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2011年4月27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
10. 03	22	1,523,901,016	69,268,228	1,549,591,000	70,435,955	190,444	8,657
10. 04	21	1,660,572,062	79,074,860	1,692,850,934	80,611,949	204,718	9,748
10. 05	18	1,333,088,326	74,060,463	1,362,626,311	75,701,462	178,908	9,939
10. 06	22	1,509,910,107	68,632,278	1,547,261,580	70,330,072	212,338	9,652
10. 07	21	1,432,671,286	68,222,442	1,472,686,229	70,127,916	185,754	8,845
10. 08	22	1,498,023,290	68,091,968	1,548,094,165	70,367,917	202,504	9,205
10. 09	20	1,475,744,208	73,787,210	1,512,486,801	75,624,340	202,562	10,128
10. 10	20	1,608,376,416	80,418,821	1,657,488,000	82,874,400	197,146	9,857
10. 11	20	1,602,134,645	80,106,732	1,634,990,010	81,749,501	196,084	9,804
10. 12	21	1,472,872,597	70,136,790	1,493,888,231	71,137,535	195,416	9,306
11. 01	19	1,242,037,002	65,370,369	1,259,923,407	66,311,758	169,126	8,901
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

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)

	2011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	177,871,275	278,601,500	63.8%	66.5%	62.9%
現先取引	71,919,600	370,309,900	19.5%	28.4%	28.8%
現先取引(エンドのみ)	185,800				
貸借取引	504,315,527	670,752,700	76.0%	78.4%	84.3%
貸借取引(エンドのみ)	5,185,418				

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ための集計。

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)		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
10. 03	22	393,084,754	17,867,489	398,693,473	18,122,431	103,889	4,722
10. 04	21	464,121,827	22,101,039	472,122,924	22,482,044	120,983	5,761
10. 05	18	363,858,733	20,214,374	370,972,783	20,609,599	95,574	5,310
10. 06	22	417,377,638	18,971,711	426,848,536	19,402,206	111,420	5,065
10. 07	21	374,402,032	17,828,668	383,568,765	18,265,179	99,576	4,742
10. 08	22	399,219,852	18,146,357	410,490,427	18,658,656	104,544	4,752
10. 09	20	398,576,967	19,928,848	407,850,388	20,392,519	103,895	5,195
10. 10	20	402,679,800	20,133,990	414,149,594	20,707,480	104,534	5,227
10. 11	20	389,646,781	19,482,339	397,461,449	19,873,072	100,405	5,020
10. 12	21	385,886,289	18,375,538	391,814,003	18,657,810	101,131	4,816
11. 01	19	288,158,330	15,166,228	292,687,645	15,404,613	77,125	4,059
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

【参考2】日本銀行におけるDVP決済全体との比較

	2011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)	4,093	9,806	41.7%	43.0%	42.6%

(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
10. 03	22	209,822	9,537
10. 04	21	306,096	14,576
10. 05	18	312,572	17,365
10. 06	22	334,588	15,209
10. 07	21	363,757	17,322
10. 08	22	596,569	27,117
10. 09	20	706,588	35,329
10. 10	20	329,509	16,475
10. 11	20	393,341	19,667
10. 12	21	734,306	34,967
11. 01	19	448,971	23,630
11. 02	19	390,820	20,569
11. 03	22	459,087	20,868

(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	35,351	8,961	901	85	7	12.9
国債引渡	30,671	12,363	1,544	156	17	1.5
合計	66,022	21,324	2,445	241	24	
決済進捗率	73.3%	96.9%	99.6%	99.9%	99.9%	

(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	Fェイル発生	額面総額	F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
10. 03	22	13,917	633	4	0.2
10. 04	21	105,627	5,030	27	1.3
10. 05	18	47,160	2,620	17	0.9
10. 06	22	16,300	741	8	0.4
10. 07	21	34,724	1,654	16	0.8
10. 08	22	6,800	309	2	0.1
10. 09	20	58,058	2,903	16	0.8
10. 10	20	26,110	1,306	10	0.5
10. 11	20	13,229	661	5	0.3
10. 12	21	5,000	238	1	0.0
11. 01	19	2,000	105	1	0.1
11. 02	19	6,800	358	2	0.1
11. 03	22	83,800	3,809	19	0.9

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)		ネットティング後 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%
2010	245	4,555,428,312	18,593,585	17,425,720,537	71,125,390	26.1%
10. 03	22	393,084,754	17,867,489	1,472,382,901	66,926,496	26.7%
10. 04	21	464,121,827	22,101,039	1,705,404,467	81,209,737	27.2%
10. 05	18	363,877,333	20,215,407	1,296,109,058	72,006,059	28.1%
10. 06	22	417,359,038	18,970,865	1,518,066,793	69,003,036	27.5%
10. 07	21	374,402,032	17,828,668	1,464,832,439	69,753,926	25.6%
10. 08	22	399,219,852	18,146,357	1,469,661,912	66,802,814	27.2%
10. 09	20	398,576,967	19,928,848	1,460,413,876	73,020,694	27.3%
10. 10	20	402,681,820	20,134,091	1,616,245,462	80,812,273	24.9%
10. 11	20	389,644,761	19,482,238	1,589,979,585	79,498,979	24.5%
10. 12	21	385,886,289	18,375,538	1,511,239,987	71,963,809	25.5%
11. 01	19	288,158,330	15,166,228	1,233,040,226	64,896,854	23.4%
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%

(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		ネットティング後 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%
2010	245	4,649,063,189	18,975,768	17,818,566,761	72,728,844	26.1%
10. 03	22	398,693,473	18,122,431	1,496,947,980	68,043,090	26.6%
10. 04	21	472,122,924	22,482,044	1,737,193,587	82,723,504	27.2%
10. 05	18	370,991,442	20,610,636	1,324,334,163	73,574,120	28.0%
10. 06	22	426,829,877	19,401,358	1,555,410,261	70,700,466	27.4%
10. 07	21	383,568,765	18,265,179	1,504,691,101	71,651,957	25.5%
10. 08	22	410,490,427	18,658,656	1,517,921,341	68,996,425	27.0%
10. 09	20	407,850,388	20,392,519	1,497,478,282	74,873,914	27.2%
10. 10	20	414,151,768	20,707,588	1,666,405,734	83,320,287	24.9%
10. 11	20	397,459,275	19,872,964	1,625,915,572	81,295,779	24.4%
10. 12	21	391,814,003	18,657,810	1,532,288,951	72,966,141	25.6%
11. 01	19	292,687,645	15,404,613	1,251,497,868	65,868,309	23.4%
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%

以上