

FSBレポ統計の日本分集計結果(2024年9月)

Statistics on Securities Financing Transactions in Japan (September 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			オーバーナイト以外 Other than overnight	件数 Number of transactions
	オーバーナイト Overnight				
2024.7.1	782,925	621,950	160,975	7,335	
2024.7.2	646,075	594,029	52,046	6,865	
2024.7.3	655,097	580,739	74,358	6,662	
2024.7.4	654,775	549,278	105,497	6,755	
2024.7.5	645,910	528,300	117,610	6,634	
2024.7.8	646,724	546,067	100,657	6,688	
2024.7.9	620,057	545,459	74,598	6,514	
2024.7.10	624,288	536,853	87,435	6,203	
2024.7.11	652,776	575,535	77,241	6,899	
2024.7.12	660,017	569,105	90,912	6,286	
2024.7.16	691,359	581,341	110,018	7,250	
2024.7.17	644,136	559,869	84,267	6,291	
2024.7.18	622,901	522,451	100,450	6,707	
2024.7.19	649,080	544,581	104,499	6,892	
2024.7.22	620,398	525,281	95,117	6,536	
2024.7.23	594,217	522,208	72,009	6,627	
2024.7.24	628,404	547,006	81,398	7,098	
2024.7.25	638,567	524,451	114,116	7,094	
2024.7.26	635,297	553,701	81,596	6,481	
2024.7.29	605,647	541,580	64,067	6,131	
2024.7.30	649,803	585,514	64,289	6,756	
2024.7.31	696,278	649,442	46,836	7,455	
2024.8.1	720,977	612,414	108,563	7,902	
2024.8.2	739,110	593,456	145,654	7,619	
2024.8.5	731,366	574,288	157,078	7,687	
2024.8.6	674,540	565,131	109,409	7,475	
2024.8.7	645,460	558,172	87,288	6,753	
2024.8.8	688,037	586,120	101,917	7,799	
2024.8.9	655,160	543,777	111,383	7,308	
2024.8.13	694,483	535,504	158,979	7,076	
2024.8.14	602,073	537,385	64,688	6,555	
2024.8.15	585,219	520,525	64,694	6,271	
2024.8.16	665,141	536,458	128,683	6,699	
2024.8.19	576,420	517,615	58,805	6,336	
2024.8.20	647,081	561,702	85,379	6,608	
2024.8.21	594,298	529,749	64,549	6,496	
2024.8.22	704,471	566,026	138,445	7,690	
2024.8.23	646,175	552,977	93,198	7,411	
2024.8.26	617,683	534,102	83,581	6,291	
2024.8.27	606,378	530,695	75,683	6,187	
2024.8.28	591,320	525,132	66,188	6,382	
2024.8.29	619,338	527,291	92,047	6,424	
2024.8.30	704,773	564,570	140,203	7,568	
2024.9.2	642,901	508,375	134,526	6,916	
2024.9.3	573,973	494,755	79,218	6,341	
2024.9.4	557,079	485,204	71,875	6,925	
2024.9.5	586,380	485,523	100,857	7,157	
2024.9.6	613,466	502,652	110,814	6,157	
2024.9.9	625,003	496,185	128,818	6,962	
2024.9.10	602,835	504,894	97,941	6,795	
2024.9.11	570,949	506,030	64,919	6,204	
2024.9.12	604,790	514,484	90,306	6,498	
2024.9.13	608,394	519,177	89,217	6,508	
2024.9.17	645,595	500,887	144,708	6,422	
2024.9.18	566,694	479,313	87,381	6,367	
2024.9.19	595,344	491,491	103,853	7,402	
2024.9.20	624,657	524,112	100,545	6,959	
2024.9.24	626,832	508,388	118,444	6,636	
2024.9.25	571,652	510,771	60,881	6,119	
2024.9.26	616,435	519,150	97,285	6,420	
2024.9.27	606,523	511,768	94,755	6,366	
2024.9.30	638,223	591,868	46,355	6,899	

(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						
2021.10	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	95,855	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	176,880	127,675	49,205	
2023.03	444,977	95,400	349,577	145,365	170,630	33,582	190,035	123,974	66,061	
2023.04	439,896	97,882	342,014	133,106	174,748	34,160	175,703	127,044	48,659	
2023.05	463,227	103,954	359,273	157,783	162,972	38,518	185,535	134,201	51,334	
2023.06	490,427	106,315	384,112	170,967	173,874	39,271	195,274	138,571	56,703	
2023.07	475,869	98,341	377,528	170,449	170,614	36,465	192,154	129,555	62,599	
2023.08	480,622	99,220	381,402	173,241	172,188	35,973	195,240	130,119	65,121	
2023.09	516,850	98,276	418,574	213,173	170,083	35,318	194,505	128,269	66,236	
2023.10	531,542	105,704	425,838	225,855	164,676	35,307	191,916	137,871	54,045	
2023.11	531,133	109,430	421,703	229,912	158,105	33,686	191,652	140,788	50,864	
2023.12	486,771	108,951	377,820	192,801	152,329	32,690	190,296	139,570	50,726	
2024.01	529,395	115,041	414,354	214,340	166,469	33,545	198,439	146,665	51,774	
2024.02	533,022	119,442	413,580	210,638	170,382	32,560	196,415	150,285	46,130	
2024.03	517,906	116,670	401,236	206,982	164,049	30,205	198,288	149,615	48,673	
2024.04	565,103	122,529	442,574	232,272	184,666	25,636	210,246	157,060	53,186	
2024.05	555,157	118,805	436,352	235,980	176,976	23,396	208,210	156,109	52,101	
2024.06	554,259	114,920	439,339	241,023	174,043	24,273	209,543	154,192	55,351	
2024.07	534,854	109,737	425,117	229,065	173,773	22,279	199,812	146,080	53,732	
2024.08	509,927	105,932	403,995	219,167	164,323	20,505	189,398	139,282	50,116	
2024.09	481,645	98,121	383,524	195,581	168,003	19,940	184,230	130,344	53,886	

(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	
2021.10	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
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	176,881	111,294	55,753	9,834
2023.03	444,978	362,627	65,900	16,451	190,035	117,504	60,498	12,033
2023.04	439,896	360,137	66,887	12,872	175,703	115,281	51,290	9,132
2023.05	463,227	388,970	62,050	12,207	185,534	123,631	53,056	8,847
2023.06	490,426	409,840	69,141	11,445	195,274	127,433	58,802	9,039
2023.07	475,870	388,655	72,782	14,433	192,154	118,338	63,255	10,561
2023.08	480,622	389,775	78,307	12,540	195,240	117,038	69,087	9,115
2023.09	516,851	427,987	76,544	12,320	194,505	118,634	65,047	10,824
2023.10	531,542	443,565	72,577	15,400	191,917	125,508	55,724	10,685
2023.11	531,132	444,448	71,164	15,520	191,650	127,797	53,561	10,292
2023.12	486,770	406,678	67,998	12,094	190,296	129,432	53,495	7,369
2024.01	529,395	424,283	85,067	20,045	198,439	126,952	58,593	12,894
2024.02	533,022	421,501	91,009	20,512	196,415	121,027	61,803	13,585
2024.03	517,907	415,272	85,541	17,094	198,288	126,040	60,400	11,848
2024.04	565,104	435,863	111,975	17,266	210,245	121,590	75,922	12,733
2024.05	555,157	422,212	117,826	15,119	208,210	117,657	78,703	11,850
2024.06	554,260	427,497	113,276	13,487	209,544	123,282	74,992	11,270
2024.07	534,855	403,420	107,196	24,239	199,812	112,825	70,170	16,817
2024.08	509,927	382,296	102,464	25,167	189,397	107,033	66,114	16,250
2024.09	481,646	354,505	102,458	24,683	184,231	103,801	63,502	16,928

(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	
2021.10	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
2024.02	428,668	91,008	337,660	238,415	99,245
2024.03	414,836	90,182	324,654	223,629	101,025
2024.04	451,695	88,823	362,872	253,533	109,339
2024.05	439,811	82,920	356,891	238,598	118,293
2024.06	442,874	86,037	356,837	229,303	127,534
2024.07	426,419	76,280	350,139	221,455	128,684
2024.08	404,894	73,385	331,509	215,845	115,664
2024.09	382,239	72,516	309,723	195,906	113,817

(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

4-2. 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	
2021.10	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	5,822	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	29,130	15,666	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	52,741	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	61,153	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	80,304	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	69,306	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	73,426	48,361	9,984	31,911
2023.09	240,216	64,192	69,665	106,359	7,264	8,187	32,033	11,079	23,427	158,226	107,922	58,849	14,250	52,769
2023.10	161,831	70,060	36,155	55,616	3,093	562	10,808	6,992	11,868	128,508	62,922	59,783	7,622	18,454
2023.11	177,228	79,425	39,891	57,912	7,102	2,075	13,249	6,780	11,073	136,949	72,307	65,061	9,128	17,664
2023.12	168,768	62,969	42,093	63,706	6,472	2,724	11,333	11,380	14,437	122,422	71,914	53,358	8,341	24,281
2024.01	167,362	66,022	43,450	57,890	6,031	1,792	12,900	10,064	11,148	125,427	71,973	57,890	7,976	16,880
2024.02	192,631	65,080	53,511	74,040	10,611	2,644	17,923	14,268	14,250	132,935	88,974	59,203	10,487	24,574
2024.03	230,012	48,609	72,033	109,370	5,445	9,810	31,539	23,329	20,479	139,411	119,301	48,301	14,648	44,849
2024.04	152,402	44,538	47,874	59,990	5,250	1,494	20,600	9,575	9,921	105,563	76,327	33,565	11,847	23,795
2024.05	155,310	44,814	49,551	60,945	7,138	968	18,810	10,838	11,553	106,003	84,234	34,927	10,674	19,247
2024.06	172,405	33,951	59,096	79,358	9,951	3,875	13,909	17,616	17,219	109,835	101,171	26,355	12,551	28,337
2024.07	153,472	35,154	52,658	65,660	5,231	6,206	13,161	12,140	10,246	106,488	89,839	28,585	12,452	17,753
2024.08	170,492	44,842	46,127	79,523	4,765	3,115	19,071	9,547	12,028	121,966	90,939	34,302	14,716	22,409
2024.09	212,476	41,648	56,232	114,596	11,503	6,748	14,725	21,190	19,852	138,456	111,836	36,991	16,405	45,079

(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
2021.10	-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%
2024.02	-0.11%	-0.22%
2024.03	-0.02%	-0.18%
2024.04	-0.04%	-0.13%
2024.05	-0.01%	-0.12%
2024.06	-0.02%	-0.18%
2024.07	-0.01%	-0.12%
2024.08	0.08%	0.02%
2024.09	0.15%	0.10%

(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.