

# 統計月報 平成20年7月

2008年8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)      |             | 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 |
| 07. 07 | 21   | 1,796,838,533  | 85,563,740  | 1,787,453,975  | 85,116,856  | 238,614   | 11,363 |
| 07. 08 | 23   | 2,359,383,431  | 102,581,888 | 2,370,470,369  | 103,063,929 | 304,914   | 13,257 |
| 07. 09 | 18   | 1,723,718,267  | 95,762,126  | 1,736,207,526  | 96,455,974  | 223,612   | 12,423 |
| 07. 10 | 22   | 2,299,108,251  | 104,504,921 | 2,310,675,343  | 105,030,697 | 258,146   | 11,734 |
| 07. 11 | 21   | 2,154,644,020  | 102,602,096 | 2,183,797,723  | 103,990,368 | 261,014   | 12,429 |
| 07. 12 | 19   | 1,814,529,371  | 95,501,546  | 1,837,452,715  | 96,708,038  | 219,834   | 11,570 |
| 08. 01 | 19   | 1,892,068,557  | 99,582,556  | 1,924,077,845  | 101,267,255 | 230,332   | 12,123 |
| 08. 02 | 20   | 1,849,750,304  | 92,487,515  | 1,879,974,557  | 93,998,728  | 223,884   | 11,194 |
| 08. 03 | 20   | 2,015,989,281  | 100,799,464 | 2,054,847,121  | 102,742,356 | 241,642   | 12,082 |
| 08. 04 | 21   | 2,290,379,463  | 109,065,689 | 2,314,964,009  | 110,236,381 | 260,428   | 12,401 |
| 08. 05 | 20   | 1,860,762,678  | 93,038,134  | 1,858,170,985  | 92,908,549  | 236,954   | 11,848 |
| 08. 06 | 21   | 1,718,547,012  | 81,835,572  | 1,709,240,566  | 81,392,408  | 229,956   | 10,950 |
| 08. 07 | 22   | 1,859,536,709  | 84,524,396  | 1,863,207,225  | 84,691,238  | 226,130   | 10,279 |

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)

|             | 2008年7月     |               |       | 過去2ヶ月の比率推移 |       |
|-------------|-------------|---------------|-------|------------|-------|
|             | 債務引受高       | 市場取引高         | 比率    | 6月         | 5月    |
| 売買取引        | 141,971,643 | 260,683,800   | 54.5% | 59.7%      | 57.4% |
| 現先取引        | 127,188,096 | 674,007,300   | 19.0% | 15.3%      | 15.3% |
| 現先取引(エンドのみ) | 640,000     |               |       |            |       |
| 貸借取引        | 780,846,974 | 1,490,730,000 | 54.3% | 56.9%      | 59.4% |
| 貸借取引(エンドのみ) | 28,043,022  |               |       |            |       |

## 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 |
| 07. 07 | 21   | 400,977,819   | 19,094,182 | 398,742,297   | 18,987,728 | 110,390   | 5,257 |
| 07. 08 | 23   | 508,300,102   | 22,100,004 | 510,002,682   | 22,174,030 | 137,071   | 5,960 |
| 07. 09 | 18   | 403,801,093   | 22,433,394 | 406,229,070   | 22,568,282 | 108,829   | 6,046 |
| 07. 10 | 22   | 496,313,696   | 22,559,713 | 498,080,550   | 22,640,025 | 131,704   | 5,987 |
| 07. 11 | 21   | 453,092,038   | 21,575,811 | 457,786,627   | 21,799,363 | 120,959   | 5,760 |
| 07. 12 | 19   | 432,583,076   | 22,767,530 | 436,814,489   | 22,990,236 | 114,747   | 6,039 |
| 08. 01 | 19   | 418,304,902   | 22,016,047 | 423,807,970   | 22,305,683 | 110,136   | 5,797 |
| 08. 02 | 20   | 411,412,554   | 20,570,628 | 416,597,422   | 20,829,871 | 109,845   | 5,492 |
| 08. 03 | 20   | 464,199,675   | 23,209,984 | 471,845,667   | 23,592,283 | 123,822   | 6,191 |
| 08. 04 | 21   | 531,783,773   | 25,323,037 | 536,903,676   | 25,566,842 | 138,611   | 6,601 |
| 08. 05 | 20   | 430,705,068   | 21,535,253 | 429,790,100   | 21,489,505 | 114,840   | 5,742 |
| 08. 06 | 21   | 405,715,488   | 19,319,785 | 403,931,734   | 19,234,844 | 110,593   | 5,266 |
| 08. 07 | 22   | 442,001,199   | 20,090,964 | 442,419,703   | 20,109,987 | 117,357   | 5,334 |

[参考2] 日本銀行におけるDVP決済全体との比較

|               | 2008年7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    | 6月         | 5月    |
| DVP決済件数(一日平均) | 5,334   | 12,154 | 43.9% | 43.4%      | 44.4% |

(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 |
| 07. 07 | 21   | 449,013   | 21,382 |
| 07. 08 | 23   | 577,727   | 25,119 |
| 07. 09 | 18   | 453,406   | 25,189 |
| 07. 10 | 22   | 486,569   | 22,117 |
| 07. 11 | 21   | 499,785   | 23,799 |
| 07. 12 | 19   | 510,589   | 26,873 |
| 08. 01 | 19   | 632,998   | 33,316 |
| 08. 02 | 20   | 516,350   | 25,818 |
| 08. 03 | 20   | 617,496   | 30,875 |
| 08. 04 | 21   | 781,291   | 37,204 |
| 08. 05 | 20   | 763,512   | 38,176 |
| 08. 06 | 21   | 1,040,532 | 49,549 |
| 08. 07 | 22   | 684,634   | 31,120 |

(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  | 33,757 | 23,610  | 1,382   | 109     | 14    | 30.8   |
| 国債引渡  | 29,524 | 26,603  | 2,167   | 165     | 26    | 1.6    |
| 合計    | 63,281 | 50,213  | 3,549   | 274     | 40    |        |
| 決済進捗率 | 53.8%  | 96.5%   | 99.5%   | 99.7%   | 99.7% |        |

(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  |
| 07. 07 | 21   | 152,260   | 7,250  | 41     | 2.0  |
| 07. 08 | 23   | 134,553   | 5,850  | 43     | 1.9  |
| 07. 09 | 18   | 140,210   | 7,789  | 42     | 2.3  |
| 07. 10 | 22   | 125,790   | 5,718  | 42     | 1.9  |
| 07. 11 | 21   | 188,060   | 8,955  | 51     | 2.4  |
| 07. 12 | 19   | 128,056   | 6,740  | 33     | 1.7  |
| 08. 01 | 19   | 84,730    | 4,459  | 23     | 1.2  |
| 08. 02 | 20   | 36,400    | 1,820  | 12     | 0.6  |
| 08. 03 | 20   | 166,940   | 8,347  | 45     | 2.3  |
| 08. 04 | 21   | 90,780    | 4,323  | 26     | 1.2  |
| 08. 05 | 20   | 107,345   | 5,367  | 32     | 1.6  |
| 08. 06 | 21   | 700,710   | 33,367 | 158    | 7.5  |
| 08. 07 | 22   | 138,110   | 6,278  | 40     | 1.8  |

### 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<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%            |
| 07. 07 | 21   | 400,876,239   | 19,089,345 | 1,811,270,702  | 86,250,986  | 22.1%            |
| 07. 08 | 23   | 508,302,482   | 22,100,108 | 2,329,532,639  | 101,284,028 | 21.8%            |
| 07. 09 | 18   | 403,794,493   | 22,433,027 | 1,727,785,586  | 95,988,088  | 23.4%            |
| 07. 10 | 22   | 496,323,896   | 22,560,177 | 2,331,908,369  | 105,995,835 | 21.3%            |
| 07. 11 | 21   | 453,152,578   | 21,578,694 | 2,127,486,381  | 101,308,875 | 21.3%            |
| 07. 12 | 19   | 432,512,536   | 22,763,818 | 1,881,618,575  | 99,032,557  | 23.0%            |
| 08. 01 | 19   | 418,308,902   | 22,016,258 | 1,842,128,911  | 96,954,153  | 22.7%            |
| 08. 02 | 20   | 411,392,554   | 20,569,628 | 1,871,047,549  | 93,552,377  | 22.0%            |
| 08. 03 | 20   | 464,199,675   | 23,209,984 | 1,980,107,364  | 99,005,368  | 23.4%            |
| 08. 04 | 21   | 531,808,773   | 25,324,227 | 2,291,338,523  | 109,111,358 | 23.2%            |
| 08. 05 | 20   | 430,690,068   | 21,534,503 | 1,925,817,306  | 96,290,865  | 22.4%            |
| 08. 06 | 21   | 406,725,828   | 19,367,897 | 1,692,789,471  | 80,609,022  | 24.0%            |
| 08. 07 | 22   | 441,021,659   | 20,046,439 | 1,894,902,245  | 86,131,920  | 23.3%            |

(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<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%            |
| 07. 07 | 21   | 398,640,615   | 18,982,886 | 1,800,149,188  | 85,721,390  | 22.1%            |
| 07. 08 | 23   | 510,008,656   | 22,174,289 | 2,336,798,208  | 101,599,922 | 21.8%            |
| 07. 09 | 18   | 406,221,243   | 22,567,847 | 1,742,272,613  | 96,792,923  | 23.3%            |
| 07. 10 | 22   | 498,090,475   | 22,640,476 | 2,341,896,894  | 106,449,859 | 21.3%            |
| 07. 11 | 21   | 457,849,079   | 21,802,337 | 2,154,466,506  | 102,593,643 | 21.3%            |
| 07. 12 | 19   | 436,741,393   | 22,986,389 | 1,906,515,163  | 100,342,903 | 22.9%            |
| 08. 01 | 19   | 423,811,787   | 22,305,884 | 1,871,472,826  | 98,498,570  | 22.6%            |
| 08. 02 | 20   | 416,577,276   | 20,828,864 | 1,901,360,944  | 95,068,047  | 21.9%            |
| 08. 03 | 20   | 471,845,667   | 23,592,283 | 2,017,648,712  | 100,882,436 | 23.4%            |
| 08. 04 | 21   | 536,927,989   | 25,567,999 | 2,322,132,372  | 110,577,732 | 23.1%            |
| 08. 05 | 20   | 429,775,138   | 21,488,757 | 1,924,464,423  | 96,223,221  | 22.3%            |
| 08. 06 | 21   | 404,942,093   | 19,282,957 | 1,683,167,150  | 80,150,817  | 24.1%            |
| 08. 07 | 22   | 441,440,410   | 20,065,473 | 1,896,750,099  | 86,215,914  | 23.3%            |

以上