

FSBレポ統計の日本分集計結果(2022年8月)

Statistics on Securities Financing Transactions in Japan (August 2022)

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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		
2022.6.1		447,623	360,892	86,731	4,294
2022.6.2	442,859	344,815	98,044	4,557	
2022.6.3	434,140	382,033	52,107	3,851	
2022.6.6	443,812	390,459	53,353	3,620	
2022.6.7	405,659	356,922	48,737	3,425	
2022.6.8	412,439	371,460	40,979	3,476	
2022.6.9	461,354	399,081	62,273	4,052	
2022.6.10	507,195	412,743	94,452	4,031	
2022.6.13	484,162	427,661	56,501	3,775	
2022.6.14	482,937	427,062	55,875	3,765	
2022.6.15	427,318	364,093	63,225	3,768	
2022.6.16	439,752	374,368	65,384	3,591	
2022.6.17	425,077	367,419	57,658	3,889	
2022.6.20	462,889	380,212	82,677	4,106	
2022.6.21	406,710	346,083	60,627	3,815	
2022.6.22	411,348	361,163	50,185	3,912	
2022.6.23	419,555	360,834	58,721	4,239	
2022.6.24	484,316	420,300	64,016	3,952	
2022.6.27	486,484	432,185	54,299	3,962	
2022.6.28	481,483	419,585	61,898	4,236	
2022.6.29	439,070	383,365	55,705	4,317	
2022.6.30	463,940	424,050	39,890	5,237	
2022.7.1	548,368	448,569	99,799	5,237	
2022.7.4	533,855	450,978	82,877	4,378	
2022.7.5	472,681	395,217	77,464	4,397	
2022.7.6	469,378	405,270	64,108	4,210	
2022.7.7	485,842	416,984	68,858	4,228	
2022.7.8	457,883	407,295	50,588	3,922	
2022.7.11	525,521	439,396	86,125	4,479	
2022.7.12	509,085	431,956	77,129	4,219	
2022.7.13	486,681	418,516	68,165	4,184	
2022.7.14	453,012	387,321	65,691	4,262	
2022.7.15	545,142	503,941	41,201	4,135	
2022.7.19	512,238	438,675	73,563	4,439	
2022.7.20	546,188	441,167	105,021	4,396	
2022.7.21	518,758	452,109	66,649	4,323	
2022.7.22	529,639	473,060	56,579	3,893	
2022.7.25	568,608	508,109	60,499	4,056	
2022.7.26	472,669	410,381	62,288	3,995	
2022.7.27	460,150	392,963	67,187	4,211	
2022.7.28	522,904	436,563	86,341	4,487	
2022.7.29	464,935	408,300	56,635	4,661	
2022.8.1	571,220	488,486	82,734	4,764	
2022.8.2	478,716	426,525	52,191	4,083	
2022.8.3	510,315	460,079	50,236	4,194	
2022.8.4	499,981	419,913	80,068	4,686	
2022.8.5	442,533	395,820	46,713	4,074	
2022.8.8	469,704	427,737	41,967	4,071	
2022.8.9	433,753	387,543	46,210	3,985	
2022.8.10	502,946	411,055	91,891	4,145	
2022.8.12	503,948	408,200	95,748	4,465	
2022.8.15	461,930	414,892	47,038	3,867	
2022.8.16	512,763	458,387	54,376	4,135	
2022.8.17	535,747	462,878	72,869	4,141	
2022.8.18	503,823	467,812	36,011	4,065	
2022.8.19	527,655	466,539	61,116	4,529	
2022.8.22	589,669	511,341	78,328	4,210	
2022.8.23	509,682	460,730	48,952	3,928	
2022.8.24	508,934	447,094	61,840	4,323	
2022.8.25	488,223	426,769	61,454	4,142	
2022.8.26	466,485	412,650	53,835	4,233	
2022.8.29	468,440	426,422	42,018	4,119	
2022.8.30	488,613	403,646	84,967	4,075	
2022.8.31	474,479	435,893	38,586	4,733	

(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						
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	173,588	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	126,662	273,165	111,159	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	
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	

(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		
	2019.09	407,431	283,912	108,165	15,354	174,003	100,212	66,517
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
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	337,818	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

(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	
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		
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		

(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					
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		
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	74,761		
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		

(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	
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	76,830	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	8,999	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	123,292	56,824	27,525	38,943	185	194	14,314	5,022	7,979	95,598	64,480	23,506	6,799	14,615
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	37,962	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	5,222	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

(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
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%
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%

(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.