

# FSBレポ統計の日本分集計結果(2024年1月)

## Statistics on Securities Financing Transactions in Japan (January 2024)

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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		
2023.11.1	573,126	491,666	81,460	6,010	
2023.11.2	558,257	490,275	67,982	6,132	
2023.11.6	585,808	483,807	102,001	6,146	
2023.11.7	559,277	504,000	55,277	5,610	
2023.11.8	582,557	518,757	63,800	5,634	
2023.11.9	581,797	508,642	73,155	5,748	
2023.11.10	632,917	505,318	127,599	5,806	
2023.11.13	607,134	512,565	94,569	5,496	
2023.11.14	574,567	510,579	63,988	5,603	
2023.11.15	605,652	526,256	79,396	5,443	
2023.11.16	580,187	499,227	80,960	5,786	
2023.11.17	573,400	509,095	64,305	5,836	
2023.11.20	601,159	505,599	95,560	5,257	
2023.11.21	553,340	491,030	62,310	5,579	
2023.11.22	538,647	491,379	47,268	5,087	
2023.11.24	618,043	510,020	108,023	5,769	
2023.11.27	572,914	511,340	61,574	4,921	
2023.11.28	528,735	477,842	50,893	5,916	
2023.11.29	535,741	482,616	53,125	5,433	
2023.11.30	624,726	541,329	83,397	6,811	
2023.12.1	605,797	501,521	104,276	6,417	
2023.12.4	581,123	522,810	58,313	5,525	
2023.12.5	588,972	532,398	56,574	6,186	
2023.12.6	603,927	529,187	74,740	5,959	
2023.12.7	597,952	506,448	91,504	5,549	
2023.12.8	609,439	533,933	75,506	5,469	
2023.12.11	615,153	529,247	85,906	5,395	
2023.12.12	642,026	568,665	73,361	5,230	
2023.12.13	648,646	577,020	71,626	5,880	
2023.12.14	620,238	549,126	71,112	5,717	
2023.12.15	620,113	506,385	113,728	5,482	
2023.12.18	582,660	518,961	63,699	5,274	
2023.12.19	604,010	536,740	67,270	5,326	
2023.12.20	612,581	528,316	84,265	5,707	
2023.12.21	600,479	516,137	84,342	5,527	
2023.12.22	583,271	514,601	68,670	5,428	
2023.12.25	604,458	524,047	80,411	5,412	
2023.12.26	537,389	496,279	41,110	4,598	
2023.12.27	539,120	503,928	35,192	4,467	
2023.12.28	591,493	534,024	57,469	5,167	
2023.12.29	633,340	605,351	27,989	6,105	
2024.1.4	653,208	528,214	124,994	6,447	
2024.1.5	587,993	507,682	80,311	5,283	
2024.1.9	623,367	526,675	96,692	5,666	
2024.1.10	601,153	516,859	84,294	5,471	
2024.1.11	655,198	516,733	138,465	6,843	
2024.1.12	709,650	597,600	112,050	5,569	
2024.1.15	584,672	513,880	70,792	5,431	
2024.1.16	610,646	496,870	113,776	5,472	
2024.1.17	568,694	495,431	73,263	5,639	
2024.1.18	594,782	508,292	86,490	5,877	
2024.1.19	611,129	524,834	86,295	5,687	
2024.1.22	687,560	600,501	87,059	5,551	
2024.1.23	633,549	546,205	87,344	5,889	
2024.1.24	593,452	538,599	54,853	5,353	
2024.1.25	628,667	519,770	108,897	6,396	
2024.1.26	591,538	512,536	79,002	5,707	
2024.1.29	571,422	498,611	72,811	5,818	
2024.1.30	549,564	491,109	58,455	5,687	
2024.1.31	588,976	502,508	86,468	6,161	

(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).



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						
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	
2021.08	393,655	86,897	306,758	134,159	152,019	20,580	178,518	127,852	50,666	
2021.09	402,541	88,420	314,121	128,358	163,522	22,241	193,913	132,107	61,806	
2021.10	426,807	94,481	332,326	133,988	170,827	27,511	203,481	141,187	62,294	
2021.11	438,519	96,815	341,704	144,547	167,019	30,138	198,820	142,386	56,434	
2021.12	434,597	95,981	338,616	146,283	159,195	33,138	193,088	138,432	54,656	
2022.01	442,319	95,855	346,464	152,834	162,366	31,264	197,470	140,130	57,340	
2022.02	440,389	92,475	347,914	150,616	167,123	30,175	194,024	132,583	61,441	
2022.03	441,734	92,855	348,879	147,504	166,677	34,698	185,615	132,219	53,396	
2022.04	456,226	91,499	364,727	154,297	174,633	35,797	187,035	128,358	58,677	
2022.05	448,294	87,222	361,072	155,306	170,587	35,179	181,300	124,920	56,380	
2022.06	481,324	94,811	386,513	163,250	184,541	38,722	197,507	134,800	62,707	
2022.07	452,191	92,044	360,147	148,439	175,757	35,951	189,743	131,235	58,508	
2022.08	471,140	96,070	375,070	159,500	176,741	38,829	191,246	137,541	53,705	
2022.09	490,878	96,712	394,166	166,213	186,388	41,565	206,151	136,789	69,362	
2022.10	525,053	102,734	422,319	186,662	194,041	41,616	209,041	140,584	68,457	
2022.11	502,434	100,593	401,841	172,418	187,361	42,062	197,284	134,213	63,071	
2022.12	465,138	90,922	374,216	174,736	159,300	40,180	176,993	122,426	54,567	
2023.01	430,369	90,092	340,277	146,792	155,669	37,816	171,096	119,957	51,139	
2023.02	449,646	97,323	352,323	162,388	157,175	32,760	176,893	127,688	49,205	
2023.03	444,977	95,400	349,577	145,365	170,630	33,582	189,913	123,852	66,061	
2023.04	439,896	97,882	342,014	133,106	174,748	34,160	175,634	126,975	48,659	
2023.05	463,227	103,954	359,273	157,783	162,972	38,518	185,566	134,232	51,334	
2023.06	490,427	106,315	384,112	170,967	173,874	39,271	195,201	138,498	56,703	
2023.07	475,869	98,341	377,528	170,449	170,614	36,465	192,168	129,569	62,599	
2023.08	480,622	99,220	381,402	173,241	172,188	35,973	195,342	130,221	65,121	
2023.09	516,850	98,276	418,574	213,173	170,083	35,318	194,519	128,283	66,236	
2023.10	531,542	105,704	425,838	225,855	164,676	35,307	191,873	137,828	54,045	
2023.11	531,133	109,430	421,703	229,912	158,105	33,686	191,637	140,773	50,864	
2023.12	486,771	108,951	377,820	192,801	152,329	32,690	189,930	139,204	50,726	
2024.01	529,395	115,041	414,354	214,340	166,469	33,545	197,321	145,547	51,774	

(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	
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
2021.08	393,655	300,993	81,511	11,151	178,518	105,011	64,720	8,787
2021.09	402,542	304,513	84,842	13,187	193,913	117,123	63,656	13,134
2021.10	426,808	317,605	91,199	18,004	203,480	114,828	73,492	15,160
2021.11	438,518	347,818	86,646	14,054	198,820	119,440	69,105	10,275
2021.12	434,596	344,859	78,686	11,051	193,087	117,993	68,037	7,057
2022.01	442,319	347,073	80,493	14,753	197,470	117,374	67,441	12,655
2022.02	440,389	338,856	85,636	15,897	194,023	110,680	72,018	11,325
2022.03	441,734	345,561	82,711	13,462	185,614	108,418	67,959	9,237
2022.04	456,224	356,824	85,685	13,715	187,036	104,177	73,200	9,659
2022.05	448,294	353,958	83,232	11,104	181,299	102,165	70,198	8,936
2022.06	481,324	384,860	79,672	16,792	197,507	115,616	69,901	11,990
2022.07	452,192	362,999	75,604	13,589	189,742	112,746	67,478	9,518
2022.08	471,140	384,053	72,777	14,310	191,247	117,643	64,970	8,634
2022.09	490,878	398,332	75,531	17,015	206,152	122,663	73,048	10,441
2022.10	525,054	428,304	80,288	16,462	209,041	123,066	75,966	10,009
2022.11	502,435	406,151	78,934	17,350	197,284	118,107	69,698	9,479
2022.12	465,138	392,287	61,438	11,413	176,993	107,791	61,228	7,974
2023.01	430,370	349,344	64,704	16,322	171,096	104,564	56,709	9,823
2023.02	449,647	369,314	65,235	15,098	176,892	111,308	55,750	9,834
2023.03	444,978	362,627	65,900	16,451	189,913	117,389	60,491	12,033
2023.04	439,896	360,137	66,887	12,872	175,634	115,218	51,284	9,132
2023.05	463,227	388,970	62,050	12,207	185,565	123,668	53,050	8,847
2023.06	490,426	409,840	69,141	11,445	195,202	127,367	58,796	9,039
2023.07	475,870	388,655	72,782	14,433	192,168	118,352	63,255	10,561
2023.08	480,622	389,775	78,307	12,540	195,342	117,140	69,087	9,115
2023.09	516,851	427,987	76,544	12,320	194,519	118,648	65,047	10,824
2023.10	531,542	443,565	72,577	15,400	191,874	125,465	55,724	10,685
2023.11	531,132	444,448	71,164	15,520	191,636	127,783	53,561	10,292
2023.12	486,770	406,678	67,998	12,094	189,930	129,066	53,495	7,369
2024.01	529,395	424,283	85,067	20,045	197,320	126,952	57,474	12,894

(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

#### 3-2. 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			
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		
2021.08	320,728	53,194	267,534	229,994	37,540		
2021.09	318,665	52,778	265,887	227,385	38,502		
2021.10	349,894	53,961	295,933	253,025	42,908		
2021.11	361,180	51,107	310,073	260,140	49,933		
2021.12	361,864	51,867	309,997	255,578	54,419		
2022.01	370,306	49,645	320,661	266,374	54,287		
2022.02	371,978	48,823	323,155	270,941	52,214		
2022.03	373,980	49,173	324,807	266,055	58,752		
2022.04	386,193	49,406	336,787	278,245	58,542		
2022.05	379,222	49,388	329,834	269,349	60,485		
2022.06	408,785	56,684	352,101	287,727	64,374		
2022.07	383,043	56,308	326,735	263,576	63,159		
2022.08	399,825	62,459	337,366	268,294	69,072		
2022.09	417,271	65,240	352,031	275,529	76,502		
2022.10	448,089	71,256	376,833	292,058	84,775		
2022.11	429,952	69,862	360,090	280,696	79,394		
2022.12	397,717	66,978	330,739	256,302	74,437		
2023.01	363,205	60,007	303,198	228,874	74,324		
2023.02	372,986	58,372	314,614	235,209	79,405		
2023.03	369,375	69,009	300,366	221,057	79,309		
2023.04	359,522	71,846	287,676	208,216	79,460		
2023.05	381,041	70,786	310,255	226,987	83,268		
2023.06	406,675	80,297	326,378	237,152	89,226		
2023.07	399,195	74,458	324,737	234,981	89,756		
2023.08	402,101	78,242	323,859	238,685	85,174		
2023.09	437,754	81,221	356,533	266,198	90,335		
2023.10	442,753	85,961	356,792	262,863	93,929		
2023.11	439,724	87,544	352,180	255,795	96,385		
2023.12	393,948	85,532	308,416	214,166	94,250		
2024.01	431,599	90,674	340,925	251,213	89,712		

(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			
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
2021.08	409,707	304,292	88,398	104,290	111,604	38,571	16,539	93,787	115,143	40,252	143,508	160,784	105,415	70,935	17,801	16,679	43,616	61,799
2021.09	385,697	273,469	83,852	93,442	96,175	45,292	13,598	83,346	93,038	38,194	130,051	143,417	112,228	75,144	18,722	18,362	48,764	63,464
2021.10	427,808	302,943	93,654	106,209	103,080	41,975	5,783	92,254	114,552	48,379	148,460	154,484	124,865	86,104	20,753	18,008	50,105	70,761
2021.11	420,091	295,503	89,905	100,505	105,093	43,748	10,310	90,657	99,927	50,863	135,622	159,882	124,588	88,011	22,335	14,242	54,516	70,072
2021.12	406,654	300,727	86,017	125,603	89,107	50,892	4,034	92,757	101,416	51,628	136,184	164,543	105,927	75,965	15,409	14,553	46,494	59,432
2022.01	455,186	337,262	96,965	142,049	98,248	45,760	33,871	111,493	106,498	39,640	151,589	185,673	117,924	77,732	19,845	20,347	49,647	68,276
2022.02	463,002	334,662	91,769	136,959	105,934	48,178	11,495	131,528	102,645	40,816	165,098	169,563	128,340	80,796	23,654	23,890	53,972	74,368
2022.03	431,046	301,881	81,650	123,356	96,875	49,168	24,970	108,846	81,620	37,277	153,912	147,969	129,165	72,253	31,979	24,933	67,045	62,119
2022.04	485,707	344,801	81,013	156,957	106,831	53,698	797	102,616	148,301	39,390	186,413	158,388	140,906	78,952	35,462	26,492	70,395	70,512
2022.05	485,306	338,575	87,089	143,677	107,809	48,814	18,157	126,435	102,081	43,089	170,976	167,601	146,731	85,288	38,213	23,230	73,424	73,307
2022.06	492,122	344,901	75,087	166,082	103,732	65,994	29,432	116,329	87,157	45,989	183,258	161,642	147,221	89,527	34,748	22,946	69,320	77,901
2022.07	514,573	371,182	76,096	180,171	114,915	58,423	16,375	122,013	112,074	62,297	205,084	166,098	143,391	85,951	36,975	20,465	74,542	68,849
2022.08	500,492	364,352	80,742	162,166	121,444	58,519	11,916	128,995	102,156	62,766	188,818	175,534	136,140	81,616	39,945	14,579	76,398	59,742
2022.09	505,094	360,798	69,903	174,592	116,303	72,207	17,866	123,940	88,746	58,039	197,257	163,541	144,296	88,502	36,593	19,201	81,580	62,716
2022.10	554,381	395,796	82,400	191,791	121,605	76,857	15,887	117,448	127,991	57,611	204,638	191,158	158,585	96,096	41,010	21,479	86,416	72,169
2022.11	517,560	361,597	78,592	168,672	114,333	62,445	11,273	134,822	89,325	63,732	193,225	168,371	155,963	97,865	36,742	21,356	79,705	76,258
2022.12	484,120	327,505	69,157	163,733	94,615	68,686	3,661	86,424	106,042	62,692	173,220	154,285	156,615	100,941	33,856	21,818	77,484	79,131
2023.01	497,298	336,063	73,269	170,452	92,342	56,873	16,949	129,625	85,892	46,723	190,203	145,860	161,235	107,155	35,754	18,326	78,856	82,380
2023.02	536,962	358,076	73,696	181,185	103,195	72,040	19,646	126,275	96,115	43,999	208,331	149,744	178,886	116,065	40,853	21,968	86,065	92,821
2023.03	520,207	355,510	71,619	193,427	90,464	72,814	22,422	150,797	78,207	31,271	218,413	137,097	164,517	101,377	42,440	20,700	92,406	72,111
2023.04	529,455	366,903	81,667	200,709	84,527	75,816	5,709	116,363	136,887	32,127	217,206	149,697	162,552	110,848	33,464	18,240	80,361	82,192
2023.05	545,740	370,056	93,992	185,028	91,036	77,676	23,295	157,387	81,703	29,995	205,772	164,284	175,684	107,175	46,393	22,116	92,032	83,653
2023.06	531,748	358,195	84,699	187,322	86,174	97,922	18,869	132,715	80,103	28,587	189,868	168,328	173,553	100,877	49,537	23,139	95,423	78,131
2023.07	507,737	337,988	76,704	173,888	87,396	77,773	10,722	116,609	105,487	27,396	191,715	146,273	169,749	99,013	44,712	26,024	90,522	79,228
2023.08	541,802	365,625	71,049	206,008	88,568	79,855	20,721	141,487	98,977	24,585	225,375	140,250	176,177	110,892	36,983	28,302	84,585	91,592
2023.09	496,832	311,815	71,227	160,084	80,504	81,131	20,041	114,378	70,994	25,270	178,847	132,968	185,017	107,232	56,023	21,762	106,875	78,142
2023.10	589,118	395,423	77,510	228,618	89,295	85,739	22,505	123,851	128,218	35,110	255,026	140,396	193,695	118,618	54,840	20,237	101,275	92,421
2023.11	582,818	385,601	83,367	217,397	84,837	87,051	18,266	119,299	122,906	38,078	239,087	146,513	197,217	118,182	56,185	22,850	102,320	94,897
2023.12	550,819	359,877	80,818	205,269	73,790	97,430	3,613	90,405	129,922	38,508	225,315	134,562	190,942	107,512	60,292	23,138	108,003	82,940
2024.01	525,698	341,769	81,484	181,319	78,966	80,602	14,704	108,001	108,540	29,922	203,606	138,163	183,929	112,275	53,845	17,809	103,561	80,368

(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 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	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	0.1%未満	0.1%以上 0.2%未満	0.2%以上 0.3%未満	0.3%以上	
	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	Open-end	Less than 0.1 percent	0.1 percent or more, less than 0.2 percent	0.2 percent or more, less than 0.3 percent	0.3 percent or more	
2021.02	133,345	54,788	32,042	46,515	354	741	15,153	5,313	8,635	103,148	70,536	22,707	9,498	18,952
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	2,677	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	17,946	8,878	22,669
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
2021.08	127,608	53,783	34,945	38,880	1,491	2,339	16,727	5,935	9,424	91,692	63,123	22,799	9,747	20,883
2021.09	175,743	43,683	57,888	74,172	7,190	4,649	25,330	17,371	13,584	107,619	90,321	21,339	13,249	43,883
2021.10	118,728	52,173	31,150	35,405	2,750	2,839	15,756	4,054	7,627	85,702	62,356	20,587	8,157	15,732
2021.11	120,356	54,918	34,880	30,558	2,299	2,800	8,981	11,872	9,021	85,382	65,045	22,185	7,791	14,627
2021.12	113,316	42,851	32,503	32,503	1,769	1,200	13,463	7,031	12,807	77,046	52,610	22,901	8,563	18,704
2022.01	110,965	52,221	27,460	31,284	2,975	1,639	9,279	8,440	8,603	80,029	54,671	25,211	8,500	12,582
2022.02	131,764	54,061	31,807	45,896	2,064	3,097	15,610	5,822	10,569	94,602	61,342	26,374	13,794	19,505
2022.03	199,538	56,919	59,230	83,389	5,082	10,550	23,481	12,212	13,812	134,401	102,664	29,199	22,895	39,312
2022.04	130,005	53,722	32,334	43,949	2,695	784	5,118	15,174	9,175	97,058	62,478	29,130	15,666	12,148
2022.05	130,142	56,375	29,911	43,856	2,967	1,312	14,084	5,309	9,774	96,697	59,416	30,691	15,874	12,813
2022.06	138,988	50,907	36,826	51,255	4,156	4,188	7,968	10,908	13,678	98,090	65,459	29,102	14,288	18,963
2022.07	125,646	59,046	28,139	38,461	2,862	1,023	11,787	5,770	10,342	93,862	56,397	34,796	10,543	12,493
2022.08	138,986	55,568	31,180	52,238	3,252	2,706	8,882	10,867	13,061	100,218	58,956	32,553	14,339	23,143
2022.09	206,031	64,427	48,717	92,887	9,115	5,763	17,506	13,616	14,410	145,622	94,602	41,124	20,386	43,297
2022.10	145,252	64,757	29,535	50,960	3,627	3,164	7,685	9,244	13,385	108,147	58,231	42,163	15,138	16,406
2022.11	135,027	63,295	27,634	44,098	3,687	428	11,137	5,067	11,717	102,991	58,137	37,476	8,570	16,682
2022.12	147,414	54,332	37,639	55,443	4,521	2,279	15,813	6,495	14,610	103,696	65,390	35,230	8,225	25,162
2023.01	133,844	62,341	29,397	42,106	4,334	1,228	10,215	5,471	11,978	100,618	58,359	40,167	6,405	17,332
2023.02	159,740	62,786	32,051	64,903	4,710	4,746	10,132	6,693	13,809	119,651	64,593	43,087	10,162	29,414
2023.03	226,466	61,950	52,074	112,442	8,598	12,101	17,021	11,133	18,838	158,777	91,266	54,447	15,709	59,097
2023.04	140,578	64,506	29,796	46,276	5,194	572	7,546	6,313	12,642	108,312	53,798	51,379	6,992	16,223
2023.05	147,166	69,853	35,071	42,242	4,944	363	15,195	4,183	12,245	110,237	62,254	47,417	6,889	17,821
2023.06	170,553	60,323	45,917	64,313	5,143	5,672	13,248	12,655	16,064	117,772	80,962	36,814	8,465	30,518
2023.07	151,540	65,692	35,342	50,506	4,133	1,299	9,403	9,795	12,009	114,901	70,029	39,276	8,785	20,468
2023.08	175,256	69,658	39,353	66,245	4,588	3,538	8,683	15,724	13,817	128,906	74,032	48,361	9,984	31,911
2023.09	240,417	64,240	69,669	106,508	7,270	8,205	32,040	11,095	23,435	158,371	108,413	58,888	14,250	52,773
2023.10	161,636	69,919	36,147	55,570	3,095	992	11,339	7,100	11,943	127,166	63,553	59,662	7,619	18,445
2023.11	177,106	79,338	39,885	57,883	7,102	2,075	13,249	6,783	11,087	136,809	72,969	64,997	9,123	17,665
2023.12	169,199	63,199	42,077	63,923	6,478	2,724	11,872	11,384	14,455	122,286	72,616	53,514	8,340	24,265
2024.01	167,362	66,022	43,450	57,890	6,031	1,987	13,471	10,769	11,590	123,513	72,792	57,890	7,976	16,880

(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
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%
2021.08	-0.07%	-0.12%
2021.09	-0.08%	-0.16%
2021.10	-0.07%	-0.13%
2021.11	-0.07%	-0.13%
2021.12	-0.08%	-0.12%
2022.01	-0.06%	-0.13%
2022.02	-0.06%	-0.15%
2022.03	-0.16%	-0.40%
2022.04	-0.12%	-0.31%
2022.05	-0.07%	-0.17%
2022.06	-0.18%	-0.50%
2022.07	-0.12%	-0.30%
2022.08	-0.08%	-0.19%
2022.09	-0.09%	-0.27%
2022.10	-0.08%	-0.21%
2022.11	-0.10%	-0.22%
2022.12	-0.16%	-0.42%
2023.01	-0.11%	-0.34%
2023.02	-0.10%	-0.31%
2023.03	-0.54%	-1.41%
2023.04	-0.14%	-0.37%
2023.05	-0.13%	-0.35%
2023.06	-0.11%	-0.27%
2023.07	-0.12%	-0.31%
2023.08	-0.16%	-0.37%
2023.09	-0.35%	-0.69%
2023.10	-0.14%	-0.37%
2023.11	-0.11%	-0.25%
2023.12	-0.14%	-0.29%
2024.01	-0.11%	-0.21%

(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.