082,213	3.0	1,080
2017/03	9,046.5	95,150,517	1,272.0	28,652,660	2,390.0	29,526,820	3,612.0	30,519,974	1,768.5	6,450,283	4.0	1,780
2017/04	9,297.5	99,729,477	1,349.0	31,523,750	2,502.0	30,944,610	3,631.0	30,746,494	1,812.5	6,513,543	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
2016/05	1,545.0	22,577,350	433.0	10,987,420	549.0	7,731,480	503.0	3,576,050	60.0	282,400
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	22,864,270	431.0	10,655,290	548.0	7,747,120	558.0	3,912,300	77.0	349,560
2016/08	1,617.0	22,632,640	429.0	10,584,110	550.0	7,806,430	565.0	3,911,540	72.0	349,560
2016/09	1,694.0	23,042,820	441.0	10,584,960	569.0	7,959,710	587.0	4,067,530	97.0	403,620
2016/10	1,725.0	23,112,250	446.0	10,612,070	568.0	7,972,100	608.0	4,096,260	101.0	431,820
2016/11	1,726.0	23,941,710	458.0	10,647,570	571.0	8,010,670	610.0	4,041,250	102.0	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	440,220
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
2017/02	1,794.0	22,399,430	481.0	10,049,460	571.0	7,544,350	630.0	4,231,080	112.0	464,520
2017/03	1,891.0	23,178,830	490.0	10,259,120	598.0	7,684,150	663.0	4,647,060	140.0	588,500
2017/04	1,957.0	23,962,410	509.0	10,468,160	600.0	7,854,220	685.0	4,878,010	163.0	762,020

※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
2016/05	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
2017/02	2.0	25,104	2.0	25,104	0.0	0	0.0	0
2017/03	0.0	0	0.0	0	0.0	0	0.0	0
2017/04	0.0	0	0.0	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
2016/05	6,040.5	71,563,330	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	76,445,140	1,532.5	34,439,800	2,403.0	28,619,860	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	7,158.5	78,992,775	1,699.0	35,463,170	2,517.0	28,856,095	2,326.5	12,735,110	616.0	1,706,490
2016/11	7,294.5	79,696,815	1,729.0	35,548,770	2,537.0	29,034,435	2,360.5	13,145,970	668.0	1,967,640
2016/12	7,451.5	79,816,415	1,777.0	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	79,884,655	1,845.0	36,290,940	2,512.0	28,162,205	2,396.5	13,225,740	756.0	2,205,770
2017/02	7,610.5	81,003,165	1,925.0	37,921,080	2,478.0	27,473,405	2,417.5	13,315,100	790.0	2,293,580
2017/03	8,073.5	83,753,425	2,094.0	40,354,890	2,474.0	26,211,525	2,592.5	14,581,010	913.0	2,606,000
2017/04	8,302.5	87,101,470	2,165.0	41,684,640	2,545.0	27,218,610	2,672.5	15,559,360	920.0	2,638,860

※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
2016/05	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
2017/02	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/03	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/04	0.0	0	0.0	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
2016/05	0.0	0	0.0	0	0.0	0	0.0	0
2016/06	0.0	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
2017/02	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/03	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/04	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