

FSBレポ統計の日本分集計結果(2021年7月)

Statistics on Securities Financing Transactions in Japan (July 2021)

目次 Contents

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

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

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

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

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

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

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

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

5. 取引レート Rates of transactions

5-1. レポレート Repo rates

照会先

日本銀行金融市場局総務課市場統計グループ
Tel: 03-3279-1111 (内線2841)
電子メール: post.fmd17@boj.or.jp

For inquiries, please contact the following section.

Financial Markets Statistics Group, Coordination and Market Analysis Division,
Financial Markets Department, Bank of Japan
E-mail: post.fmd17@boj.or.jp

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		
2021.5.6	434,599	348,443	86,156	3,632
2021.5.7	412,450	364,063	48,387	3,591
2021.5.10	493,147	438,725	54,422	3,656
2021.5.11	374,049	333,631	40,418	3,228
2021.5.12	437,353	354,405	82,948	3,762
2021.5.13	361,383	319,160	42,223	3,254
2021.5.14	413,352	350,109	63,243	3,887
2021.5.17	442,915	387,422	55,493	3,453
2021.5.18	353,357	319,410	33,947	3,175
2021.5.19	394,275	340,396	53,879	3,474
2021.5.20	440,346	378,136	62,210	3,401
2021.5.21	393,475	343,995	49,480	3,561
2021.5.24	373,922	315,071	58,851	3,405
2021.5.25	349,716	319,955	29,761	3,224
2021.5.26	363,904	295,973	67,931	3,287
2021.5.27	323,320	292,292	31,028	3,380
2021.5.28	358,987	321,599	37,388	3,623
2021.5.31	427,695	376,278	51,417	3,729
2021.6.1	415,183	351,676	63,507	3,677
2021.6.2	392,794	360,881	31,913	3,399
2021.6.3	421,212	375,044	46,168	3,536
2021.6.4	451,213	414,074	37,139	3,689
2021.6.7	438,379	393,496	44,883	3,802
2021.6.8	457,611	424,575	33,036	3,274
2021.6.9	473,940	387,804	86,136	3,933
2021.6.10	427,444	346,726	80,718	3,739
2021.6.11	453,731	408,713	45,018	3,925
2021.6.14	479,703	432,615	47,088	3,790
2021.6.15	401,385	355,677	45,708	3,764
2021.6.16	409,097	374,597	34,500	3,568
2021.6.17	415,005	358,684	56,321	3,681
2021.6.18	389,041	338,766	50,275	4,001
2021.6.21	414,963	345,621	69,342	3,850
2021.6.22	394,091	345,664	48,427	3,406
2021.6.23	403,370	339,257	64,113	3,842
2021.6.24	360,385	310,837	49,548	3,455
2021.6.25	426,404	379,015	47,389	3,400
2021.6.28	366,511	317,576	48,935	3,841
2021.6.29	455,184	410,242	44,942	3,403
2021.6.30	378,988	324,837	54,151	3,974
2021.7.1	500,936	406,334	94,602	3,972
2021.7.2	413,383	370,477	42,906	3,470
2021.7.5	454,305	406,096	48,209	3,668
2021.7.6	395,398	348,063	47,335	3,723
2021.7.7	395,294	346,637	48,657	3,800
2021.7.8	440,516	349,677	90,839	4,179
2021.7.9	431,623	380,428	51,195	4,011
2021.7.12	435,069	365,302	69,767	3,978
2021.7.13	384,494	350,158	34,336	3,604
2021.7.14	368,380	323,533	44,847	3,696
2021.7.15	390,377	332,963	57,414	3,849
2021.7.16	411,806	344,418	67,388	3,821
2021.7.19	390,830	337,216	53,614	3,952
2021.7.20	347,848	294,767	53,081	3,783
2021.7.21	372,065	295,181	76,884	3,746
2021.7.26	437,926	365,320	72,606	4,126
2021.7.27	360,730	313,739	46,991	3,461
2021.7.28	380,931	316,890	64,041	3,326
2021.7.29	336,981	297,165	39,816	3,237
2021.7.30	335,227	295,465	39,762	3,584

(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
				米 国 居 住 者 Residents in the United States	欧 州 居 住 者 Residents in Europe	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
2020.02	1,639,406	1,210,009	369,890	794,325	45,794	429,397	56,170	344,759	28,468	1,498,821	1,332,687	533,673	644,257	154,757	166,134	9,494	128,585	28,055
2020.03	1,782,799	1,245,076	342,284	850,987	51,805	537,723	34,739	473,788	29,196	1,576,835	1,335,603	533,823	641,493	160,287	241,232	11,272	207,584	22,376
2020.04	1,780,850	1,240,001	306,573	885,364	48,064	540,849	38,093	477,465	25,291	1,570,466	1,369,311	559,964	628,794	180,553	201,155	11,591	175,765	13,799
2020.05	1,633,036	1,149,062	275,163	826,513	47,386	483,974	42,106	419,891	21,977	1,411,805	1,256,626	497,647	575,555	183,424	155,179	16,955	127,992	10,232
2020.06	1,700,816	1,249,436	331,070	867,283	51,083	451,380	53,998	372,790	24,592	1,475,914	1,320,606	481,678	652,662	186,266	155,308	21,966	124,295	9,047
2020.07	1,691,307	1,212,760	317,826	848,973	45,961	478,547	51,030	404,946	22,571	1,467,945	1,311,045	496,411	620,168	194,466	156,900	19,414	125,446	12,040
2020.08	1,737,274	1,259,173	325,802	879,092	54,279	478,101	48,155	409,694	20,252	1,540,386	1,360,436	493,686	662,054	204,696	179,950	22,624	149,505	7,821
2020.09	1,687,235	1,195,867	312,198	833,896	49,773	491,368	53,908	412,730	24,730	1,489,889	1,276,188	478,567	609,745	187,876	213,701	31,376	173,137	9,188
2020.10	1,672,344	1,175,965	290,078	834,190	51,697	496,379	50,387	421,831	24,161	1,491,550	1,300,203	485,825	607,015	207,363	191,347	32,716	148,434	10,197
2020.11	1,710,836	1,242,208	349,783	833,998	58,427	468,628	48,208	395,451	24,969	1,536,937	1,354,708	472,012	666,454	216,242	182,229	24,504	142,739	14,986
2020.12	1,646,410	1,164,098	298,003	814,935	51,160	482,312	50,649	402,589	29,074	1,465,933	1,276,594	477,932	601,906	196,756	189,339	20,010	159,341	9,988
2021.01	1,617,931	1,149,061	285,235	804,071	59,755	468,870	40,777	402,495	25,598	1,428,874	1,271,974	475,583	586,554	209,837	156,900	19,135	129,859	7,906
2021.02	1,733,862	1,249,290	329,464	851,816	68,010	484,572	43,690	412,663	28,219	1,564,237	1,395,348	503,132	652,052	240,164	168,889	21,309	140,433	7,147
2021.03	1,663,477	1,198,024	284,338	848,314	65,372	465,453	37,133	392,448	35,872	1,492,558	1,310,706	470,939	622,398	217,369	181,852	18,785	154,830	8,237
2021.04	1,740,501	1,236,990	282,791	891,370	62,829	503,511	37,275	433,092	33,144	1,525,021	1,390,863	513,184	643,778	233,901	134,158	13,997	114,001	6,160
2021.05	1,730,904	1,255,202	329,014	859,548	66,640	475,702	33,958	408,027	33,717	1,545,533	1,413,909	502,630	660,148	251,131	131,624	13,867	111,849	5,908
2021.06	1,599,290	1,175,676	320,506	790,831	64,339	423,614	28,012	360,538	35,064	1,441,791	1,309,588	449,790	620,475	239,323	132,203	17,833	101,454	12,916
2021.07	1,613,393	1,191,522	317,739	804,552	69,231	421,871	29,483	363,125	29,263	1,479,444	1,358,343	465,564	631,132	261,647	121,101	13,793	94,683	12,625

(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	407,432	101,943	305,489	111,177	176,657	17,655	174,004	132,957	41,047		
2019.10	394,853	99,511	295,342	107,192	168,580	19,570	171,544	133,068	38,476		
2019.11	424,777	98,198	326,579	137,429	168,977	20,173	168,977	133,287	40,301		
2019.12	429,415	100,476	328,939	138,126	170,088	20,725	183,182	136,432	46,750		
2020.01	389,470	94,657	294,813	110,854	166,950	17,009	173,576	128,155	45,421		
2020.02	395,378	101,779	293,599	109,836	165,636	18,127	177,286	131,607	45,679		
2020.03	415,884	90,958	324,926	143,702	162,446	18,778	165,529	118,221	47,308		
2020.04	399,827	88,668	311,159	126,662	163,083	21,414	152,041	112,275	39,766		
2020.05	387,172	93,826	293,346	119,363	153,600	20,383	160,633	118,672	41,961		
2020.06	411,863	95,707	316,156	138,518	156,043	21,595	163,559	123,669	39,890		
2020.07	407,447	96,083	311,364	131,728	157,265	22,371	164,609	121,921	42,688		
2020.08	398,539	91,115	307,424	132,532	152,984	21,908	163,452	122,435	41,017		
2020.09	397,002	86,177	310,825	131,381	156,124	23,320	168,399	120,034	48,365		
2020.10	384,622	84,028	300,594	125,342	152,780	22,472	158,308	118,961	39,347		
2020.11	403,247	80,521	322,726	148,097	153,828	20,801	159,111	118,407	40,704		
2020.12	387,344	80,469	306,875	127,184	158,171	21,520	165,161	120,843	44,318		
2021.01	375,029	82,205	292,824	119,907	154,072	18,845	161,923	122,432	39,491		
2021.02	370,252	79,982	290,270	117,325	155,562	17,383	163,702	121,037	42,665		
2021.03	375,644	81,825	293,819	126,728	148,959	18,132	173,367	125,375	47,992		
2021.04	390,103	85,347	304,756	137,937	149,312	17,507	171,248	129,195	42,053		
2021.05	407,653	89,176	318,477	145,894	153,230	19,353	183,072	134,520	48,552		
2021.06	393,015	90,555	302,460	131,688	151,706	19,066	185,152	133,777	51,375		
2021.07	391,789	88,261	303,528	132,296	150,791	20,441	181,267	129,456	51,811		

(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	407,431	283,912	108,165	15,354	174,003	100,212	66,517	7,274
2019.10	394,854	279,599	100,314	14,941	171,544	100,094	64,284	7,166
2019.11	424,777	311,395	99,566	13,816	173,587	100,268	66,751	6,568
2019.12	429,414	313,905	101,180	14,329	183,182	107,884	67,466	7,832
2020.01	389,470	275,367	100,440	13,663	173,577	96,703	69,340	7,534
2020.02	395,378	271,242	106,326	17,810	177,286	95,429	73,259	8,598
2020.03	415,884	304,983	98,653	12,248	165,529	100,127	60,876	4,526
2020.04	399,827	285,881	101,691	12,255	152,041	86,181	60,615	5,245
2020.05	387,172	276,522	95,270	15,380	160,633	89,995	64,169	6,469
2020.06	411,862	303,909	92,091	15,862	163,559	96,091	60,633	6,835
2020.07	407,446	291,410	100,535	15,501	164,609	90,026	67,711	6,872
2020.08	398,538	292,446	90,840	15,252	163,453	95,083	60,924	7,446
2020.09	397,002	289,862	90,384	16,756	168,399	100,682	60,929	6,788
2020.10	384,622	281,617	85,883	17,122	158,308	93,560	57,139	7,609
2020.11	403,246	302,827	81,826	18,593	159,111	94,690	56,053	8,368
2020.12	387,345	286,239	83,083	18,023	165,161	99,676	56,555	8,930
2021.01	375,029	269,961	87,074	17,994	161,922	94,945	57,975	9,002
2021.02	370,252	266,154	88,335	15,763	163,701	93,952	59,833	9,916
2021.03	375,644	283,782	82,064	9,798	173,367	109,408	57,602	6,357
2021.04	390,102	292,256	87,708	10,138	171,249	102,699	61,962	6,588
2021.05	407,653	308,303	86,489	12,861	183,073	108,094	66,790	8,189
2021.06	393,014	299,201	83,872	9,941	185,152	109,813	65,802	9,537
2021.07	391,788	294,830	84,895	12,063	181,268	102,498	69,192	9,578

(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	224,249	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
2020.02	955,433	689,684	136,351	408,182	145,151	272,416	57,448	117,002	154,626	88,192	556,982	224,136	132,703	265,749	157,279	54,915	53,555	215,600	50,149
2020.03	969,940	704,388	141,173	361,350	201,865	215,884	79,713	185,852	142,957	79,981	493,751	206,789	210,636	265,552	151,658	64,031	49,863	225,961	39,591
2020.04	981,191	723,215	154,042	366,182	202,991	226,440	41,139	206,782	174,212	74,641	503,310	211,489	219,905	257,976	155,154	63,274	39,548	227,891	30,085
2020.05	840,691	594,634	114,087	323,038	157,509	228,496	72,916	126,217	122,393	44,612	426,493	196,203	168,142	246,057	143,596	63,416	39,045	212,734	33,323
2020.06	921,073	675,014	113,753	390,719	170,542	324,126	54,590	137,192	100,250	58,857	504,266	249,965	170,749	246,059	150,614	63,597	31,848	218,099	27,961
2020.07	918,348	662,602	111,779	378,182	172,641	285,413	68,262	155,915	105,612	47,400	492,307	230,724	170,295	255,746	156,753	61,055	37,938	222,877	32,869
2020.08	971,697	693,638	101,190	401,962	190,486	335,325	75,834	124,433	91,830	66,215	518,885	258,631	174,753	278,059	162,693	72,766	42,600	242,286	35,773
2020.09	938,292	678,125	113,134	356,661	208,330	328,522	49,752	147,831	97,903	54,117	461,875	231,306	216,249	260,167	160,085	65,469	34,613	231,088	29,080
2020.10	952,066	685,976	110,963	364,028	210,985	288,013	35,536	197,950	114,551	49,926	473,924	190,330	212,051	266,090	158,632	66,810	40,648	231,597	34,494
2020.11	985,126	716,795	91,360	409,529	215,906	324,585	42,506	181,771	134,544	33,389	510,736	254,732	206,059	268,331	165,975	64,566	37,790	232,863	35,467
2020.12	965,947	713,760	124,802	370,487	218,471	356,055	20,444	156,670	144,361	36,230	498,369	212,971	215,391	252,187	154,576	61,093	36,518	216,409	35,778
2021.01	900,133	631,244	97,928	346,188	187,128	261,304	47,860	179,188	108,656	34,236	457,374	206,791	173,871	268,889	156,445	73,471	38,973	230,052	38,838
2021.02	974,515	691,455	112,514	385,130	193,811	278,272	49,514	203,639	119,527	40,502	508,940	239,248	182,514	283,060	160,101	76,754	46,205	240,524	42,537
2021.03	915,807	606,429	95,975	332,836	177,618	296,618	25,832	146,118	97,104	40,757	430,734	239,002	175,694	309,378	161,644	97,872	49,862	266,481	42,897
2021.04	960,281	628,219	104,587	366,489	157,143	247,613	6,287	178,032	145,952	50,335	481,333	236,990	146,886	332,062	186,841	96,104	49,117	281,942	50,121
2021.05	993,895	672,153	101,541	408,573	162,039	305,682	33,523	139,248	142,108	51,594	531,998	273,294	140,156	321,742	179,096	86,863	55,783	273,167	48,575
2021.06	958,648	637,551	102,382	382,859	152,310	251,869	33,653	145,025	146,865	60,138	501,482	233,059	136,068	321,097	169,208	93,416	58,473	266,515	54,583
2021.07	944,212	639,664	88,250	393,638	157,776	234,838	41,911	148,861	156,293	57,760	499,434	232,732	140,230	304,548	165,861	75,633	63,054	247,596	56,951

(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	316,455	66,748	249,707	202,066		47,641	
2019.10	308,097	65,792	242,305	190,926		51,379	
2019.11	344,950	65,800	279,150	207,635		71,515	
2019.12	349,544	65,473	284,071	221,469		62,602	
2020.01	313,685	65,222	248,463	184,227		64,236	
2020.02	312,984	66,833	246,151	182,691		63,460	
2020.03	344,293	67,421	276,872	189,085		87,787	
2020.04	327,375	65,683	261,692	185,997		75,695	
2020.05	309,540	68,550	240,990	178,493		62,497	
2020.06	333,643	70,502	263,141	200,893		62,248	
2020.07	325,812	66,894	258,918	204,626		54,292	
2020.08	319,157	65,214	253,943	202,227		51,716	
2020.09	322,129	57,271	264,858	210,543		54,315	
2020.10	313,111	54,935	258,176	208,310		49,866	
2020.11	335,150	55,091	280,059	232,937		47,122	
2020.12	320,382	55,527	264,855	218,110		46,745	
2021.01	308,188	54,509	253,679	207,891		45,788	
2021.02	306,222	52,664	253,558	207,152		46,406	
2021.03	306,370	51,207	255,163	211,486		43,677	
2021.04	320,765	54,777	265,988	224,409		41,579	
2021.05	334,920	55,313	279,607	232,146		47,461	
2021.06	318,836	55,282	263,554	219,277		44,277	
2021.07	321,059	53,753	267,306	227,780		39,526	

(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	65,566		
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		
2020.02	402,919	277,438	90,625	134,687	52,126	61,513	18,031	71,954	96,363	29,576	144,076	133,362	125,481	93,229	20,835	11,417	65,074	60,407		
2020.03	423,972	304,378	83,325	158,183	62,870	76,624	24,762	78,305	90,877	33,811	186,775	117,604	119,594	85,791	25,202	8,601	77,568	42,027		
2020.04	421,065	302,054	81,610	153,577	66,867	64,149	15,336	64,611	120,363	37,596	181,173	120,881	119,011	86,147	24,482	8,382	75,114	43,897		
2020.05	401,461	283,927	72,575	133,480	77,872	51,220	18,846	50,439	126,538	36,884	162,702	121,225	117,534	78,201	31,931	7,402	77,073	40,461		
2020.06	405,313	293,389	69,615	147,813	75,961	79,902	25,781	55,369	95,098	37,240	175,465	117,925	111,924	78,627	27,862	5,435	78,856	33,068		
2020.07	397,908	283,844	72,027	136,601	75,216	59,386	12,907	50,947	122,723	37,880	155,768	128,076	114,064	80,028	24,081	9,955	67,304	46,761		
2020.08	409,444	286,246	75,108	130,070	81,068	52,246	21,227	56,801	115,937	40,035	154,209	132,037	123,198	80,578	32,154	10,466	73,954	49,244		
2020.09	383,063	272,432	66,322	125,113	80,997	60,071	14,153	65,057	95,664	37,487	150,111	122,321	110,631	75,928	28,309	6,394	74,768	35,863		
2020.10	408,969	291,205	76,344	130,943	83,918	58,645	20,378	59,320	95,755	57,106	157,030	134,175	117,764	84,307	24,948	8,509	68,041	49,723		
2020.11	417,627	307,501	75,280	143,563	88,658	67,248	18,365	65,406	96,247	60,235	150,927	156,574	110,126	81,478	22,140	6,508	64,821	45,304		
2020.12	371,508	268,371	67,803	124,777	75,791	56,110	6,912	58,303	85,845	61,201	126,999	141,372	103,137	77,022	19,846	6,269	63,974	39,163		
2021.01	396,027	271,272	75,632	111,883	83,757	47,162	11,258	75,134	100,412	37,307	122,808	148,464	124,755	84,657	28,751	11,347	68,652	56,103		
2021.02	449,939	304,294	78,330	123,978	101,986	56,288	18,498	87,965	99,877	41,666	148,520	155,774	145,645	96,185	35,641	13,819	83,881	61,765		
2021.03	416,004	286,813	70,984	118,771	97,058	63,211	15,071	85,830	80,355	42,347	142,481	144,332	129,191	91,038	27,475	10,678	81,146	48,045		
2021.04	439,871	310,307	76,798	134,484	99,025	60,607	3,438	82,524	120,891	42,847	156,363	153,945	129,564	93,450	21,359	14,755	61,682	67,883		
2021.05	419,519	290,993	82,839	109,760	98,394	46,115	10,202	89,739	106,207	38,730	134,513	156,480	128,526	82,971	28,024	17,531	60,627	67,899		
2021.06	364,255	252,875	67,270	89,166	96,439	35,049	18,069	78,252	83,907	37,597	115,950	136,925	111,380	69,233	27,299	14,848	54,107	57,273		
2021.07	413,640	308,121	82,251	116,872	108,998	49,826	10,728	92,321	114,128	41,120	146,001	162,121	105,519	74,701	16,886	13,932	44,941	60,578		

(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
2020.02	124,671	52,249	22,003	50,419	269	674	9,448	4,798	8,299	101,182	52,185	26,141	13,254	20,909
2020.03	174,888	68,196	34,274	72,418	1,021	1,348	12,661	5,579	11,246	143,033	76,890	42,496	20,368	28,253
2020.04	159,497	80,262	22,889	56,346	483	384	6,574	7,796	7,853	136,407	72,743	41,838	15,128	14,670
2020.05	162,482	84,369	25,250	52,863	452	46	10,528	4,853	7,189	139,413	76,696	43,341	11,028	15,620
2020.06	144,248	64,336	24,326	55,586	346	829	5,041	10,067	10,401	117,563	68,126	33,679	9,999	20,052
2020.07	140,688	69,244	21,034	50,410	176	267	9,253	3,789	10,006	117,197	71,379	31,260	9,391	15,307
2020.08	154,454	69,739	26,583	58,132	417	649	10,278	5,539	11,390	126,181	75,005	31,234	11,948	22,432
2020.09	171,346	57,966	38,699	74,681	1,636	6,105	9,208	11,774	10,537	132,086	81,582	34,100	17,784	30,827
2020.10	119,267	50,139	21,431	47,697	312	59	7,545	4,980	6,211	100,160	55,823	25,806	8,048	15,623
2020.11	124,418	54,475	28,173	41,770	471	2,076	10,436	3,861	6,500	101,074	61,721	25,101	10,182	14,202
2020.12	127,048	51,171	28,589	47,288	1,065	721	10,330	10,259	9,493	95,179	57,619	26,053	10,856	18,753
2021.01	123,521	56,842	27,537	39,142	205	194	14,314	5,022	8,065	95,722	64,527	23,528	6,852	14,722
2021.02	133,617	54,821	32,050	46,746	365	744	15,153	5,313	8,744	103,298	70,605	22,785	9,576	19,000
2021.03	173,284	48,226	50,379	74,679	5,048	2,437	21,660	12,286	14,251	117,602	86,583	23,760	17,180	38,147
2021.04	114,389	47,468	26,295	40,626	1,976	0	6,549	9,054	9,131	87,680	63,880	18,590	5,691	14,263
2021.05	124,419	52,616	29,806	41,997	2,977	1,594	11,223	4,354	9,490	95,082	66,411	20,479	8,103	15,187
2021.06	115,748	39,072	30,858	45,818	2,633	3,125	12,990	6,817	11,576	78,606	52,630	17,943	8,878	22,672
2021.07	111,162	50,564	29,220	31,378	3,269	338	10,475	6,683	8,229	82,166	55,276	21,690	6,842	14,316

(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%
2020.02	-0.06%	-0.10%
2020.03	-0.28%	-0.46%
2020.04	-0.09%	-0.20%
2020.05	-0.07%	-0.14%
2020.06	-0.06%	-0.13%
2020.07	-0.06%	-0.10%
2020.08	-0.06%	-0.13%
2020.09	-0.08%	-0.16%
2020.10	-0.07%	-0.13%
2020.11	-0.06%	-0.12%
2020.12	-0.07%	-0.14%
2021.01	-0.06%	-0.12%
2021.02	-0.06%	-0.13%
2021.03	-0.09%	-0.18%
2021.04	-0.07%	-0.16%
2021.05	-0.07%	-0.14%
2021.06	-0.07%	-0.12%
2021.07	-0.06%	-0.12%

(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である。

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.