

FSBレポ統計の日本分集計結果(2020年1月)

Statistics on Securities Financing Transactions in Japan (January 2020)

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フローデータ Flow data

1. 現先取引 Repo transactions

1-1. 日本円取引 Transactions in Japanese yen

(億円、件)

(100 million yen, number of transactions)

| 日 Date | 資金運用サイド (証券の受け手) Cash lending side (securities recipients) | | | | |
|------------|---|---------|-----------------------------------|------------------------------|--|
| | 取引金額 Principal amount | | | 件数 Number of transactions | |
| | オーバーナイト Overnight | | オーバーナイト以外 Other than overnight | | |
| 2019.11.1 | 404,238 | 319,708 | 84,530 | 3,869 | |
| 2019.11.5 | 361,009 | 326,129 | 34,880 | 3,344 | |
| 2019.11.6 | 371,116 | 307,711 | 63,405 | 3,758 | |
| 2019.11.7 | 388,597 | 300,924 | 87,673 | 3,767 | |
| 2019.11.8 | 392,248 | 324,633 | 67,615 | 4,001 | |
| 2019.11.11 | 343,763 | 294,572 | 49,191 | 3,333 | |
| 2019.11.12 | 348,921 | 294,992 | 53,929 | 3,527 | |
| 2019.11.13 | 353,332 | 292,257 | 61,075 | 3,890 | |
| 2019.11.14 | 403,197 | 351,887 | 51,310 | 3,753 | |
| 2019.11.15 | 379,611 | 305,614 | 73,997 | 4,241 | |
| 2019.11.18 | 364,294 | 318,169 | 46,125 | 3,409 | |
| 2019.11.19 | 328,784 | 292,428 | 36,356 | 3,160 | |
| 2019.11.20 | 393,406 | 329,886 | 63,520 | 3,711 | |
| 2019.11.21 | 383,482 | 298,098 | 85,384 | 3,554 | |
| 2019.11.22 | 387,373 | 323,411 | 63,962 | 3,603 | |
| 2019.11.25 | 384,541 | 349,536 | 35,005 | 3,213 | |
| 2019.11.26 | 366,037 | 323,300 | 42,737 | 3,272 | |
| 2019.11.27 | 370,328 | 320,550 | 49,778 | 3,458 | |
| 2019.11.28 | 366,005 | 312,778 | 53,227 | 3,404 | |
| 2019.11.29 | 366,551 | 301,777 | 64,774 | 3,550 | |
| 2019.12.2 | 389,522 | 318,546 | 70,976 | 3,156 | |
| 2019.12.3 | 341,998 | 294,554 | 47,444 | 3,268 | |
| 2019.12.4 | 372,295 | 313,078 | 59,217 | 3,474 | |
| 2019.12.5 | 385,197 | 313,434 | 71,763 | 3,597 | |
| 2019.12.6 | 393,446 | 316,346 | 77,100 | 3,719 | |
| 2019.12.9 | 383,386 | 339,613 | 43,773 | 3,323 | |
| 2019.12.10 | 411,471 | 353,118 | 58,353 | 3,392 | |
| 2019.12.11 | 380,455 | 336,435 | 44,020 | 3,358 | |
| 2019.12.12 | 386,474 | 323,224 | 63,250 | 3,663 | |
| 2019.12.13 | 400,727 | 329,077 | 71,650 | 3,636 | |
| 2019.12.16 | 435,748 | 361,292 | 74,456 | 3,812 | |
| 2019.12.17 | 369,887 | 325,646 | 44,241 | 3,485 | |
| 2019.12.18 | 381,540 | 322,352 | 59,188 | 4,080 | |
| 2019.12.19 | 371,314 | 315,799 | 55,515 | 3,835 | |
| 2019.12.20 | 404,347 | 337,206 | 67,141 | 3,730 | |
| 2019.12.23 | 394,382 | 335,642 | 58,740 | 3,689 | |
| 2019.12.24 | 339,764 | 306,306 | 33,458 | 3,242 | |
| 2019.12.25 | 363,674 | 284,734 | 78,940 | 3,489 | |
| 2019.12.26 | 309,048 | 271,104 | 37,944 | 2,701 | |
| 2019.12.27 | 328,129 | 287,067 | 41,062 | 2,742 | |
| 2019.12.30 | 329,410 | 315,490 | 13,920 | 3,284 | |
| 2020.1.6 | 406,930 | 324,636 | 82,294 | 3,889 | |
| 2020.1.7 | 339,003 | 316,544 | 22,459 | 3,310 | |
| 2020.1.8 | 433,935 | 352,188 | 81,747 | 3,972 | |
| 2020.1.9 | 394,021 | 339,279 | 54,742 | 3,937 | |
| 2020.1.10 | 424,373 | 361,293 | 63,080 | 4,237 | |
| 2020.1.14 | 420,533 | 362,873 | 57,660 | 3,810 | |
| 2020.1.15 | 435,149 | 374,098 | 61,051 | 3,837 | |
| 2020.1.16 | 406,948 | 333,140 | 73,808 | 3,845 | |
| 2020.1.17 | 375,976 | 329,350 | 46,626 | 3,779 | |
| 2020.1.20 | 382,366 | 335,399 | 46,967 | 3,322 | |
| 2020.1.21 | 378,190 | 331,156 | 47,034 | 3,554 | |
| 2020.1.22 | 366,599 | 323,863 | 42,736 | 3,544 | |
| 2020.1.23 | 402,505 | 322,287 | 80,218 | 3,500 | |
| 2020.1.24 | 376,332 | 333,131 | 43,201 | 3,623 | |
| 2020.1.27 | 374,114 | 347,566 | 26,548 | 2,979 | |
| 2020.1.28 | 359,901 | 318,226 | 41,675 | 3,309 | |
| 2020.1.29 | 348,820 | 320,592 | 28,228 | 3,133 | |
| 2020.1.30 | 361,030 | 300,075 | 60,955 | 3,388 | |
| 2020.1.31 | 419,575 | 372,349 | 47,226 | 3,811 | |

(注) 現先取引 (現金通貨: 日本円、担保: 全ての証券) の新規約定金額。

Note: Principal amounts of new repo transactions (cash currency: Japanese yen, collateral: all securities).

ストックデータ Stock data

2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

2-1. 日本円取引・取引相手別 Transactions in Japanese yen, by counterparty

(億円)
(100 million yen)

| 月末 End of Period | 資金調達サイド (証券の出し手) Cash borrowing side (securities providers) | | | | | | | | | 資金運用サイド (証券の受け手) Cash lending side (securities recipients) | | | | | | | | |
|------------------------|--|-------------------------------|---------------|---|--------|---|------------------------------|---------|---------------|---|-------------------------------|---------------|---|---------|---|------------------------------|---------|---------------|
| | 本邦居住者 Residents in Japan | | | | | 非居住者等 Residents outside Japan and others | | | | 本邦居住者 Residents in Japan | | | | | 非居住者等 Residents outside Japan and others | | | |
| | 銀行 Banks | ディーラー・ブローカー Broker-dealers | その他 Others | 米国居住者 Residents in the United States | | | 欧州居住者 Residents in Europe | | その他 Others | 銀行 Banks | ディーラー・ブローカー Broker-dealers | その他 Others | 米国居住者 Residents in the United States | | | 欧州居住者 Residents in Europe | | その他 Others |
| | | | | | | | | | | | | | | | | | | |
| 2018.12 | 1,548,727 | 1,141,306 | 301,037 | 817,591 | 22,678 | 407,421 | 38,824 | 345,498 | 23,099 | 1,393,307 | 1,262,291 | 538,495 | 624,440 | 99,356 | 131,016 | 6,841 | 114,070 | 10,105 |
| 2019.01 | 1,513,018 | 1,111,273 | 311,356 | 777,375 | 22,542 | 401,745 | 34,195 | 346,555 | 20,995 | 1,366,234 | 1,239,248 | 540,418 | 599,492 | 99,338 | 126,986 | 6,075 | 109,046 | 11,865 |
| 2019.02 | 1,629,025 | 1,221,834 | 360,921 | 836,406 | 24,507 | 407,191 | 33,583 | 354,101 | 19,507 | 1,468,574 | 1,330,632 | 563,165 | 662,608 | 104,859 | 137,942 | 8,596 | 116,272 | 13,074 |
| 2019.03 | 1,536,066 | 1,102,194 | 291,564 | 787,331 | 23,299 | 433,872 | 48,276 | 368,264 | 17,332 | 1,374,243 | 1,194,707 | 496,614 | 608,767 | 89,326 | 179,536 | 17,344 | 145,340 | 16,852 |
| 2019.04 | 1,666,797 | 1,203,837 | 334,336 | 840,943 | 28,558 | 462,960 | 38,472 | 406,493 | 17,995 | 1,467,025 | 1,317,330 | 569,630 | 641,517 | 106,183 | 149,695 | 10,321 | 125,702 | 13,672 |
| 2019.05 | 1,581,875 | 1,164,654 | 341,268 | 793,664 | 29,722 | 417,221 | 36,488 | 362,465 | 18,268 | 1,416,700 | 1,284,331 | 560,654 | 624,812 | 98,865 | 132,369 | 10,743 | 108,877 | 12,749 |
| 2019.06 | 1,580,103 | 1,172,433 | 355,318 | 786,237 | 30,878 | 407,670 | 23,331 | 365,520 | 18,819 | 1,416,893 | 1,254,074 | 521,308 | 629,658 | 103,108 | 162,819 | 8,691 | 132,833 | 21,295 |
| 2019.07 | 1,724,870 | 1,257,937 | 360,962 | 867,900 | 29,075 | 466,933 | 34,516 | 412,537 | 19,880 | 1,537,436 | 1,376,295 | 566,765 | 696,908 | 112,622 | 161,141 | 7,395 | 131,371 | 22,375 |
| 2019.08 | 1,756,914 | 1,276,483 | 344,057 | 888,875 | 43,551 | 480,431 | 44,411 | 415,194 | 20,826 | 1,564,562 | 1,387,365 | 580,035 | 686,265 | 121,065 | 177,197 | 9,390 | 142,900 | 24,907 |
| 2019.09 | 1,800,440 | 1,321,058 | 338,167 | 948,182 | 34,709 | 479,382 | 46,556 | 408,459 | 24,367 | 1,613,857 | 1,422,397 | 561,825 | 735,684 | 124,888 | 191,460 | 13,267 | 154,892 | 23,301 |
| 2019.10 | 1,730,372 | 1,254,377 | 365,730 | 845,589 | 43,058 | 475,995 | 43,598 | 408,018 | 24,379 | 1,561,320 | 1,370,173 | 560,665 | 680,357 | 129,151 | 191,147 | 6,211 | 157,329 | 27,607 |
| 2019.11 | 1,729,294 | 1,297,016 | 419,497 | 836,589 | 40,930 | 432,278 | 50,038 | 355,237 | 27,003 | 1,581,981 | 1,418,173 | 586,986 | 692,278 | 138,909 | 163,808 | 6,798 | 134,015 | 22,995 |
| 2019.12 | 1,638,116 | 1,245,733 | 384,686 | 822,676 | 38,371 | 392,383 | 53,532 | 307,954 | 30,897 | 1,525,987 | 1,354,527 | 520,744 | 696,639 | 137,144 | 171,460 | 12,968 | 135,621 | 22,871 |
| 2020.01 | 1,636,292 | 1,228,194 | 379,547 | 808,371 | 40,276 | 408,098 | 55,632 | 320,126 | 32,340 | 1,486,796 | 1,353,583 | 552,219 | 657,178 | 144,186 | 133,213 | 8,762 | 101,901 | 22,550 |

(注1) 現先取引(現金通貨:日本円、担保:全ての証券)と証券貸借取引(貸借証券:全ての証券、担保:日本円)の月末残高の合計値。

(注2) 「非居住者等」のうち「その他」には、国際機関を含む。

Notes: 1. Total amounts outstanding of repo transactions (cash currency: Japanese yen, collateral: all securities) and securities lending transactions (securities lent or borrowed: all securities, collateral: Japanese yen) at end of period.

2. "Others" in "Residents outside Japan and others" includes international organizations.

2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

2-2. 外貨取引・取引相手別 Transactions in foreign currencies, by counterparty

(億円)
(100 million yen)

| 月末 End of Period | 資金調達サイド (証券の出し手) Cash borrowing side (securities providers) | | | | | | 資金運用サイド (証券の受け手) Cash lending side (securities recipients) | | | |
|------------------------|--|---|------------------------------|---------------|---------|-----------------------------|---|---------|--------|--|
| | 本邦居住者 Residents in Japan | 非居住者等 Residents outside Japan and others | | | | 本邦居住者 Residents in Japan | 非居住者等 Residents outside Japan and others | | | |
| | | 米国居住者 Residents in the United States | 欧州居住者 Residents in Europe | その他 Others | | | | | | |
| 2018.12 | 387,349 | 96,482 | 290,867 | 119,498 | 156,887 | 14,482 | 176,422 | 126,336 | 50,086 | |
| 2019.01 | 342,764 | 90,548 | 252,216 | 92,126 | 145,411 | 14,679 | 154,035 | 118,213 | 35,822 | |
| 2019.02 | 344,514 | 90,081 | 254,433 | 85,406 | 154,834 | 14,193 | 161,384 | 116,303 | 45,081 | |
| 2019.03 | 353,562 | 85,875 | 267,687 | 85,893 | 167,195 | 14,599 | 155,704 | 110,391 | 45,313 | |
| 2019.04 | 358,391 | 90,904 | 267,487 | 94,560 | 159,006 | 13,921 | 157,360 | 119,967 | 37,393 | |
| 2019.05 | 334,837 | 92,963 | 241,874 | 78,828 | 149,628 | 13,418 | 156,605 | 119,640 | 36,965 | |
| 2019.06 | 351,407 | 90,823 | 260,584 | 84,434 | 160,726 | 15,424 | 161,096 | 119,534 | 41,562 | |
| 2019.07 | 367,919 | 95,985 | 271,934 | 93,139 | 163,534 | 15,261 | 163,496 | 126,880 | 36,616 | |
| 2019.08 | 369,366 | 94,131 | 275,235 | 94,066 | 167,198 | 13,971 | 164,541 | 124,728 | 39,813 | |
| 2019.09 | 405,435 | 101,619 | 303,816 | 111,177 | 174,984 | 17,655 | 175,084 | 132,957 | 42,127 | |
| 2019.10 | 392,840 | 99,185 | 293,655 | 107,192 | 166,893 | 19,570 | 172,633 | 133,068 | 39,565 | |
| 2019.11 | 422,752 | 97,869 | 324,883 | 137,429 | 167,281 | 20,173 | 174,682 | 133,287 | 41,395 | |
| 2019.12 | 427,395 | 100,148 | 327,247 | 138,126 | 168,396 | 20,725 | 184,273 | 136,432 | 47,841 | |
| 2020.01 | 387,453 | 94,330 | 293,123 | 110,854 | 165,260 | 17,009 | 174,650 | 128,138 | 46,512 | |

(注1) 現先取引(現金通貨:外貨、担保:全ての証券)と証券貸借取引(貸借証券:全ての証券、担保:外貨)の月末残高の合計値。

(注2) 「非居住者等」のうち「その他」には、国際機関を含む。

Notes: 1. Total amounts outstanding of repo transactions (cash currency: foreign currencies, collateral: all securities) and securities lending transactions (securities lent or borrowed: all securities, collateral: foreign currencies) at end of period.

2. "Others" in "Residents outside Japan and others" includes international organizations.

2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

2-3. 外貨取引・現金通貨別 Transactions in foreign currencies, by cash currency

(億円)
(100 million yen)

| 月末 End of Period | 資金調達サイド (証券の出し手) Cash borrowing side (securities providers) | | | | 資金運用サイド (証券の受け手) Cash lending side (securities recipients) | | | |
|------------------------|--|-------------|-----------------------------------|--------|---|-------------|-----------------------------------|--------|
| | 米ドル U.S. dollar | ユーロ Euro | その他通貨 Other foreign currencies | | 米ドル U.S. dollar | ユーロ Euro | その他通貨 Other foreign currencies | |
| | | | | | | | | |
| 2018.12 | 387,350 | 305,976 | 64,114 | 17,260 | 176,421 | 121,067 | 46,975 | 8,379 |
| 2019.01 | 342,764 | 256,031 | 71,685 | 15,048 | 154,035 | 97,630 | 48,699 | 7,706 |
| 2019.02 | 344,514 | 248,357 | 81,951 | 14,206 | 161,384 | 98,666 | 55,191 | 7,527 |
| 2019.03 | 353,562 | 246,735 | 90,950 | 15,877 | 155,704 | 93,035 | 52,937 | 9,732 |
| 2019.04 | 358,391 | 246,523 | 96,475 | 15,393 | 157,360 | 89,387 | 59,139 | 8,834 |
| 2019.05 | 334,837 | 223,935 | 95,193 | 15,709 | 156,605 | 86,065 | 60,149 | 10,391 |
| 2019.06 | 351,408 | 228,576 | 105,374 | 17,458 | 161,097 | 88,287 | 61,736 | 11,074 |
| 2019.07 | 367,920 | 247,908 | 104,181 | 15,831 | 163,496 | 93,040 | 61,303 | 9,153 |
| 2019.08 | 369,367 | 254,111 | 100,373 | 14,883 | 164,541 | 94,511 | 61,345 | 8,685 |
| 2019.09 | 405,434 | 281,915 | 108,165 | 15,354 | 175,083 | 101,292 | 66,517 | 7,274 |
| 2019.10 | 392,840 | 277,585 | 100,314 | 14,941 | 172,632 | 101,182 | 64,284 | 7,166 |
| 2019.11 | 422,752 | 309,370 | 99,566 | 13,816 | 174,681 | 101,362 | 66,751 | 6,568 |
| 2019.12 | 427,395 | 311,886 | 101,180 | 14,329 | 184,273 | 108,975 | 67,466 | 7,832 |
| 2020.01 | 387,453 | 273,350 | 100,440 | 13,663 | 174,650 | 97,776 | 69,340 | 7,534 |

(注) 現先取引(現金通貨:外貨、担保:全ての証券)と証券貸借取引(貸借証券:全ての証券、担保:外貨)の月末残高の合計値。

Note: Total amounts outstanding of repo transactions (cash currency: foreign currencies, collateral: all securities) and securities lending transactions (securities lent or borrowed: all securities, collateral: foreign currencies) at end of period.

3. 現先取引 Repo transactions

3-1. 日本円／日本国債等 Transactions in Japanese yen, with Japanese government securities

(億円)
(100 million yen)

| 月末 End of Period | 資金運用サイド（証券の受け手） Cash lending side (securities recipients) | | | | | | | | | | | | | | | | | | | |
|------------------------|---|---------------------------------------|---------|-------------|--------------------------|-----------------------------------|----------------------------|--------------------------------|-------------|---|--------------------|--|---------------------------------------|---------|-------------|--------------------------|--------|---------|--------------------|--|
| | GCレポ取引（銘柄後決め取引を含む） General Collateral repo transactions (including Subsequent Collateral Allocation Repos) | | | | | | | | | | | SCレポ取引 Special Collateral repo transactions | | | | | | | | |
| | 取引相手別 By counterparty | | | | | 当初マチュリティ別 By original maturity | | | | | 清算別 By clearing | | | | | 取引相手別 By counterparty | | | 清算別 By clearing | |
| | 本邦所在 銀行 | 本邦所在 ディーラー・ ブローカー | その他 | オーバー ナイト | 2日以上 1週間以内 | 1週間超 1か月以内 | 1か月超 3か月以内 | 3か月超 (オープン エンドを含む) | CCP清算 | うち銘柄 後決め取引 | 非CCP清算 | 本邦所在 銀行 | 本邦所在 ディーラー・ ブローカー | その他 | CCP清算 | 非CCP清算 | | | | |
| | Banks located in Japan | Broker-dealers located in Japan | Others | Overnight | 2D or more 1W or less | More than 1W 1M or less | More than 1M 3M or less | More than 3M incl. open-end | CCP cleared | of which: Subsequent Collateral Allocation Repos | Non-CCP cleared | Banks located in Japan | Broker-dealers located in Japan | Others | CCP cleared | Non-CCP cleared | | | | |
| 2018.12 | 777,462 | 544,359 | 111,506 | 344,411 | 88,442 | 220,910 | 0 | 123,017 | 134,376 | 66,057 | 430,071 | 110,492 | 114,289 | 233,103 | 141,714 | 55,738 | 35,651 | 195,767 | 37,336 | |
| 2019.01 | 759,729 | 537,584 | 118,771 | 327,871 | 90,942 | 226,274 | 20,289 | 121,795 | 103,705 | 65,522 | 428,561 | 139,031 | 109,024 | 222,145 | 140,180 | 42,974 | 38,991 | 182,530 | 39,615 | |
| 2019.02 | 851,561 | 621,345 | 138,523 | 381,168 | 101,654 | 229,059 | 48,362 | 125,245 | 144,909 | 73,769 | 506,539 | 220,992 | 114,806 | 230,216 | 148,224 | 43,515 | 38,477 | 189,031 | 41,185 | |
| 2019.03 | 774,214 | 548,610 | 122,208 | 302,360 | 124,042 | 190,647 | 46,298 | 114,189 | 130,723 | 66,753 | 411,147 | 130,374 | 137,463 | 225,604 | 145,345 | 49,321 | 30,938 | 191,783 | 33,820 | |
| 2019.04 | 866,073 | 635,778 | 164,957 | 344,361 | 126,460 | 201,764 | 0 | 174,412 | 191,059 | 68,543 | 500,177 | 172,204 | 135,601 | 230,295 | 146,584 | 48,348 | 35,363 | 194,103 | 36,193 | |
| 2019.05 | 852,281 | 613,576 | 154,414 | 347,753 | 111,409 | 216,820 | 50,990 | 102,707 | 166,120 | 76,940 | 507,452 | 203,998 | 106,124 | 238,705 | 156,088 | 46,036 | 36,581 | 199,479 | 39,226 | |
| 2019.06 | 877,079 | 645,374 | 150,347 | 365,587 | 129,440 | 237,764 | 59,474 | 118,941 | 149,591 | 79,604 | 503,580 | 237,651 | 141,793 | 231,705 | 147,834 | 44,702 | 39,169 | 188,022 | 43,683 | |
| 2019.07 | 927,313 | 685,613 | 168,011 | 385,931 | 131,671 | 226,413 | 89,021 | 119,478 | 162,276 | 88,425 | 535,166 | 259,126 | 150,446 | 241,700 | 149,769 | 45,402 | 46,529 | 194,557 | 47,143 | |
| 2019.08 | 959,238 | 706,438 | 168,069 | 393,816 | 144,553 | 231,255 | 86,459 | 116,594 | 177,926 | 94,204 | 536,387 | 253,245 | 170,051 | 252,800 | 154,822 | 50,132 | 47,846 | 205,802 | 46,997 | |
| 2019.09 | 979,127 | 717,234 | 165,686 | 404,360 | 147,188 | 244,405 | 68,079 | 134,043 | 157,171 | 113,536 | 552,224 | 224,029 | 165,010 | 261,893 | 156,875 | 57,689 | 47,329 | 214,496 | 47,398 | |
| 2019.10 | 989,613 | 705,927 | 135,008 | 407,426 | 163,493 | 230,561 | 46,490 | 139,399 | 172,830 | 116,646 | 531,663 | 201,619 | 174,263 | 283,686 | 165,667 | 67,490 | 50,529 | 234,632 | 49,054 | |
| 2019.11 | 1,031,690 | 750,951 | 157,274 | 438,104 | 155,573 | 243,357 | 67,424 | 131,802 | 178,416 | 129,951 | 588,373 | 236,424 | 162,578 | 280,739 | 170,187 | 63,647 | 46,905 | 231,406 | 49,332 | |
| 2019.12 | 995,602 | 706,516 | 131,509 | 413,601 | 161,406 | 250,444 | 0 | 193,030 | 157,445 | 105,597 | 523,799 | 192,236 | 182,717 | 289,086 | 165,303 | 82,530 | 41,253 | 242,421 | 46,664 | |
| 2020.01 | 967,887 | 687,777 | 140,239 | 422,190 | 125,348 | 292,237 | 65,328 | 122,648 | 114,402 | 93,161 | 573,126 | 247,128 | 114,650 | 280,110 | 162,765 | 73,430 | 43,915 | 235,298 | 44,812 | |

(注1) 現先取引（現金通貨：日本円、担保：日本国債等）の月末残高。日本国債等は、政府等発行債券（国債、地方債、政府保証債等）のうち円貨建てであるものを指す。

(注2) 本計表における「その他」には、本邦に所在する銀行及びディーラー・ブローカー以外の業態のほか、非居住者等を含む。

Notes: 1. Amounts outstanding of repo transactions (cash currency: Japanese yen, collateral: Japanese government securities) at end of period. Japanese government securities are government securities (government bonds, local government bonds, government guaranteed bonds, etc.) that are denominated in Japanese yen.

2. In this table, "Others" includes counterparty sectors other than banks and broker-dealers located in Japan as well as residents outside Japan and others.

3. 現先取引 Repo transactions

3-2. 外貨／債券 Transactions in foreign currencies, with debt securities

(億円)
(100 million yen)

| 月末 End of Period | 資金調達サイド（証券の出し手） Cash borrowing side (securities providers) | | | | | | |
|------------------------|---|--|---------|---------|-----------------|--------|--|
| | 円貨建て債券 Securities denominated in Japanese yen | 外貨建て債券 Securities denominated in foreign currencies | | | | | |
| | | 外国債等 Government securities | | | その他債券 Others | | |
| | | | | | | | |
| 2018.12 | 293,346 | 53,095 | 240,251 | 198,381 | | 41,870 | |
| 2019.01 | 267,550 | 53,042 | 214,508 | 167,528 | | 46,980 | |
| 2019.02 | 262,077 | 54,246 | 207,831 | 160,987 | | 46,844 | |
| 2019.03 | 274,156 | 54,846 | 219,310 | 173,320 | | 45,990 | |
| 2019.04 | 282,884 | 55,054 | 227,830 | 167,155 | | 60,675 | |
| 2019.05 | 255,785 | 51,698 | 204,087 | 161,322 | | 42,765 | |
| 2019.06 | 273,471 | 51,518 | 221,953 | 177,151 | | 44,802 | |
| 2019.07 | 286,324 | 54,695 | 231,629 | 181,904 | | 49,725 | |
| 2019.08 | 287,366 | 59,969 | 227,397 | 177,073 | | 50,324 | |
| 2019.09 | 314,458 | 64,751 | 249,707 | 202,066 | | 47,641 | |
| 2019.10 | 306,084 | 63,779 | 242,305 | 190,926 | | 51,379 | |
| 2019.11 | 342,925 | 63,775 | 279,150 | 207,635 | | 71,515 | |
| 2019.12 | 347,525 | 63,454 | 284,071 | 221,469 | | 62,602 | |
| 2020.01 | 311,668 | 63,205 | 248,463 | 184,227 | | 64,236 | |

(注1) 現先取引(現金通貨:外貨、担保:債券)の月末残高。

(注2) 「外国債等」とは、政府等発行債券(国債、地方債、政府保証債等)のうち外貨建てであるものを指す。但し、U.S. Agency MBS(米国の連邦政府抵当金庫<ジニーメイ>、連邦住宅抵当公社<ファニーメイ>、連邦住宅貸付抵当公社<フレディマック>が保証する債券を指す)を除く。

Notes: 1. Amounts outstanding of repo transactions (cash currency: foreign currencies, collateral: debt securities) at end of period.

2. "Government securities" includes government bonds, local government bonds, and government guaranteed bonds that are denominated in foreign currencies, excluding U.S. Agency MBSs guaranteed by Ginnie Mae, Fannie Mae, or Freddie Mac.

4. 証券貸借取引 Securities lending transactions

4-1. 日本国債／日本円 Transactions of Japanese government bonds, with Japanese yen

(億円)
(100 million yen)

| 月末 End of Period | 資金運用サイド (証券の受け手) Cash lending side (securities recipients) | | | | | | | | | | | | | | | | | |
|------------------------|---|---------------------------------------|---------|-----------------------------------|--------------------------|----------------------------|----------------------------|--------------------------------|-------------|--------------------|---|---------------------------------------|--------------------------|-------------|--------------------|--------------------|---------|--------|
| | GCLレポ取引 (銘柄後決め取引を含む) General Collateral repo transactions (including Subsequent Collateral Allocation Repos) | | | | | | | | | | SCLレポ取引 Special Collateral repo transactions | | | | | | | |
| | 取引相手別 By counterparty | | | 当初マチュリティ別 By original maturity | | | | | | | 清算別 By clearing | | 取引相手別 By counterparty | | | 清算別 By clearing | | |
| | 本邦所在 銀行 | 本邦所在 ディーラー・ ブローカー | その他 | オーバー ナイト | 2日以上 1週間以内 | 1週間超 1か月以内 | 1か月超 3か月以内 | 3か月超 (オープン エンドを含む) | CCP清算 | 非CCP清算 | 本邦所在 銀行 | 本邦所在 ディーラー・ ブローカー | その他 | CCP清算 | 非CCP清算 | | | |
| | Banks located in Japan | Broker-dealers located in Japan | Others | Overnight | 2D or more 1W or less | More than 1W 1M or less | More than 1M 3M or less | More than 3M incl. open-end | CCP cleared | Non-CCP cleared | Banks located in Japan | Broker-dealers located in Japan | Others | CCP cleared | Non-CCP cleared | | | |
| 2018.12 | 466,084 | 298,007 | 106,432 | 156,221 | 35,354 | 93,805 | 0 | 58,498 | 118,445 | 27,258 | 180,984 | 117,022 | 168,077 | 111,551 | 43,208 | 13,318 | 102,663 | 65,414 |
| 2019.01 | 475,453 | 302,286 | 107,456 | 156,976 | 37,854 | 84,566 | 9,976 | 72,113 | 120,441 | 15,190 | 184,882 | 117,404 | 173,167 | 111,698 | 53,127 | 8,342 | 107,610 | 65,556 |
| 2019.02 | 471,931 | 300,965 | 98,171 | 166,755 | 36,039 | 86,107 | 20,846 | 71,933 | 109,161 | 12,918 | 179,235 | 121,729 | 170,966 | 111,608 | 50,544 | 8,814 | 103,205 | 67,761 |
| 2019.03 | 425,314 | 276,074 | 82,886 | 166,643 | 26,545 | 68,497 | 40,855 | 65,773 | 85,867 | 15,081 | 176,649 | 99,424 | 149,240 | 90,563 | 53,504 | 5,173 | 101,808 | 47,432 |
| 2019.04 | 472,122 | 308,830 | 88,780 | 181,622 | 38,428 | 94,532 | 0 | 79,502 | 118,310 | 16,487 | 192,387 | 116,443 | 163,292 | 105,882 | 48,501 | 8,909 | 102,596 | 60,697 |
| 2019.05 | 443,718 | 287,790 | 89,281 | 163,070 | 35,439 | 82,583 | 12,937 | 72,582 | 105,859 | 13,829 | 171,302 | 116,488 | 155,928 | 101,698 | 49,145 | 5,085 | 101,687 | 54,241 |
| 2019.06 | 405,298 | 257,507 | 71,676 | 152,929 | 32,902 | 80,595 | 16,670 | 64,929 | 83,324 | 11,988 | 163,417 | 94,090 | 147,791 | 93,548 | 46,158 | 8,085 | 101,387 | 46,404 |
| 2019.07 | 470,210 | 313,360 | 81,385 | 195,457 | 36,518 | 90,664 | 17,515 | 67,450 | 120,256 | 17,475 | 199,776 | 113,584 | 156,850 | 98,836 | 50,241 | 7,773 | 98,981 | 57,870 |
| 2019.08 | 451,044 | 298,038 | 90,171 | 175,719 | 32,148 | 79,962 | 15,105 | 54,780 | 126,102 | 22,090 | 186,162 | 111,877 | 153,006 | 96,651 | 45,756 | 10,599 | 96,523 | 56,482 |
| 2019.09 | 455,368 | 306,479 | 80,613 | 192,924 | 32,942 | 93,807 | 47,641 | 54,411 | 85,240 | 25,381 | 206,423 | 100,057 | 148,889 | 93,718 | 46,443 | 8,728 | 105,888 | 43,002 |
| 2019.10 | 419,298 | 275,683 | 91,544 | 148,168 | 35,971 | 70,009 | 22,179 | 63,405 | 86,809 | 33,281 | 152,594 | 123,089 | 143,615 | 99,124 | 36,280 | 8,211 | 87,903 | 55,713 |
| 2019.11 | 414,027 | 268,495 | 92,521 | 134,801 | 41,173 | 70,891 | 19,178 | 54,783 | 85,585 | 38,058 | 144,021 | 124,474 | 145,532 | 103,718 | 34,175 | 7,639 | 88,379 | 57,152 |
| 2019.12 | 400,889 | 263,677 | 82,086 | 141,917 | 39,674 | 75,999 | 0 | 78,173 | 69,506 | 39,999 | 122,821 | 140,855 | 137,212 | 87,347 | 37,036 | 12,829 | 85,187 | 52,025 |
| 2020.01 | 392,918 | 262,971 | 95,144 | 120,195 | 47,632 | 55,148 | 16,916 | 70,530 | 93,129 | 27,248 | 127,157 | 135,815 | 129,947 | 97,351 | 22,830 | 9,766 | 59,925 | 70,022 |

(注1) 証券貸借取引(貸借証券:日本国債、担保:日本円)の月末残高。日本国債は、国債のうち円貨建てであることを指す。

(注2) 本計表における「その他」には、本邦に所在する銀行及びディーラー・ブローカー以外の業態のほか、非居住者等を含む。

Notes: 1. Amounts outstanding of securities lending transactions (securities lent or borrowed: Japanese government bonds, collateral: Japanese yen) at end of period. Japanese government bonds are government bonds that are denominated in Japanese yen.

2. In this table, "Others" includes counterparty sectors other than banks and broker-dealers located in Japan as well as residents outside Japan and others.

4. 証券貸借取引 Securities lending transactions

4-2. 日本株／現金及び代用有価証券 Transactions of Japanese equities, with cash or securities

(億円)
(100 million yen)

| 月末 End of Period | 株式調達サイド (担保の出し手) Equities borrowing side (cash or securities providers) | | | | | | | | | | | | | |
|------------------------|--|---|---------------|-----------------------------------|---|---|---|----------------------|---------------------|--|--|--|----------------------------------|--------|
| | 取引相手別 By counterparty | | | 当初マチュリティ別 By original maturity | | | | | | 貸借料率別 By securities lending fee/rebate rate | | | | |
| | 本邦所在 銀行 Banks located in Japan | 本邦所在 ディーラー・ ブローカー Broker-dealers located in Japan | その他 Others | オーバーナイト Overnight | 2日以上 1週間以内 2D or more 1W or less | 1週間超 1か月以内 More than 1W 1M or less | 1か月超 3か月以内 More than 1M 3M or less | 3か月超 More than 3M | オープンエンド Open-end | 0.1%未満 Less than 0.1 percent | 0.1%以上 0.2%未満 0.1 percent or more, less than 0.2 percent | 0.2%以上 0.3%未満 0.2 percent or more, less than 0.3 percent | 0.3%以上 0.3 percent or more | |
| 2018.12 | 134,844 | 65,319 | 25,565 | 43,960 | 696 | 0 | 6,967 | 9,492 | 8,741 | 108,949 | 53,589 | 39,560 | 21,360 | 14,321 |
| 2019.01 | 114,453 | 58,878 | 18,297 | 37,278 | 233 | 344 | 3,992 | 4,386 | 6,772 | 98,726 | 50,536 | 33,860 | 15,098 | 10,169 |
| 2019.02 | 128,471 | 62,450 | 20,119 | 45,902 | 170 | 1,307 | 7,749 | 13,986 | 8,660 | 96,598 | 50,175 | 42,158 | 18,218 | 13,372 |
| 2019.03 | 164,763 | 52,654 | 37,467 | 74,642 | 803 | 4,020 | 10,509 | 8,233 | 16,951 | 124,247 | 75,010 | 40,712 | 23,406 | 22,129 |
| 2019.04 | 113,978 | 62,179 | 17,953 | 33,846 | 207 | 0 | 1,328 | 7,508 | 6,605 | 98,330 | 42,323 | 33,856 | 16,076 | 11,689 |
| 2019.05 | 108,213 | 57,288 | 18,194 | 32,731 | 216 | 584 | 6,786 | 5,116 | 6,394 | 89,116 | 40,541 | 29,905 | 15,012 | 12,559 |
| 2019.06 | 127,798 | 56,505 | 20,880 | 50,413 | 370 | 4,659 | 6,005 | 6,693 | 7,423 | 102,648 | 49,002 | 31,688 | 16,189 | 18,360 |
| 2019.07 | 129,256 | 66,168 | 19,519 | 43,569 | 272 | 199 | 6,743 | 5,090 | 6,335 | 110,617 | 50,850 | 34,831 | 17,890 | 12,549 |
| 2019.08 | 144,874 | 68,401 | 20,935 | 55,538 | 159 | 1,678 | 9,613 | 7,757 | 7,383 | 118,285 | 53,240 | 44,081 | 18,426 | 15,868 |
| 2019.09 | 173,599 | 59,820 | 35,444 | 78,335 | 1,137 | 3,851 | 15,438 | 8,820 | 11,282 | 133,070 | 69,306 | 48,532 | 20,674 | 27,795 |
| 2019.10 | 142,648 | 65,817 | 21,314 | 55,517 | 377 | 249 | 6,861 | 8,866 | 7,314 | 118,980 | 66,681 | 32,628 | 15,270 | 14,946 |
| 2019.11 | 124,076 | 60,317 | 21,750 | 42,009 | 195 | 86 | 2,700 | 10,424 | 7,512 | 103,159 | 58,348 | 26,453 | 13,645 | 14,377 |
| 2019.12 | 120,684 | 51,906 | 22,373 | 46,405 | 295 | 0 | 8,554 | 6,767 | 8,347 | 96,721 | 47,442 | 27,691 | 14,307 | 19,821 |
| 2020.01 | 115,748 | 54,317 | 18,316 | 43,115 | 229 | 172 | 6,178 | 4,850 | 7,453 | 96,866 | 50,347 | 26,508 | 12,500 | 15,704 |

(注1) 証券貸借取引(貸借証券:日本株、担保:現金)と同(貸借証券:日本株、担保:代用有価証券)の月末残高の合計値。本計表における日本株は、株式のうち円貨建てであるものを指すほか、転換社債を含む。

(注2) 本計表における「その他」には、本邦に所在する銀行及びディーラー・ブローカー以外の業態のほか、非居住者等を含む。

Notes: 1. Total amounts outstanding of securities lending transactions (securities lent or borrowed: Japanese equities, collateral: cash) and securities lending transactions (securities lent or borrowed: Japanese equities, collateral: non-cash collateral) at end of period. In this table, Japanese equities are equities that are denominated in Japanese yen, and include convertible bonds.

2. In this table, "Others" includes counterparty sectors other than banks and broker-dealers located in Japan as well as residents outside Japan and others.

5. 取引レート Rates of transactions

5-1. レポレート Repo rates

(%)
(percent)

| 月末 End of Period | オーバーナイト Overnight | |
|------------------------|--|--|
| | GCレポ取引 (銘柄後決め取引を含む) General Collateral repo transactions (including Subsequent Collateral Allocation Repos) | SCレポ取引 Special Collateral repo transactions |
| 2018.12 | -0.10% | -0.18% |
| 2019.01 | -0.07% | -0.11% |
| 2019.02 | -0.05% | -0.08% |
| 2019.03 | -0.13% | -0.24% |
| 2019.04 | -0.08% | -0.13% |
| 2019.05 | -0.06% | -0.10% |
| 2019.06 | -0.07% | -0.09% |
| 2019.07 | -0.05% | -0.09% |
| 2019.08 | -0.06% | -0.10% |
| 2019.09 | -0.08% | -0.15% |
| 2019.10 | -0.05% | -0.08% |
| 2019.11 | -0.06% | -0.09% |
| 2019.12 | -0.07% | -0.10% |
| 2020.01 | -0.08% | -0.15% |

(注) レポレートは、「3-1. 日本円/日本国債等」及び「4-1. 日本国債/日本円」に該当するストックデータを基に、当該レート(現先取引の場合)または担保金利率と貸借料率として報告を受けたレートの差(証券貸借取引の場合)を、月末残高で加重平均したもの。

Note: Repo rates are calculated based on underlying stock data in "3-1. Transactions in Japanese yen, with Japanese government securities" and "4-1. Transactions of Japanese government bonds, with Japanese yen" and are volume-weighted averages of the rates on repo transactions or the interest rates on collateral in securities lending transactions after subtracting the securities lending fee or rebate rate.