統計月報　平成25年8月

2013年9月25日
株式会社　日本国債清算機関

Ⅰ　債務引受

（額面及び決済金額については単位：百万円）

年月	営業日数	債務引受高（額面）	一日平均	債務引受金額	一日平均	件数	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
2010	245	17,457,259,868	71,254,122	17,850,189,044	72,857,914	2,254,060	9,200
2011	245	17,250,314,001	70,409,445	17,593,093,282	71,808,544	2,388,436	9,749
2012	248	21,977,539,281	88,619,110	22,613,139,772	91,182,015	2,430,478	9,800
12. 08	23	1,976,020,409	85,913,931	2,040,625,619	88,722,853	211,204	9,183
12. 09	19	1,696,794,647	89,304,981	1,747,450,063	91,971,056	177,116	9,322
12. 10	22	1,813,515,295	82,432,513	1,869,301,857	84,968,266	184,836	8,402
12. 11	21	1,711,908,708	81,519,462	1,768,075,729	84,194,082	176,808	8,419
12. 12	19	1,373,621,824	72,295,885	1,419,027,616	74,685,664	154,442	8,129
13. 01	19	1,683,094,277	88,583,909	1,724,603,629	90,768,612	167,712	8,827
13. 02	19	1,540,328,835	81,069,939	1,585,177,570	83,430,398	169,478	8,920
13. 03	20	1,696,874,085	84,843,704	1,765,816,154	88,290,808	194,074	9,704
13. 04	21	2,045,531,854	97,406,279	2,126,089,639	101,242,364	227,160	10,817
13. 05	21	1,799,454,422	85,688,306	1,849,967,690	88,093,700	211,404	10,067
13. 06	20	1,702,411,210	85,120,561	1,742,852,586	87,142,629	199,230	9,962
13. 07	22	1,770,782,376	80,490,108	1,811,356,068	82,334,367	190,106	8,641
13. 08	22	1,685,795,322	76,627,060	1,731,512,019	78,705,092	175,438	7,974

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）

	2013年8月			過去2ヶ月の比率推移	
	債務引受高	市場取引高	比率	7月	6月
売買取引	140,796,893	249,276,200	56.5%	59.0%	56.2%
現先取引 現先取引（エンドのみ）	34,319,028 161,600	555,533,500	6.2%	7.3%	8.0%
貸借取引 貸借取引（エンドのみ）	750,996,847 8,524,106	969,339,200	78.4%	78.7%	79.7%

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の集計。

Ⅱ　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）	一日平均	DVP決済金額	一日平均	件数	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
2010	245	4,555,428,312	18,593,585	4,649,063,189	18,975,768	1,199,841	4,897
2011	245	4,051,478,703	16,536,648	4,129,636,516	16,855,659	1,079,538	4,406
2012	248	4,697,852,067	18,942,952	4,829,309,818	19,473,023	1,233,992	4,976
12. 08	23	419,533,771	18,240,599	431,823,471	18,774,934	109,107	4,744
12. 09	19	369,402,747	19,442,250	380,242,831	20,012,781	95,674	5,035
12. 10	22	409,655,119	18,620,687	420,523,570	19,114,708	106,200	4,827
12. 11	21	394,075,944	18,765,521	405,136,823	19,292,230	101,488	4,833
12. 12	19	350,091,300	18,425,858	360,508,228	18,974,117	90,268	4,751
13. 01	19	392,141,679	20,639,036	400,793,843	21,094,413	98,080	5,162
13. 02	19	329,830,648	17,359,508	337,640,508	17,770,553	85,342	4,492
13. 03	20	371,565,143	18,578,257	383,820,065	19,191,003	98,990	4,950
13. 04	21	445,841,891	21,230,566	460,193,812	21,913,991	113,611	5,410
13. 05	21	354,514,580	16,881,647	363,364,635	17,303,078	94,455	4,498
13. 06	20	340,970,983	17,048,549	348,705,441	17,435,272	91,834	4,592
13. 07	22	352,678,463	16,030,839	359,446,673	16,338,485	92,898	4,223
13. 08	22	316,812,001	14,400,546	322,835,351	14,674,334	83,936	3,815

【参考2】日本銀行におけるDVP決済全体との比較

年月	DVP決済件数(一日平均)		
	弊社決済件数	日本銀行件数	比率
2005	2,850	9,651	29.5%
2006	4,015	10,326	38.9%
2007	5,393	12,402	43.5%
2008	5,467	12,788	42.8%
2009	4,877	10,728	45.5%
2010	4,897	10,390	47.1%
2011	4,406	10,294	42.8%
2012	4,976	11,045	45.1%
12. 08	4,744	10,367	45.8%
12. 09	5,035	10,964	45.9%
12. 10	4,827	10,685	45.2%
12. 11	4,833	10,352	46.7%
12. 12	4,751	10,848	43.8%
13. 01	5,162	11,349	45.5%
13. 02	4,492	10,730	41.9%
13. 03	4,950	12,247	40.4%
13. 04	5,410	13,355	40.5%
13. 05	4,498	11,594	38.8%
13. 06	4,592	11,521	39.9%
13. 07	4,223	10,807	39.1%
13. 08	3,815	9,940	38.4%

(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
2010	245	4,622,594	18,868
2011	245	3,668,024	14,972
2012	248	3,303,069	13,319
12. 08	23	378,691	16,465
12. 09	19	271,897	14,310
12. 10	22	211,421	9,610
12. 11	21	170,424	8,115
12. 12	19	220,544	11,608
13. 01	19	270,634	14,244
13. 02	19	317,866	16,730
13. 03	20	583,313	29,166
13. 04	21	1,085,333	51,683
13. 05	21	816,949	38,902
13. 06	20	702,026	35,101
13. 07	22	392,860	17,857
13. 08	22	428,445	19,475

(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	39,861	1,940	335	39	7	10.9
国債引渡	37,096	3,773	761	104	20	1.2
合計	76,957	5,713	1,096	143	27	
決済進捗率	91.6%	98.4%	99.7%	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
2010	245	369,885	1,510	119	0.5
2011	245	270,509	1,104	69	0.3
2012	248	360,713	1,454	87	0.4
12. 08	23	26,300	1,143	7	0.3
12. 09	19	16,000	842	4	0.2
12. 10	22	18,325	833	4	0.2
12. 11	21	0	0	0	0.0
12. 12	19	3,000	158	1	0.1
13. 01	19	75,133	3,954	17	0.9
13. 02	19	10,321	543	4	0.2
13. 03	20	16,443	822	6	0.3
13. 04	21	40,967	1,951	14	0.7
13. 05	21	26,094	1,243	10	0.5
13. 06	20	96,604	4,830	24	1.2
13. 07	22	19,001	864	9	0.4
13. 08	22	30,405	1,382	11	0.5

Ⅲ　ネッティング効果

（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)		ﾈｯﾃｨﾝｸﾞ後
			一日平均		一日平均	決済比率
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%
2010	245	4,555,428,312	18,593,585	17,425,720,537	71,125,390	26.1%
2011	245	4,051,478,703	16,536,648	17,231,468,545	70,332,525	23.5%
2012	248	4,697,852,267	18,942,953	22,046,787,892	88,898,338	21.3%
12. 08	23	419,533,771	18,240,599	2,000,766,129	86,989,832	21.0%
12. 09	19	369,402,747	19,442,250	1,660,606,515	87,400,343	22.2%
12. 10	22	409,655,119	18,620,687	1,873,422,231	85,155,556	21.9%
12. 11	21	394,075,944	18,765,521	1,702,191,050	81,056,717	23.2%
12. 12	19	350,091,300	18,425,858	1,388,576,307	73,082,964	25.2%
13. 01	19	392,141,679	20,639,036	1,675,789,086	88,199,426	23.4%
13. 02	19	329,850,648	17,360,560	1,513,674,589	79,667,084	21.8%
13. 03	20	371,565,143	18,578,257	1,692,465,346	84,623,267	22.0%
13. 04	21	445,844,493	21,230,690	2,061,706,526	98,176,501	21.6%
13. 05	21	354,511,978	16,881,523	1,769,328,109	84,253,719	20.0%
13. 06	20	341,007,312	17,050,366	1,711,389,397	85,569,470	19.9%
13. 07	22	352,642,134	16,029,188	1,789,075,183	81,321,599	19.7%
13. 08	22	316,812,001	14,400,546	1,678,729,068	76,305,867	18.9%

（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		ﾈｯﾃｨﾝｸﾞ後
			一日平均		一日平均	決済比率
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%
2010	245	4,649,063,189	18,975,768	17,818,566,761	72,728,844	26.1%
2011	245	4,129,636,517	16,855,659	17,572,001,512	71,722,455	23.5%
2012	248	4,829,310,019	19,473,024	22,683,499,903	91,465,725	21.3%
12. 08	23	431,823,471	18,774,934	2,066,467,962	89,846,433	20.9%
12. 09	19	380,242,831	20,012,781	1,711,078,866	90,056,782	22.2%
12. 10	22	420,523,570	19,114,708	1,930,365,565	87,743,889	21.8%
12. 11	21	405,136,823	19,292,230	1,758,206,602	83,724,124	23.0%
12. 12	19	360,508,228	18,974,117	1,435,045,578	75,528,715	25.1%
13. 01	19	400,793,843	21,094,413	1,717,491,211	90,394,274	23.3%
13. 02	19	337,660,506	17,771,606	1,556,393,053	81,915,424	21.7%
13. 03	20	383,820,065	19,191,003	1,758,562,260	87,928,113	21.8%
13. 04	21	460,196,366	21,914,113	2,144,371,321	102,112,920	21.5%
13. 05	21	363,362,081	17,302,956	1,822,338,388	86,778,019	19.9%
13. 06	20	348,741,074	17,437,054	1,752,167,883	87,608,394	19.9%
13. 07	22	359,411,039	16,336,865	1,829,754,535	83,170,661	19.6%
13. 08	22	322,835,351	14,674,334	1,722,635,521	78,301,615	18.7%

以上