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株式会社 日本国債清算機関

(額面及び決済金額については単位:百万円)

債務引受

| 年月 | 営業日数 | 債務引受高(額面) | | 債務引受金額 | | 件数 | |
|-------|------|----------------|------------|----------------|------------|-----------|--------|
| | | | 一日平均 | | 一日平均 | | 一日平均 |
| 2005 | 165 | 5,914,645,303 | 35,846,335 | 5,976,205,709 | 36,219,429 | 1,067,794 | 6,471 |
| 2006 | 248 | 13,973,868,614 | 56,346,244 | 13,923,190,752 | 56,141,898 | 2,309,332 | 9,312 |
| 2007 | 245 | 20,828,928,726 | 85,016,036 | 20,903,810,885 | 85,321,677 | 2,765,784 | 11,289 |
| 2008 | 245 | 20,642,259,890 | 84,254,122 | 20,854,215,404 | 85,119,247 | 2,742,920 | 11,196 |
| 2009 | 243 | 16,823,327,130 | 69,231,799 | 17,146,498,843 | 70,561,724 | 2,252,292 | 9,269 |
| 09.03 | 21 | 1,145,337,303 | 54,539,872 | 1,171,425,292 | 55,782,157 | 186,798 | 8,895 |
| 09.04 | 21 | 1,662,323,569 | 79,158,265 | 1,688,724,931 | 80,415,473 | 196,156 | 9,341 |
| 09.05 | 18 | 1,350,492,863 | 75,027,381 | 1,374,193,941 | 76,344,108 | 161,484 | 8,971 |
| 09.06 | 22 | 1,419,552,865 | 64,525,130 | 1,441,558,532 | 65,525,388 | 207,016 | 9,410 |
| 09.07 | 22 | 1,780,305,132 | 80,922,961 | 1,815,934,420 | 82,542,474 | 212,310 | 9,650 |
| 09.08 | 21 | 1,570,265,020 | 74,774,525 | 1,598,777,934 | 76,132,283 | 185,166 | 8,817 |
| 09.09 | 19 | 1,287,876,688 | 67,782,984 | 1,314,419,599 | 69,179,979 | 179,034 | 9,423 |
| 09.10 | 21 | 1,439,191,567 | 68,532,932 | 1,466,307,389 | 69,824,161 | 198,672 | 9,461 |
| 09.11 | 19 | 1,435,271,999 | 75,540,632 | 1,460,202,999 | 76,852,789 | 179,898 | 9,468 |
| 09.12 | 21 | 1,326,619,070 | 63,172,337 | 1,354,313,511 | 64,491,120 | 173,584 | 8,266 |
| 10.01 | 19 | 1,148,886,791 | 60,467,726 | 1,168,722,491 | 61,511,710 | 142,142 | 7,481 |
| 10.02 | 19 | 1,191,079,124 | 62,688,375 | 1,209,503,292 | 63,658,068 | 146,044 | 7,687 |
| 10.03 | 22 | 1,523,901,016 | 69,268,228 | 1,549,591,000 | 70,435,955 | 190,444 | 8,657 |

注) 2005年の年間値は、当社開業以降の数値(2005年5月から同年12月まで)。以下の計表についても同様。

【参考1】市場全体の取引高との比較

(債務引受高及び市場取引高については単位:百万円)

| | 2010年3月 | | | 過去2ヶ月の比率推移 | |
|-------------|-------------|-------------|-------|------------|-------|
| | 債務引受高 | 市場取引高 | 比率 | 2月 | 1月 |
| 売買取引 | 191,760,272 | 319,860,800 | 60.0% | 57.8% | 51.3% |
| 現先取引 | 58,693,284 | 318,692,900 | 18.5% | 11.4% | 16.2% |
| 現先取引(エンドのみ) | 280,000 | | | | |
| 貸借取引 | 632,351,690 | 735,139,900 | 87.2% | 84.7% | 83.0% |
| 貸借取引(エンドのみ) | 8,464,080 | | | | |

注) 2009年1月より貸借取引の市場取引高はディーリング勘定のみを集計。

国債・資金決済

(1) DVP決済状況

(額面及び決済金額については単位:百万円)

| 年月 | 決済日数 | DVP決済高(額面) | | DVP決済金額 | | 件数 | |
|-------|------|---------------|------------|---------------|------------|-----------|-------|
| | | | 一日平均 | | 一日平均 | | 一日平均 |
| 2005 | 164 | 1,482,492,508 | 9,039,588 | 1,500,373,895 | 9,148,621 | 467,461 | 2,850 |
| 2006 | 248 | 3,307,221,186 | 13,335,569 | 3,298,619,960 | 13,300,887 | 995,828 | 4,015 |
| 2007 | 245 | 4,807,647,720 | 19,623,052 | 4,820,820,882 | 19,676,820 | 1,321,245 | 5,393 |
| 2008 | 245 | 4,976,374,980 | 20,311,735 | 5,018,218,919 | 20,482,526 | 1,339,446 | 5,467 |
| 2009 | 243 | 4,406,850,941 | 18,135,189 | 4,482,303,124 | 18,445,692 | 1,185,222 | 4,877 |
| 09.03 | 21 | 352,376,366 | 16,779,827 | 358,783,766 | 17,084,941 | 98,405 | 4,686 |
| 09.04 | 21 | 407,184,917 | 19,389,758 | 412,430,854 | 19,639,564 | 110,362 | 5,255 |
| 09.05 | 18 | 331,993,530 | 18,444,085 | 336,594,685 | 18,699,705 | 89,349 | 4,964 |
| 09.06 | 22 | 389,116,630 | 17,687,120 | 394,350,765 | 17,925,035 | 106,396 | 4,836 |
| 09.07 | 22 | 412,732,837 | 18,760,584 | 419,950,176 | 19,088,644 | 109,955 | 4,998 |
| 09.08 | 21 | 370,805,493 | 17,657,404 | 377,443,449 | 17,973,498 | 98,391 | 4,685 |
| 09.09 | 19 | 344,831,230 | 18,149,012 | 351,662,302 | 18,508,542 | 92,449 | 4,866 |
| 09.10 | 21 | 394,114,297 | 18,767,347 | 400,819,472 | 19,086,642 | 104,932 | 4,997 |
| 09.11 | 19 | 344,929,364 | 18,154,177 | 350,262,220 | 18,434,854 | 90,372 | 4,756 |
| 09.12 | 21 | 394,226,318 | 18,772,682 | 402,252,252 | 19,154,869 | 103,598 | 4,933 |
| 10.01 | 19 | 287,573,612 | 15,135,453 | 292,257,800 | 15,381,989 | 78,100 | 4,111 |
| 10.02 | 19 | 279,000,027 | 14,684,212 | 282,833,047 | 14,885,950 | 75,790 | 3,989 |
| 10.03 | 22 | 393,084,754 | 17,867,489 | 398,693,473 | 18,122,431 | 103,889 | 4,722 |

【参考2】日本銀行におけるDVP決済全体との比較

| | 2010年3月 | | | 過去2ヶ月の比率推移 | |
|---------------|---------|--------|-------|------------|-------|
| | 弊社決済件数 | 日本銀行件数 | 比率 | 2月 | 1月 |
| DVP決済件数(一日平均) | 4,722 | 9,798 | 48.2% | 46.5% | 47.4% |

(2) FOS 決済状況 (決済金額については単位:百万円)

| 年月 | 決済日数 | FOS決済 | 決済金額 |
|-------|------|-----------|--------|
| | | | 一日平均 |
| 2005 | 164 | 1,701,211 | 10,373 |
| 2006 | 248 | 4,185,231 | 16,876 |
| 2007 | 245 | 4,584,524 | 18,712 |
| 2008 | 245 | 7,746,577 | 31,619 |
| 2009 | 243 | 4,069,794 | 16,748 |
| 09.03 | 21 | 247,453 | 11,783 |
| 09.04 | 21 | 435,443 | 20,735 |
| 09.05 | 18 | 267,074 | 14,837 |
| 09.06 | 22 | 438,430 | 19,929 |
| 09.07 | 22 | 317,431 | 14,429 |
| 09.08 | 21 | 361,855 | 17,231 |
| 09.09 | 19 | 304,634 | 16,033 |
| 09.10 | 21 | 287,394 | 13,685 |
| 09.11 | 19 | 337,925 | 17,786 |
| 09.12 | 21 | 317,509 | 15,119 |
| 10.01 | 19 | 175,456 | 9,235 |
| 10.02 | 19 | 159,990 | 8,421 |
| 10.03 | 22 | 209,822 | 9,537 |

(3) 時間帯別決済完了状況 (国債受取・引渡・合計は単位:件数、決済所要時間は単位:分)

| | 9時～10時 | 10時～11時 | 11時～12時 | 12時～13時 | 13時～ | 決済所要時間 |
|-------|--------|---------|---------|---------|--------|--------|
| 国債受取 | 38,925 | 12,299 | 793 | 9 | 9 | 15.0 |
| 国債引渡 | 36,346 | 14,450 | 1,024 | 23 | 11 | 1.4 |
| 合計 | 75,271 | 26,749 | 1,817 | 32 | 20 | |
| 決済進捗率 | 72.4% | 98.2% | 99.9% | 100.0% | 100.0% | |

(4) フェイル発生状況 (額面については単位:百万円)

| 年月 | 決済日数 | フェイル発生 | 額面総額 | フェイル発生 | 合計件数 |
|-------|------|-----------|--------|--------|------|
| | | | 一日平均 | | 一日平均 |
| 2005 | 164 | 1,310,121 | 7,989 | 431 | 2.6 |
| 2006 | 248 | 1,733,413 | 6,990 | 494 | 2.0 |
| 2007 | 245 | 1,842,120 | 7,519 | 516 | 2.1 |
| 2008 | 245 | 4,054,548 | 16,549 | 1,151 | 4.7 |
| 2009 | 243 | 694,918 | 2,860 | 246 | 1.0 |
| 09.03 | 21 | 99,400 | 4,733 | 31 | 1.5 |
| 09.04 | 21 | 164,720 | 7,844 | 52 | 2.5 |
| 09.05 | 18 | 18,960 | 1,053 | 9 | 0.5 |
| 09.06 | 22 | 52,400 | 2,382 | 25 | 1.1 |
| 09.07 | 22 | 22,900 | 1,041 | 12 | 0.5 |
| 09.08 | 21 | 11,500 | 548 | 7 | 0.3 |
| 09.09 | 19 | 14,000 | 737 | 4 | 0.2 |
| 09.10 | 21 | 44,830 | 2,135 | 13 | 0.6 |
| 09.11 | 19 | 99,770 | 5,251 | 24 | 1.3 |
| 09.12 | 21 | 34,201 | 1,629 | 25 | 1.2 |
| 10.01 | 19 | 24,660 | 1,298 | 7 | 0.4 |
| 10.02 | 19 | 18,300 | 963 | 6 | 0.3 |
| 10.03 | 22 | 13,917 | 633 | 4 | 0.2 |

ネットイング効果

(額面については単位:百万円)

| 年月 | 決済日数 | DVP決済高(額面) | | 債務引受高(額面) | | ネットイング後 決済比率 |
|-------|------|---------------|------------|----------------|------------|-----------------|
| | | | 一日平均 | | 一日平均 | |
| 2005 | 164 | 1,482,530,908 | 9,039,823 | 5,781,790,892 | 35,254,823 | 25.6% |
| 2006 | 248 | 3,307,224,786 | 13,335,584 | 13,892,425,005 | 56,017,843 | 23.8% |
| 2007 | 245 | 4,807,658,120 | 19,623,094 | 20,772,656,001 | 84,786,351 | 23.1% |
| 2008 | 245 | 4,978,838,603 | 20,321,790 | 20,738,706,323 | 84,647,781 | 24.0% |
| 2009 | 243 | 4,406,850,941 | 18,135,189 | 16,800,262,743 | 69,136,884 | 26.2% |
| 09.03 | 21 | 352,378,766 | 16,779,941 | 1,172,789,308 | 55,847,110 | 30.0% |
| 09.04 | 21 | 407,202,517 | 19,390,596 | 1,613,080,559 | 76,813,360 | 25.2% |
| 09.05 | 18 | 331,974,330 | 18,443,018 | 1,339,510,500 | 74,417,250 | 24.8% |
| 09.06 | 22 | 389,115,830 | 17,687,083 | 1,447,908,100 | 65,814,005 | 26.9% |
| 09.07 | 22 | 412,732,837 | 18,760,584 | 1,739,423,362 | 79,064,698 | 23.7% |
| 09.08 | 21 | 370,805,493 | 17,657,404 | 1,603,559,635 | 76,359,983 | 23.1% |
| 09.09 | 19 | 344,851,030 | 18,150,054 | 1,292,919,698 | 68,048,405 | 26.7% |
| 09.10 | 21 | 394,094,497 | 18,766,405 | 1,422,605,290 | 67,743,109 | 27.7% |
| 09.11 | 19 | 344,931,364 | 18,154,282 | 1,441,167,855 | 75,850,940 | 23.9% |
| 09.12 | 21 | 394,224,318 | 18,772,587 | 1,358,708,167 | 64,700,389 | 29.0% |
| 10.01 | 19 | 287,573,612 | 15,135,453 | 1,158,220,232 | 60,958,960 | 24.8% |
| 10.02 | 19 | 279,000,027 | 14,684,212 | 1,163,163,825 | 61,219,149 | 24.0% |
| 10.03 | 22 | 393,084,754 | 17,867,489 | 1,472,382,901 | 66,926,496 | 26.7% |

(決済金額については単位:百万円)

| 年月 | 決済日数 | DVP決済金額 | | 債務引受金額 | | ネットイング後 決済比率 |
|-------|------|---------------|------------|----------------|------------|-----------------|
| | | | 一日平均 | | 一日平均 | |
| 2005 | 164 | 1,500,418,281 | 9,148,892 | 5,843,068,447 | 35,628,466 | 25.7% |
| 2006 | 248 | 3,298,623,612 | 13,300,902 | 13,841,384,343 | 55,812,034 | 23.8% |
| 2007 | 245 | 4,820,831,596 | 19,676,864 | 20,845,349,529 | 85,083,059 | 23.1% |
| 2008 | 245 | 5,020,716,138 | 20,492,719 | 20,949,107,130 | 85,506,560 | 24.0% |
| 2009 | 243 | 4,482,303,124 | 18,445,692 | 17,123,707,458 | 70,467,932 | 26.2% |
| 09.03 | 21 | 358,786,162 | 17,085,055 | 1,199,378,142 | 57,113,245 | 29.9% |
| 09.04 | 21 | 412,447,104 | 19,640,338 | 1,639,833,052 | 78,087,288 | 25.2% |
| 09.05 | 18 | 336,576,862 | 18,698,715 | 1,362,845,632 | 75,713,646 | 24.7% |
| 09.06 | 22 | 394,349,942 | 17,924,997 | 1,470,124,990 | 66,823,863 | 26.8% |
| 09.07 | 22 | 419,950,176 | 19,088,644 | 1,774,344,211 | 80,652,010 | 23.7% |
| 09.08 | 21 | 377,443,449 | 17,973,498 | 1,631,824,755 | 77,705,941 | 23.1% |
| 09.09 | 19 | 351,682,691 | 18,509,615 | 1,319,541,249 | 69,449,539 | 26.7% |
| 09.10 | 21 | 400,799,083 | 19,085,671 | 1,451,003,933 | 69,095,425 | 27.6% |
| 09.11 | 19 | 350,264,198 | 18,434,958 | 1,464,959,380 | 77,103,125 | 23.9% |
| 09.12 | 21 | 402,250,275 | 19,154,775 | 1,387,143,980 | 66,054,475 | 29.0% |
| 10.01 | 19 | 292,257,800 | 15,381,989 | 1,178,818,573 | 62,043,083 | 24.8% |
| 10.02 | 19 | 282,833,047 | 14,885,950 | 1,181,161,216 | 62,166,380 | 23.9% |
| 10.03 | 22 | 398,693,473 | 18,122,431 | 1,496,947,980 | 68,043,090 | 26.6% |

以上