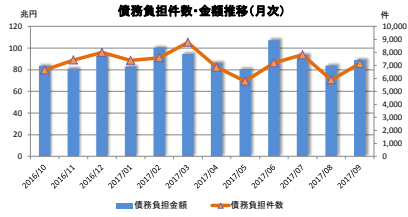


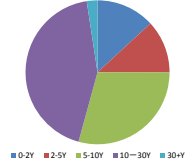
月次統計データ(金利スワップ)

2017/09

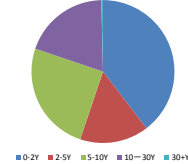
債務負担件数・金額



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
2016/10	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	17,036,368	2,286	22,541,006	3,879	21,334,938	215	319,683
2017/01	7,392	92,740,364	674	31,640,571	804	12,764,067	2,226	21,558,781	3,492	16,553,090	196	223,665
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	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	292,288
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	44,209,363	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	28,751,178	901	18,603,218	2,132	24,491,003	3,836	21,271,610	256	489,843
2017/08	5,892	83,847,922	632	32,699,695	624	10,145,650	1,720	20,957,328	2,712	19,686,308	204	358,940
2017/09	7,135	88,889,299	937	35,192,611	849	13,842,500	2,085	22,237,892	3,002	17,288,787	172	327,510

<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
2016/10	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	28,325,700	811	15,074,304	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	695	10,444,152	1,966	19,619,447	3,306	16,630,393	216	305,005
2017/03	7,353	75,334,110	628	24,081,545	774	11,655,781	2,104	19,555,804	3,712	20,449,359	135	182,621
2017/04	6,027	72,693,561	563	25,477,405	478	11,376,383	1,511	16,918,293	3,292	16,638,735	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	37,000,873	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	23,808,988	713	19,264,158	1,950	22,833,874	3,613	20,011,450	290	472,643
2017/08	5,136	67,032,986	505	22,376,205	468	7,995,244	1,460	17,999,870	2,501	18,306,227	202	355,440
2017/09	6,144	75,534,140	820	28,123,320	672	11,919,395	1,728	19,626,728	2,764	15,554,687	160	310,010

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
2016/10	46	753,450	11	380,000	13	210,000	7	27,200	17	126,250
2016/11	116	1,544,310	26	482,660	18	317,000	7	488,300	36	256,350
2016/12	45	695,888	4	60,000	17	522,000	3	9,000	21	104,888
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	416,600	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	38,000	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
2017/08	32	623,560	6	250,000	2	18,000	16	283,700	8	91,860
2017/09	53	683,200	8	289,000	7	56,500	22	284,500	15	73,200

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
2016/10	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	48,000	13	48,000	0	0
2016/12	49	679,390	7	510,000	6	54,000	6	25,000	6	89,690	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	10	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	88,360	1	200
2017/08	38	2,371,550	15	2,240,780	1	50,000	7	34,760	14	43,010	1	3,000
2017/09	42	427,100	4	295,000	1	1,400	8	66,600	29	64,100	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
2016/10	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	27,098	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	36	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	8	2,201	11	13,349
2017/08	33	408,914	8	90,300	54	243,126	31	75,488
2017/09	144	284,819	34	110,921	59	125,185	51	28,714

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
2016/10	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	3,090
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	4,786,620	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	4,047,730	53	1,430,050	80	1,312,720	134	794,510	3	7,720
2017/07	296	4,884,180	47	2,580,850	50	846,730	71	748,030	123	691,570	5	17,000
2017/08	268	3,836,480	20	749,790	33	639,090	108	1,667,780	106	779,320	1	500
2017/09	278	3,616,550	17	610,970	58	889,130	141	1,125,680	150	973,370	12	17,500

※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
2016/10	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	14	119,000	13	113,280	13	81,000
2017/03	151	1,852,610	12	423,350	32	609,670	47	620,110	32	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	399,850	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	73	735,920	4	65,000	30	579,020	11	91,400	5	16,500
2017/08	52	723,490	8	240,000	16	290,000	11	119,000	17	74,490
2017/09	32	238,000	0	0	3	20,000	16	139,000	13	79,000

※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
2016/10	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
2017/08	0	0	0	0	0	0	0	0
2017/09	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
2016/10	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	2,269,460	15	913,950	45	923,420	36	236,220	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	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	338	4,326,280	67	2,274,010	52	764,190	84	702,900	136	565,190
2017/07	235	3,660,030	55	1,502,230	76	1,511,480	50	394,390	54	251,930
2017/08	253	8,746,550	70	6,752,620	50	910,190	86	796,230	47	287,510
2017/09	326	8,116,990	54	5,763,500	49	830,890	117	995,170	116	537,430

※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
2016/10	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
2017/08	1	500	0	0	0	0	1	500
2017/09	1	1,500	0	0	0	0	1	1,500

※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
2016/10	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
2017/08	0	0	0	0	0	0	0	0
2017/09	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】

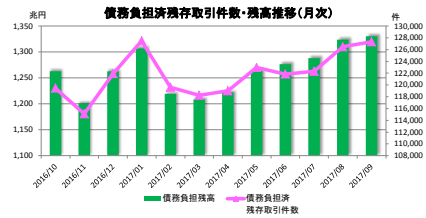
vs Fixed

LIBOR

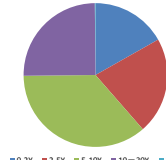
(単位: 件、百万米ドル)

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
2016/10	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
2017/08	0	0	0	0	0	0	0	0	0	0
2017/09	0	0	0	0	0	0	0	0	0	0

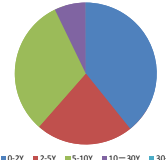
債務負担済残存取引件数・残高



債務負担済残存取引件数(テナ一別)



債務負担残高(テナ一別)



※2017/09末時点における債務負担済残存取引件数に係る割合

※2017/09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
2016/10	119,460.5	1,262,684.507	19,332.5	468,969.209	27,088.5	324,140.851	44,748.0	386,041.054	28,114.5	83,222.982	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	26,763.5	312,182.874	45,961.5	393,587.865	29,850.5	88,043.227	174.0	186,944
2017/01	127,496.0	1,306,364.283	19,313.0	494,072.588	27,660.0	318,861.934	46,388.5	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	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	462,082.906	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	1,221,648.396	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
2017/05	122,370.0	1,253,024.244	19,977.0	486,386.887	26,706.0	291,875.672	45,039.0	391,424.481	31,969.0	92,496.058	179.0	243,446
2017/06	121,849.0	1,276,571.221	20,465.0	508,580.478	26,612.0	288,390.900	44,016.0	389,828.752	30,578.5	89,459.755	175.0	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	90,499.519	182.5	235,791
2017/08	126,478.0	1,333,919.360	21,027.5	521,973.656	27,464.5	293,132.913	45,925.5	412,167.361	31,867.0	95,193.799	194.5	254,361
2017/09	127,308.0	1,330,173.088	21,400.5	522,042.300	27,714.5	295,649.527	46,152.5	417,112.414	31,850.0	95,094.958	190.5	273,889

<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
2016/10	99,420.5	1,030,905.177	15,483.5	379,663.832	20,747.0	242,955.441	37,593.5	333,659.380	25,432.5	74,124.814	164.0	205.611
2016/11	94,500.0	983,908.940	14,528.0	358,113.608	19,043.0	218,117.685	35,921.0	318,314.259	25,079.0	71,524.968	174.0	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	106,109.0	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	373,669.361	18,735.5	204,772.856	36,558.0	317,494.440	28,195.0	78,203.736	180.0	226,556
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	199,317.796	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	376,675.036	19,643.0	209,816.433	36,558.0	329,494.968	27,513.0	80,527.094	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	76,865.425	172.5	250,255
2017/07	96,971.5	1,006,781.389	15,198.0	393,748.580	19,526.0	206,333.235	35,390.5	328,835.700	26,677.5	77,629.163	179.5	234,711
2017/08	100,621.0	1,031,482.472	15,363.0	392,300.362	20,144.0	210,446.841	36,928.5	345,453.436	27,994.0	83,029.552	190.5	250,281
2017/09	100,888.0	1,033,619.703	15,589.5	389,791.666	20,243.0	213,428.375	36,845.0	346,607.738	27,624.0	81,428.914	186.5	271,808

ユーロ円TIBOR (ZTIBOR)

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
2016/10	1,769.5	36,717.191	439.0	16,750.497	627.5	13,751.341	561.0	6,426.640	142.0	788.712
2016/11	1,871.5	37,857.923	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	1,842.5	36,781.709	521.0	16,650.226	609.5	12,351.921	618.0	6,888.315	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	215.0	974.739
2017/03	2,102.5	40,614.767	573.0	19,261.504	653.5	13,320.072	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	7,921.055	252.0	1,083.690
2017/07	2,249.5	41,363.630	595.0	19,254.004	651.5	12,767.465	752.0	8,279.975	251.0	1,062.186
2017/08	2,259.5	41,530.790	599.0	19,641.644	653.5	12,479.438	758.0	8,367.200	249.0	1,042.508
2017/09	2,280.5	41,001.187	602.5	19,404.379	654.5	12,532.354	768.5	8,005.250	255.0	1,059.204

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
2016/10	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	0.0
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	0.0
2016/12	890.5	9,026.443	187.0	5,641.740	164.0	1,530.770	235.0	1,090.950	304.5	782.983	0.0	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	0.0
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	0.0
2017/03	1,028.5	9,746.917	198.0	5,943.860	197.0	1,696.430	271.0	1,241.270	362.5	885.257	0.0	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	0.0
2017/06	1,098.5	10,019.822	213.0	6,130.480	206.0	1,688.680	291.0	1,297.795	398.5	901.967	0.0	0.0
2017/07	1,147.5	10,396.072	210.0	6,138.780	228.0	1,957.560	297.0	1,323.305	412.5	976.427	0.0	0.0
2017/08	1,170.5	11,837.122	225.0	7,621.410	221.0	1,883.510	300.0	1,324.765	423.5	1,004.437	1.0	3,000
2017/09	1,201.5	10,724.082	222.0	6,422.510	224.0	1,871.980	309.0	1,375.165	446.5	1,054.437	0.0	0.0

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
2016/10	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	1,516,384	290.0	1,078,579
2016/12	823.0	2,883.217	79.0	65,148	440.0	1,521,769	304.0	1,096,309
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	1,356,514	328.0	1,136,691
2017/03	955.0	2,675,881	122.0	349,194	499.0	1,286,823	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
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
2017/07	1,038.0	2,643,338	159.0	434,194	527.0	1,205,160	353.0	1,003,983
2017/08	1,147.0	3,102,709	175.0	539,529	585.0	1,449,203	387.0	1,113,976
2017/09	1,294.0	3,389,200	211.0	648,705	654.0	1,579,988	429.0	1,160,507

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
2016/10	7,798.5	81,809,997	1,020.0	21,883,340	2,084.0	27,521,850	3,158.0	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	1,063.0	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	8,271.5	87,788,047	1,154.0	25,581,660	2,214.0	27,952,130	3,353.0	28,329,524	1,647.5	5,933,853	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	9,045.5	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	2,520.0	30,944,610	3,651.0	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	30,813,040	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
2017/07	10,046.5	110,251,727	1,613.0	39,379,630	2,614.5	31,361,980	3,836.5	32,714,164	1,979.5	7,204,893	3.0	1,080
2017/08	10,262.5	112,837,577	1,641.0	39,251,440	2,651.5	32,143,640	3,953.5	34,125,154	2,013.5	7,516,263	3.0	1,080
2017/09	10,569.5	114,702,707	1,677.0	39,227,680	2,698.5	32,532,350	4,128.5	35,458,974	2,061.5	7,481,623	4.0	2,080

※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
2016/10	1,723.0	23,112,250	446.0	10,612,070	568.0	7,972,100	698.0	4,096,260	101.0	431,820
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	4,167,600	106.0	442,020
2017/01	1,774.0	22,987,570	478.0	10,238,780	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	7,884,150	663.0	4,647,060	140.0	588,500
2017/04	1,957.0	23,962,410	509.0	10,469,160	600.0	8,055,220	685.0	4,878,010	162.0	620,000
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	653,180
2017/07	2,040.0	24,919,950	548.0	11,208,670	620.0	7,942,490	726.0	5,014,640	149.0	653,180
2017/08	2,056.0	24,834,630	544.0	11,120,840	626.0	7,997,840	730.0	5,035,290	156.0	680,660
2017/09	2,059.0	24,336,430	539.0	10,779,580	616.0	7,710,600	743.0	5,120,590	161.0	725,660

※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
2016/10	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
2017/08	0.0	0	0.0	0	0.0	0	0.0	0
2017/09	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
2016/10	7,158.5	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	35,548,770	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	2,385.5	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	40,354,990	2,474.0	26,211,525	2,592.5	14,581,010	913.0	2,696,000
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
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	26,242,980	2,810.5	16,389,240	994.0	2,911,670
2017/07	8,822.5	91,636,900	2,380.0	45,483,700	2,582.0	26,587,670	2,865.0	16,621,840	1,009.0	2,973,690
2017/08	8,953.5	97,827,360	2,477.5	51,288,300	2,583.5	26,729,840	2,865.5	16,741,040	1,027.0	3,068,180
2017/09	9,204.5	102,174,770	2,556.5	55,557,580	2,624.5	29,992,880	2,926.5	17,286,190	1,097.0	3,338,120

※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
2016/10	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
2017/08	2.0	6,500	0.0	0	0.0	0	2.0	6,500
2017/09	3.0	8,000	0.0	0	0.0	0	3.0	8,000

※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
2016/10	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
2017/08	3.0	210,000	3.0	210,000	0.0	0	0.0	0
2017/09	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

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