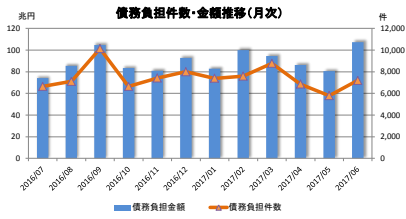


月次統計データ(金利スワップ)

2017/06

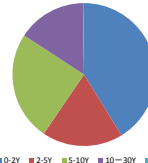
債務負担件数・金額



債務負担件数(テナー別)



債務負担金額(テナー別)



※2017/06における債務負担件数に係る割合

※2017/06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
2016/07	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	83,345,258	1,016	36,650,402	1,052	18,242,405	1,863	18,365,831	2,550	9,856,998	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	3,492	16,553,080	196	223,865
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	94,465,162	713	46,465,162	1,084	18,392,668	2,847	24,533,180	4,189	22,488,803	138	189,621
2017/04	6,854	86,154,078	662	29,897,440	841	15,133,978	1,827	20,880,050	3,535	20,151,325	189	282,286
2017/05	5,787	80,499,448	694	34,129,178	800	13,994,026	1,724	19,455,957	2,433	12,668,859	136	251,427
2017/06	7,193	107,292,143	877	44,209,963	999	19,634,834	2,127	26,515,712	3,054	16,679,385	136	252,250

<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
2016/07	6,064	68,462,153	710	27,828,900	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	8,921	93,008,017	783	34,203,037	1,130	15,548,491	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	73,507,808	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	29,325,700	811	15,074,324	2,019	20,298,222	3,675	20,274,615	213	318,683
2017/01	6,736	74,599,281	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	16,630,393	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
2017/04	6,027	72,693,561	563	25,477,405	478	11,376,363	1,511	16,918,293	3,292	18,638,735	183	282,766
2017/05	5,063	71,809,796	623	31,743,840	668	11,624,435	1,416	16,633,587	2,225	11,573,507	131	234,427
2017/06	6,344	92,539,109	733	37,000,673	842	16,588,610	1,906	23,799,232	2,730	14,906,065	133	244,530

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
2016/07	48	970,000	9	411,000	8	192,500	4	3,800	27	362,700
2016/08	48	1,155,750	7	300,900	17	454,850	19	282,500	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	104,668
2017/01	71	670,900	6	195,000	6	52,000	31	331,900	28	92,000
2017/02	101	1,289,100	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	164,400
2017/05	59	350,230	2	73,600	6	39,000	23	181,500	8	56,100
2017/06	56	1,191,600	5	145,000	7	157,600	19	569,500	25	319,500

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
2016/07	64	1,044,830	18	705,000	6	148,800	16	113,830	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	16	621,130	8	140,150	7	41,140	48	107,910	1	2,000
2016/10	33	437,240	4	157,000	6	124,250	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	29,000	29	89,890	6	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
2017/04	51	316,925	8	165,000	6	45,000	17	58,615	17	45,790	3	2,520
2017/05	25	402,350	2	301,000	3	35,500	8	47,500	12	18,350	0	0
2017/06	28	823,750	5	596,700	9	179,000	3	28,000	11	20,050	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
2016/07	19	5,174	1	20	9	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	9,708	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
2017/05	26	5,290	11	2,178	9	1,561	6	1,550
2017/06	35	13,614	0	0	11	2,754	25	10,860

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
2016/07	166	1,160,390	4	30,960	31	409,430	67	485,100	62	231,900	2	3,000
2016/08	21	2,617,360	10	331,700	43	590,640	102	1,164,370	62	629,600	2	750
2016/09	310	3,558,090	32	1,493,650	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	715,380	91	743,450	82	361,600	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	93	1,017,820	146	794,980	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	280	5,556,590	31	2,211,280	69	1,518,900	85	1,153,440	92	665,970	3	7,000
2017/05	353	4,218,710	33	1,230,230	42	674,370	154	1,629,680	119	667,430	5	17,000
2017/06	329	7,587,530	59	4,042,730	53	1,430,050	80	1,312,720	134	794,310	3	7,720

※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
2016/07	28	121,660	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	207,160	36	538,880	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	3	40,000	9	100,000	8	49,760	8	27,700
2016/12	61	792,960	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	14	119,000	13	113,280	13	81,000
2017/03	131	1,852,610	12	423,350	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	293,480
2017/05	47	655,630	0	0	12	399,850	22	170,800	13	84,880
2017/06	57	808,540	8	150,850	25	492,640	10	92,500	14	72,550

※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
2016/07	0	3,147	0	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
2017/05	0	0	0	0	0	0	0	0
2017/06	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
2016/07	244	2,117,440	33	709,000	38	495,060	87	673,840	86	239,540
2016/08	325	3,137,590	29	507,800	70	1,438,020	119	799,290	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	431,620	14	86,890	60	211,190
2016/11	249	2,764,180	36	746,300	67	1,015,580	85	624,650	61	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	2,268,460	15	913,950	45	923,420	36	238,220	62	192,870
2017/03	630	6,256,600	33	1,024,630	131	2,490,660	249	2,097,390	217	646,120
2017/04	323	5,698,965	49	1,843,940	64	1,630,315	139	1,872,260	71	352,450
2017/05	232	3,051,600	23	778,330	60	1,219,280	95	791,340	54	262,650
2017/06	329	4,326,280	67	2,274,010	52	784,190	84	702,900	136	555,190

※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
2016/07	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
2017/05	0	0	0	0	0	0	0	0
2017/06	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
2016/07	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
2017/05	0	0	0	0	0	0	0	0
2017/06	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]

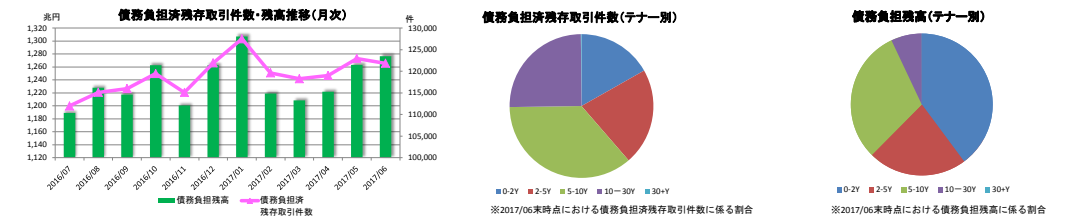
vs Fixed

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
2016/07	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
2017/05	0	0	0	0	0	0	0	0	0	0
2017/06	0	0	0	0	0	0	0	0	0	0

債務負担残存取引件数・残高



<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
2016/07	111,998.0	1,189,035,895	17,109.0	414,941,004	25,176.5	316,412,224	42,728.0	379,824,859	26,217.5	77,662,595	188.0	184,323
2016/08	115,123.0	1,227,885,258	18,204.0	443,118,291	26,404.0	321,869,970	43,674.0	384,428,986	26,711.0	78,316,428	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	119,460.5	1,252,584,507	19,332.5	469,969,209	27,095.5	324,140,851	44,743.0	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	1,262,568,051	19,164.0	468,567,140	26,763.5	312,182,874	45,961.5	393,587,865	29,850.5	88,043,227	174.0	186,944
2017/01	127,496.0	1,306,844,283	19,851.0	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	119,915.5	1,218,945,583	19,050.5	470,116,193	25,379.0	283,833,772	43,644.0	373,371,990	31,352.0	88,893,785	183.0	229,835
2017/03	118,259.5	1,208,416,036	19,170.5	462,082,906	25,674.0	281,618,916	43,562.5	377,092,705	29,665.5	87,387,081	187.0	234,428
2017/04	119,006.5	1,221,848,396	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
2017/05	122,970.0	1,263,024,244	19,977.0	486,988,587	26,705.0	291,876,672	45,030.0	391,424,481	31,069.0	92,406,058	179.0	243,446
2017/06	121,840.0	1,276,517,221	20,465.0	508,580,478	26,612.0	288,300,900	44,016.0	389,828,752	30,578.5	89,459,755	177.5	257,335

<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
2016/07	93,437.0	985,151,321	13,861.5	331,221,007	19,608.0	234,562,351	36,052.5	329,617,150	23,929.0	69,566,991	186.0	183,823
2016/08	96,104.0	1,001,331,958	14,608.5	357,908,954	20,237.5	239,517,676	36,810.5	333,908,246	24,318.5	70,869,143	129.0	181,783
2016/09	96,308.5	986,490,740	14,529.5	353,038,666	19,835.5	230,591,195	36,673.5	328,836,541	25,108.0	73,839,080	162.0	185,258
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	965,908,940	14,529.0	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	38,568.0	339,569,846	26,968.5	78,228,010	171.0	185,864
2017/01	106,199.0	1,067,582,058	15,653.0	389,184,549	21,137.5	239,406,299	40,848.0	357,594,853	28,291.5	81,199,547	179.0	196,809
2017/02	97,574.5	974,258,142	14,599.5	373,569,361	18,735.5	204,772,850	35,854.5	317,494,440	26,195.0	78,203,736	180.0	228,155
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	361,209,185	18,721.0	199,317,736	35,177.0	318,114,457	26,705.0	78,460,657	188.0	240,321
2017/05	98,797.0	996,742,498	14,911.0	376,675,636	19,643.0	209,816,433	36,558.0	329,494,968	27,513.0	80,527,994	172.0	226,366
2017/06	97,034.0	1,001,689,400	15,110.0	380,471,631	19,513.0	207,991,934	35,368.0	326,112,154	26,870.5	76,863,426	172.5	250,255

ユーロ円TIBOR (ZTIBOR)

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
2016/07	1,643.0	35,309,081	396.0	14,518,802	686.0	14,704,372	476.0	5,481,035	85.0	604,771
2016/08	1,623.0	35,311,958	413.5	14,717,515	628.5	14,415,021	487.0	5,564,660	93.0	614,762
2016/09	1,749.5	36,923,973	434.0	15,694,506	629.5	14,117,285	548.0	6,340,520	138.0	771,662
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	788,712
2016/11	1,871.5	37,367,723	476.0	16,765,070	633.5	13,515,035	594.0	6,906,165	176.0	871,454
2016/12	1,896.5	37,436,862	456.0	16,190,061	624.5	13,397,635	589.0	6,763,715	199.0	886,452
2017/01	1,942.5	36,781,709	521.0	16,650,226	609.5	12,351,921	618.0	6,888,315	194.0	914,739
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	673.0	19,261,504	653.5	13,322,072	649.0	7,059,410	227.0	971,781
2017/04	2,163.5	40,893,808	576.0	19,335,100	657.5	13,287,617	681.0	7,245,910	249.0	1,025,181
2017/05	2,170.5	40,390,994	580.0	19,169,791	650.5	12,848,983	691.0	7,354,955	249.0	1,017,264
2017/06	2,208.5	40,957,765	591.0	19,252,126	646.5	12,720,894	719.0	7,421,055	252.0	1,065,890

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
2016/07	683.0	7,411,810	153.0	4,874,970	122.0	1,089,380	183.0	865,210	224.0	581,950	1.0	300
2016/08	745.0	8,026,080	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	8,778,380	192.0	5,773,270	143.0	1,348,510	209.0	965,920	260.0	690,830	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	900.5	9,026,443	187.0	5,641,740	164.0	1,530,770	235.0	1,090,950	304.5	732,983	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	807,887	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	895,257	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	903,547	1.0	520
2017/05	1,084.5	9,719,092	203.0	5,764,660	209.0	1,766,670	288.0	1,290,345	384.5	897,417	0.0	0
2017/06	1,098.5	10,019,822	213.0	6,130,480	206.0	1,689,680	291.0	1,297,795	388.5	901,867	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
2016/07	638.0	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	735.0	2,860,938	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	1,096,306
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	252,819	453.0	1,355,514	328.0	1,136,691
2017/03	958.0	2,675,881	122.0	349,194	499.0	1,288,823	334.0	1,037,864
2017/04	956.0	2,630,836	123.0	357,753	504.0	1,275,017	329.0	996,864
2017/05	984.0	2,638,374	143.0	403,900	507.0	1,233,505	334.0	1,000,969
2017/06	1,021.0	2,630,247	158.0	433,511	518.0	1,204,112	345.0	992,624

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	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数
2016/07	7,374.5	79,194,057	891.0	19,010,390	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	81,903,997	1,020.0	21,683,340	2,068.0	27,521,680	3,158.0	27,040,984	1,534.5	5,559,223	2.0	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	87,766,047	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	90,766,097	1,195.0	26,432,660	2,317.0	28,613,770	3,517.0	29,636,374	1,683.5	6,082,213	3.0	1,080
2017/03	9,046.5	95,150,517	1,272.0	28,652,660	2,390.0	29,525,820	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
2017/05	9,534.5	101,486,277	1,401.0	31,866,180	2,549.5	31,381,040	3,716.5	31,438,264	1,860.5	6,783,713	7.0	17,080
2017/06	9,806.5	107,360,907	1,535.0	37,299,630	2,577.5	30,835,510	3,764.5	32,152,744	1,924.5	7,065,943	5.0	7,080

※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	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数
2016/07	1,614.0	22,664,270	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	566.0	3,911,540	72.0	330,560
2016/09	1,694.0	23,042,520	441.0	10,584,960	569.0	7,959,710	587.0	4,067,530	97.0	430,620
2016/10	1,723.0	23,112,260	446.0	10,612,070	588.0	7,972,100	608.0	4,096,250	101.0	431,620
2016/11	1,725.0	22,941,710	458.0	10,647,570	561.0	7,810,870	601.0	4,041,250	105.0	442,020
2016/12	1,761.0	23,022,520	481.0	10,710,740	562.0	7,702,160	612.0	4,167,800	106.0	442,020
2017/01	1,774.0	22,687,570	478.0	10,228,760	570.0	7,701,490	621.0	4,170,800	112.0	466,520
2017/02	1,794.0	22,289,430	481.0	10,049,480	571.0	7,544,360	630.0	4,231,080	110.0	464,520
2017/03	1,891.0	23,178,830	490.0	10,259,120	598.0	7,884,150	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	153.0	752,020
2017/05	1,972.0	23,887,830	524.0	10,807,790	592.0	7,498,010	713.0	4,949,510	143.0	632,520
2017/06	2,009.0	24,335,930	542.0	11,019,810	601.0	7,705,820	717.0	4,957,140	149.0	653,160

※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	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	
2016/07	2.0	25,331	2.0	25,331	0.0	0.0	0.0	0.0
2016/08	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2016/09	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2016/10	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2016/11	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2016/12	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2017/01	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2017/02	2.0	25,104	2.0	25,104	0.0	0.0	0.0	0.0
2017/03	0.0	0.0	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	0.0	0.0
2017/05	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2017/06	0.0	0.0	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	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	
2016/07	6,563.5	76,445,140	1,832.5	34,439,880	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	1,686.0	35,448,530	2,498.0	29,819,925	2,313.5	12,721,380	603.0	1,687,440
2016/10	7,158.5	78,782,175	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	35,548,770	2,537.0	29,034,435	2,360.5	13,145,970	668.0	1,967,640
2016/12	7,451.5	79,916,415	1,771.0	35,453,790	2,559.0	28,956,825	2,385.5	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	758.0	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	2,606,800
2017/04	8,302.5	87,101,470	2,165.0	41,684,640	2,545.0	27,218,610	2,671.5	15,559,360	920.0	2,638,860
2017/05	8,423.5	87,943,180	2,212.0	42,088,630	2,555.0	27,327,030	2,737.5	15,889,470	919.0	2,638,050
2017/06	8,667.5	89,307,150	2,313.0	43,763,290	2,550.0	26,242,950	2,810.5	16,389,240	994.0	2,911,670

※6M-LIBOR vs 6M-ZTIBOR, 6M-LIBOR vs 3M-ZTIBOR, 6M-LIBOR vs 1M-ZTIBOR, 6M-LIBOR vs 6M-DTIBOR, 3M-LIBOR vs 3M-ZTIBOR, 3M-LIBOR vs 1M-ZTIBOR, 1M-LIBOR vs 6M-DTIBOR, 1M-LIBOR vs 3M-ZTIBOR及び1M-LIBOR vs 1M-DTIBOR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	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	
2016/07	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2016/08	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2016/09	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2016/10	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2016/11	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2016/12	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2017/01	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2017/02	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2017/03	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2017/04	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2017/05	1.0	6,000	0.0	0.0	0.0	0.0	1.0	6,000
2017/06	1.0	6,000	0.0	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	
	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	債務負担残存取引件数	
2016/07	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
2016/08	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
2016/09	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
2016/10	4.0	230,000	3.0	150,000	1.0	80,000	0.0	0.0
2016/11	3.0	210,000	2.0	130,000	1.0	80,000	0.0	0.0
2016/12	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/01	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/02	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/03	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/04	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/05	3.0	210,000	3.0	210,000	0.0	0.0	0.0	0.0
2017/06	3.0	210,000	3.0	210,000	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-ZT