統計月報　平成24年12月

2013年1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
11. 12	21	1,519,896,435	72,376,021	1,557,837,498	74,182,738	204,396	9,733
12. 01	19	1,666,827,427	87,727,759	1,708,043,462	89,897,024	185,044	9,739
12. 02	21	1,867,788,534	88,942,311	1,911,396,966	91,018,903	226,394	10,781
12. 03	21	1,773,876,977	84,470,332	1,815,013,638	86,429,221	218,096	10,386
12. 04	20	2,046,030,525	102,301,526	2,094,397,291	104,719,865	248,466	12,423
12. 05	21	2,240,877,016	106,708,429	2,308,914,079	109,948,289	240,004	11,429
12. 06	21	1,930,468,377	91,927,066	1,989,045,295	94,716,443	204,244	9,726
12. 07	21	1,879,809,542	89,514,740	1,941,848,157	92,468,960	203,824	9,706
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

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）

	2012年12月			過去2ヶ月の比率推移	
	債務引受高	市場取引高	比率	11月	10月
売買取引	143,617,688	235,968,600	60.9%	63.3%	65.7%
現先取引 現先取引（エンドのみ）	43,537,800 200,000	340,419,400	12.8%	15.5%	14.3%
貸借取引 貸借取引（エンドのみ）	589,612,808 7,040,720	720,654,900	82.8%	87.4%	89.3%

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
11. 12	21	338,213,376	16,105,399	346,359,871	16,493,327	91,838	4,373
12. 01	19	321,208,567	16,905,714	329,424,029	17,338,107	86,092	4,531
12. 02	21	408,701,993	19,462,000	418,108,977	19,909,951	106,532	5,073
12. 03	21	389,591,624	18,551,982	399,482,614	19,022,982	104,249	4,964
12. 04	20	424,995,718	21,249,786	435,438,556	21,771,928	113,050	5,653
12. 05	21	431,142,563	20,530,598	444,062,424	21,145,830	114,053	5,431
12. 06	21	405,362,026	19,302,954	418,662,322	19,936,301	106,968	5,094
12. 07	21	374,090,695	17,813,843	385,895,973	18,375,999	100,311	4,777
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

【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%
11. 12	4,373	10,422	42.0%
12. 01	4,531	10,369	43.7%
12. 02	5,073	11,320	44.8%
12. 03	4,964	11,439	43.4%
12. 04	5,653	12,610	44.8%
12. 05	5,431	11,744	46.2%
12. 06	5,094	11,214	45.4%
12. 07	4,777	10,689	44.7%
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%

(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
11. 12	21	205,469	9,784
12. 01	19	171,729	9,038
12. 02	21	178,577	8,504
12. 03	21	322,092	15,338
12. 04	20	257,605	12,880
12. 05	21	407,289	19,395
12. 06	21	380,336	18,111
12. 07	21	332,464	15,832
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

(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	40,335	4,470	295	44	9	13.8
国債引渡	37,424	6,836	723	103	29	1.3
合計	77,759	11,306	1,018	147	38	
決済進捗率	86.1%	98.7%	99.8%	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
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
11. 12	21	29,339	1,397	7	0.3
12. 01	19	30,000	1,579	6	0.3
12. 02	21	18,500	881	5	0.2
12. 03	21	154,200	7,343	33	1.6
12. 04	20	27,998	1,400	8	0.4
12. 05	21	19,870	946	5	0.2
12. 06	21	28,100	1,338	8	0.4
12. 07	21	18,420	877	6	0.3
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

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%
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%
11. 12	21	338,213,376	16,105,399	1,536,093,901	73,147,329	22.0%
12. 01	19	321,238,567	16,907,293	1,586,777,000	83,514,579	20.2%
12. 02	21	408,671,993	19,460,571	1,924,360,163	91,636,198	21.2%
12. 03	21	389,591,824	18,551,992	1,738,460,333	82,783,825	22.4%
12. 04	20	424,995,718	21,249,786	2,076,480,193	103,824,010	20.5%
12. 05	21	431,142,563	20,530,598	2,238,744,447	106,606,878	19.3%
12. 06	21	405,362,026	19,302,954	1,991,033,754	94,811,131	20.4%
12. 07	21	374,090,695	17,813,843	1,865,369,770	88,827,132	20.1%
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%

（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%
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%
11. 12	21	346,359,871	16,493,327	1,574,418,875	74,972,327	22.0%
12. 01	19	329,454,023	17,339,685	1,626,521,302	85,606,384	20.3%
12. 02	21	418,078,983	19,908,523	1,969,002,834	93,762,040	21.2%
12. 03	21	399,482,815	19,022,991	1,778,786,902	84,704,138	22.5%
12. 04	20	435,438,556	21,771,928	2,125,213,416	106,260,671	20.5%
12. 05	21	444,062,424	21,145,830	2,305,885,763	109,804,084	19.3%
12. 06	21	418,662,322	19,936,301	2,050,849,320	97,659,491	20.4%
12. 07	21	385,895,973	18,375,999	1,926,075,793	91,717,895	20.0%
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%

以上