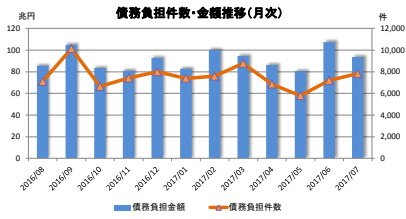


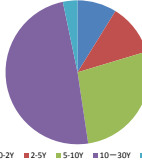
月次統計データ(金利スワップ)

2017/07

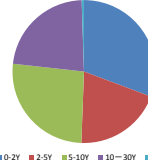
債務負担件数・金額



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
2016/08	7,104	85,409,681	813	33,962,650	1,170	17,959,800	2,235	20,552,807	2,703	12,704,673	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	83,345,298	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	90,776,412	742	25,721,656	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	17,038,366	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	94,468,142	713	28,863,770	1,084	18,392,668	2,647	24,533,180	4,189	22,488,903	138	169,621
2017/04	6,854	86,154,078	662	29,857,440	641	15,133,978	1,827	20,689,050	3,535	20,151,325	189	292,286
2017/05	5,787	80,489,448	694	34,123,178	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
2017/07	7,814	93,586,852	689	28,731,178	901	18,603,218	2,132	24,491,003	3,836	21,271,610	256	489,843

<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
2016/08	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	9,321	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	35,028,902	969	17,163,965	1,702	16,778,321	2,347	8,703,618	163	225,522
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	9,975,006	2,031	19,720,179	3,212	15,394,061	184	201,395
2017/02	6,760	89,790,205	667	42,791,208	605	10,444,102	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	72,893,961	563	25,477,405	478	11,376,363	1,511	16,918,293	3,252	18,638,739	183	282,766
2017/05	5,063	71,899,796	623	31,743,840	688	11,624,438	1,416	16,633,687	2,226	11,673,507	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
2017/07	7,091	82,411,123	565	23,808,998	713	15,264,158	1,950	22,853,874	3,613	20,011,450	250	472,645

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
2016/08	60	1,155,750	7	302,900	17	454,850	19	282,500	17	115,500
2016/09	167	2,588,800	17	1,286,000	6	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	462,650	18	317,000	36	488,300	36	256,350
2016/12	45	605,968	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	164,400
2017/05	39	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
2017/07	55	840,500	7	163,000	6	174,000	29	291,500	13	212,000

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
2016/08	65	914,250	16	620,100	16	208,500	10	97,000	21	48,600	0	0
2016/09	80	912,330	18	621,130	8	140,150	7	107,910	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	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
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
2017/07	66	1,039,250	10	610,900	18	231,630	10	108,460	27	88,060	1	200

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
2016/08	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	13,630	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
2017/05	26	5,290	11	2,178	9	1,561	6	1,550
2017/06	36	13,614	0	0	11	2,754	25	10,860
2017/07	20	15,749	1	200	6	2,201	11	13,348

**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
2016/08	241	2,617,060	12	331,700	43	590,640	102	1,164,370	82	529,800	2	750
2016/09	310	3,656,530	32	1,493,650	36	391,830	115	996,890	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	1,272,380	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	1,516,900	86	1,153,440	92	666,370	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
2017/07	296	4,884,180	47	2,550,950	50	846,730	71	748,030	123	691,570	5	17,000

※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
2016/08	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	8	88,730	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	14	119,000	13	113,280	13	81,000
2017/03	131	1,852,610	12	423,500	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
2017/05	47	655,630	0	0	12	390,850	22	170,800	13	84,980
2017/06	57	808,540	8	150,850	25	492,640	10	92,500	14	72,550
2017/07	50	735,920	4	65,000	30	573,020	11	81,400	5	16,500

※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
2016/08	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
2017/07	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
2016/08	325	3,137,590	29	597,800	70	1,438,020	119	799,280	107	302,490
2016/09	412	3,099,830	26	556,420	88	1,119,595	153	924,020	145	409,800
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	1,067,720	36	605,320	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	6,258,600	33	1,024,530	131	2,490,560	249	2,097,390	217	646,120
2017/04	323	5,698,965	40	1,843,940	64	1,630,315	130	1,872,260	71	352,450
2017/05	232	3,051,600	23	778,330	60	1,219,280	95	617,340	54	262,650
2017/06	339	4,326,280	67	2,274,010	52	784,180	84	702,900	136	565,190
2017/07	235	3,860,030	55	1,502,230	76	1,511,490	50	394,390	54	251,330

※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
2016/08	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
2017/07	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
2016/08	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
2017/07	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]**

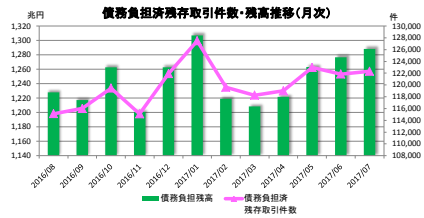
**vs Fixed**

**LIBOR**

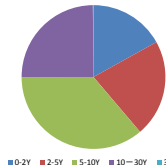
(単位: 件、百万米ドル)

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
2016/08	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
2017/07	0	0	0	0	0	0	0	0	0	0

債務負担残存取引件数・残高

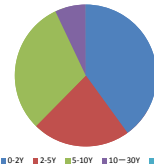


債務負担残存取引件数(7年一別)



※2017/07末時点における債務負担残存取引件数に係る割合

債務負担残高(7年一別)



※2017/07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
2016/08	115,123.0	1,227,885,258	18,204.0	443,118,291	26,404.0	321,868,970	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	1,262,684,507	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	1,220,313,352	18,487.0	446,657,159	25,485.5	295,177,459	43,078.5	371,466,637	27,859.0	81,076,997	153.0	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	19,931.0	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	1,218,945,853	19,050.5	472,016,193	25,376.0	283,833,772	43,644.0	373,971,990	31,352.0	88,893,795	193.0	229,835
2017/03	118,259.5	1,208,416,036	19,170.5	462,382,906	25,674.0	281,818,916	43,562.5	377,036,705	29,865.5	87,387,081	187.0	234,428
2017/04	119,006.5	1,221,648,396	19,393.5	470,671,447	25,732.5	281,616,341	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	486,986,587	26,706.0	291,873,672	45,039.0	391,424,481	31,069.0	92,496,058	179.0	243,446
2017/06	121,840.0	1,276,517,221	20,465.0	508,580,478	26,612.0	288,390,930	44,016.0	380,828,752	30,578.5	89,659,755	177.5	257,335
2017/07	122,323.5	1,288,119,005	20,706.5	515,427,558	26,749.5	288,156,531	44,206.5	393,799,607	30,478.5	90,499,510	182.5	235,791

<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
2016/08	96,104.0	1,001,333,803	14,838.5	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	998,480,258	14,529.5	353,038,666	19,835.5	230,591,196	36,873.5	329,836,541	25,108.0	73,859,080	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	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	20,269.0	230,933,946	38,569.0	339,669,846	26,968.5	78,228,010	171.0	185,864
2017/01	106,109.0	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	373,568,361	18,735.5	204,772,860	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	201,890,086	35,440.0	319,000,118	26,254.5	75,905,260	163.0	232,646
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	78,660,657	188.0	240,321
2017/05	98,797.0	996,742,498	14,911.0	376,675,636	19,643.0	209,818,433	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	390,471,631	19,513.0	207,991,934	35,368.0	326,112,154	26,870.5	76,863,425	172.5	250,255
2017/07	96,371.5	1,006,781,389	15,198.0	383,748,690	19,526.0	206,333,235	35,390.5	326,835,700	26,677.5	77,629,163	178.5	234,711

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
2016/08	1,622.0	35,311,958	413.5	14,717,215	628.5	14,415,021	487.0	5,564,660	93.0	614,762
2016/09	1,749.5	36,323,973	434.0	15,694,506	629.5	14,117,286	540.0	6,240,520	136.0	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	37,957,723	476.0	16,765,070	633.5	13,515,035	594.0	6,806,165	168.0	817,454
2016/12	1,896.5	37,336,862	485.0	16,190,061	624.5	13,397,835	598.0	6,763,715	179.0	885,252
2017/01	1,942.5	38,791,708	521.0	16,650,226	608.5	12,351,921	619.0	6,868,315	191.0	811,248
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	40,814,767	573.0	19,261,504	653.5	13,322,072	649.0	7,059,410	227.0	971,781
2017/04	2,163.5	40,893,908	576.0	19,335,100	657.5	12,297,617	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	7,921,055	252.0	1,063,890
2017/07	2,249.5	41,385,033	595.0	19,254,024	651.5	12,767,465	752.0	8,278,975	251.0	1,062,186

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
2016/08	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	1,346,510	206.0	966,320	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	291.5	701,923	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	939.0	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	5,862,860	203.0	1,716,330	285.0	1,268,295	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
2017/07	1,147.5	10,396,072	210.0	6,138,780	228.0	1,857,560	297.0	1,323,305	412.5	976,427	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
2016/08	657.0	2,577,666	39.0	43,708	346.0	1,423,733	272.0	1,110,225
2016/09	736.0	2,660,938	50.0	53,582	394.0	1,484,367	291.0	1,122,989
2016/10	737.0	2,607,194	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
2017/02	878.0	2,745,024	97.0	252,819	453.0	1,355,514	328.0	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	986.0	2,630,634	123.0	357,753	504.0	1,276,017	329.0	996,864
2017/05	984.0	2,638,374	143.0	403,900	507.0	1,233,605	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
2017/07	1,030.0	2,643,338	159.0	434,194	527.0	1,205,160	353.0	1,003,983

**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
2016/08	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	27,521,690	3,158.0	27,040,984	1,534.5	5,559,223	2.0	4,800
2016/11	7,929.5	82,929,237	1,046.0	22,136,590	2,136.0	27,567,290	3,192.0	27,041,494	1,551.5	5,549,893	4.0	2,980
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	1,563.5	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	90,766,097	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	29,528,820	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	31,966,180	2,549.5	31,381,040	3,716.5	31,438,264	1,860.5	6,793,713	7.0	17,080
2017/06	9,806.5	107,960,507	1,535.0	37,299,630	2,577.5	30,835,510	3,764.5	32,152,744	1,924.5	7,085,943	5.0	7,080
2017/07	10,046.5	110,261,727	1,613.0	38,979,630	2,614.5	31,367,960	3,836.5	32,714,164	1,979.5	7,204,893	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
2016/08	1,617.0	22,632,640	429.0	10,584,110	560.0	7,806,430	566.0	3,911,540	72.0	330,560
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	430,620
2016/10	1,723.0	23,112,250	446.0	10,612,070	568.0	7,972,100	606.0	4,096,260	101.0	431,620
2016/11	1,725.0	22,941,710	456.0	10,647,270	561.0	7,810,670	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	4,167,600	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
2017/02	1,794.0	22,289,430	481.0	10,049,480	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	23,862,410	509.0	10,468,160	600.0	7,854,220	685.0	4,878,010	163.0	762,020
2017/05	1,972.0	23,887,530	524.0	10,807,790	592.0	7,496,010	710.0	4,949,510	143.0	652,520
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
2017/07	2,043.0	24,819,950	548.0	11,208,670	620.0	7,943,480	726.0	5,014,640	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
2016/08	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
2017/05	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
2017/07	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
2016/08	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	78,571,275	1,666.0	35,448,530	2,498.0	29,813,925	2,313.5	12,721,380	603.0	1,687,440
2016/10	7,158.5	78,782,775	1,699.0	35,483,170	2,517.0	29,858,005	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	79,816,415	1,777.0	35,423,700	2,569.0	29,956,825	2,383.5	13,273,030	732.0	2,162,860
2017/01	7,511.5	79,894,655	1,845.0	36,230,940	2,512.0	28,162,235	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	2,606,000
2017/04	8,302.5	87,101,470	2,165.0	41,684,640	2,545.0	27,216,610	2,672.5	15,559,360	920.0	2,638,860
2017/05	8,423.5	87,943,180	2,212.0	42,088,690	2,555.0	27,327,030	2,737.0	15,889,470	919.0	2,638,050
2017/06	8,667.5	89,307,150	2,313.0	43,763,290	2,560.0	26,242,950	2,810.5	16,389,240	994.0	2,911,670
2017/07	8,822.5	91,636,900	2,380.5	45,453,700	2,582.5	26,587,670	2,850.5	16,621,840	1,009.0	2,973,690

※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
2016/08	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	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/05	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/06	1.0	6,000	0.0	0	0.0	0	1.0	6,000
2017/07	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
2016/08	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
2017/05	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/06	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/07	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]**