

# 統計月報 平成22年2月

2010年3月25日

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  |
| 09.02 | 19   | 1,250,290,029  | 65,804,738 | 1,277,854,546  | 67,255,502 | 194,378   | 10,230 |
| 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  |

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2月     |             |       | 過去2ヶ月の比率推移 |       |
|-------------|-------------|-------------|-------|------------|-------|
|             | 債務引受高       | 市場取引高       | 比率    | 1月         | 12月   |
| 売買取引        | 131,105,194 | 226,667,600 | 57.8% | 51.3%      | 54.8% |
| 現先取引        | 29,204,452  | 261,231,500 | 11.4% | 16.2%      | 18.0% |
| 現先取引(エンドのみ) | 705,200     |             |       |            |       |
| 貸借取引        | 508,268,729 | 616,177,700 | 84.7% | 83.0%      | 76.5% |
| 貸借取引(エンドのみ) | 13,526,818  |             |       |            |       |

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 |
| 09.02 | 19   | 330,746,619   | 17,407,717 | 337,049,280   | 17,739,436 | 90,055    | 4,740 |
| 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 |

【参考2】日本銀行におけるDVP決済全体との比較

|               | 2010年2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    | 1月         | 12月   |
| DVP決済件数(一日平均) | 3,989   | 8,574  | 46.5% | 47.4%      | 46.5% |

(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 |
| 09.02 | 19   | 323,528   | 17,028 |
| 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  |

(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  | 32,458 | 5,364   | 133     | 14      | 12     | 11.5   |
| 国債引渡  | 30,958 | 6,611   | 195     | 30      | 15     | 1.4    |
| 合計    | 63,416 | 11,975  | 328     | 44      | 27     |        |
| 決済進捗率 | 83.7%  | 99.5%   | 99.9%   | 99.9%   | 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  |
| 09.02 | 19   | 65,537    | 3,449  | 26          | 1.4  |
| 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  |

## 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<br>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%           |
| 09.02 | 19   | 330,736,619   | 17,407,190 | 1,241,816,770  | 65,358,777 | 26.6%           |
| 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%           |

(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<br>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%           |
| 09.02 | 19   | 337,038,916   | 17,738,890 | 1,269,259,695  | 66,803,142 | 26.6%           |
| 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%           |

以上