

統計月報 平成24年2月

2012年3月26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)		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
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
11. 02	19	1,322,619,042	69,611,529	1,339,135,997	70,480,842	189,222	9,959
11. 03	22	1,263,793,147	57,445,143	1,282,865,150	58,312,052	195,938	8,906
11. 04	20	1,306,828,786	65,341,439	1,325,880,847	66,294,042	189,390	9,470
11. 05	19	1,277,962,492	67,261,184	1,302,965,937	68,577,155	180,820	9,517
11. 06	22	1,507,383,452	68,517,430	1,538,167,029	69,916,683	220,320	10,015
11. 07	20	1,417,981,650	70,899,083	1,443,849,101	72,192,455	193,158	9,658
11. 08	23	1,642,112,990	71,396,217	1,678,640,437	72,984,367	228,692	9,943
11. 09	20	1,639,451,608	81,972,580	1,678,239,591	83,911,980	206,186	10,309
11. 10	20	1,637,954,275	81,897,714	1,676,209,697	83,810,485	196,730	9,837
11. 11	20	1,472,293,122	73,614,656	1,509,378,591	75,468,930	214,458	10,723
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

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	238,871,338	355,413,200	67.2%	61.5%	69.7%
現先取引	78,598,600	476,742,600	16.7%	12.4%	14.6%
現先取引(エンドのみ)	851,000				
貸借取引	770,807,158	910,914,800	85.5%	90.1%	86.7%
貸借取引(エンドのみ)	7,853,280				

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。

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)		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
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
11. 02	19	302,033,261	15,896,487	305,680,346	16,088,439	80,041	4,213
11. 03	22	328,546,358	14,933,925	334,148,717	15,188,578	90,056	4,093
11. 04	20	297,857,495	14,892,875	302,068,436	15,103,422	81,816	4,091
11. 05	19	302,717,233	15,932,486	308,492,744	16,236,460	81,731	4,302
11. 06	22	365,811,260	16,627,785	373,595,667	16,981,621	98,128	4,460
11. 07	20	339,599,991	16,980,000	345,838,872	17,291,944	89,806	4,490
11. 08	23	377,111,808	16,396,166	385,278,452	16,751,237	100,298	4,361
11. 09	20	390,858,267	19,542,913	399,694,222	19,984,711	101,124	5,056
11. 10	20	380,228,998	19,011,450	388,159,020	19,407,951	98,068	4,903
11. 11	20	340,342,326	17,017,116	347,632,524	17,381,626	89,507	4,475
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

【参考2】日本銀行におけるDVP決済全体との比較

	2012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)	5,073	11,320	44.8%	43.7%	42.0%

(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
11. 02	19	390,820	20,569
11. 03	22	459,087	20,868
11. 04	20	269,887	13,494
11. 05	19	272,697	14,352
11. 06	22	295,047	13,411
11. 07	20	217,611	10,881
11. 08	23	340,495	14,804
11. 09	20	293,408	14,670
11. 10	20	209,907	10,495
11. 11	20	264,625	13,231
11. 12	21	205,469	9,784
12. 01	19	171,729	9,038
12. 02	21	178,577	8,504

(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	46,754	6,385	213	35	3	14.0
国債引渡	42,470	10,153	448	60	11	1.3
合計	89,224	16,538	661	95	14	
決済進捗率	83.7%	99.3%	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
2010	245	369,885	1,510	119	0.5
2011	245	270,509	1,104	69	0.3
11. 02	19	6,800	358	2	0.1
11. 03	22	83,800	3,809	19	0.9
11. 04	20	3,200	160	2	0.1
11. 05	19	3,870	204	1	0.1
11. 06	22	14,550	661	4	0.2
11. 07	20	21,950	1,098	7	0.4
11. 08	23	2,400	104	2	0.1
11. 09	20	67,500	3,375	15	0.8
11. 10	20	7,400	370	2	0.1
11. 11	20	27,700	1,385	7	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

Ⅲ ネットティング効果

(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)		ネットting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%
11. 02	19	302,033,261	15,896,487	1,309,382,825	68,914,886	23.1%
11. 03	22	328,550,358	14,934,107	1,322,690,290	60,122,286	24.8%
11. 04	20	297,853,495	14,892,675	1,259,954,731	62,997,737	23.6%
11. 05	19	302,717,233	15,932,486	1,282,955,747	67,523,987	23.6%
11. 06	22	365,831,260	16,628,694	1,482,862,370	67,402,835	24.7%
11. 07	20	339,579,991	16,979,000	1,434,308,656	71,715,433	23.7%
11. 08	23	377,111,808	16,396,166	1,583,217,341	68,835,537	23.8%
11. 09	20	390,858,267	19,542,913	1,663,177,449	83,158,872	23.5%
11. 10	20	380,228,998	19,011,450	1,652,061,100	82,603,055	23.0%
11. 11	20	340,342,326	17,017,116	1,471,723,909	73,586,195	23.1%
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%

(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ting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%
11. 02	19	305,680,346	16,088,439	1,325,758,741	69,776,776	23.1%
11. 03	22	334,152,799	15,188,764	1,342,298,128	61,013,551	24.9%
11. 04	20	302,064,354	15,103,218	1,278,106,607	63,905,330	23.6%
11. 05	19	308,492,744	16,236,460	1,307,176,758	68,798,777	23.6%
11. 06	22	373,616,601	16,982,573	1,513,457,792	68,793,536	24.7%
11. 07	20	345,817,939	17,290,897	1,460,476,916	73,023,846	23.7%
11. 08	23	385,278,452	16,751,237	1,617,643,696	70,332,335	23.8%
11. 09	20	399,694,222	19,984,711	1,701,958,928	85,097,946	23.5%
11. 10	20	388,159,020	19,407,951	1,691,155,257	84,557,763	23.0%
11. 11	20	347,632,524	17,381,626	1,508,051,946	75,402,597	23.1%
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%

以上