

# 統計月報 平成19年12月

2008年1月25日

株式会社 日本国債清算機関

## 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 |
| 06.12 | 21   | 1,392,668,525  | 66,317,549  | 1,396,882,012  | 66,518,191  | 206,638   | 9,840  |
| 07.01 | 19   | 1,330,646,777  | 70,034,041  | 1,330,083,173  | 70,004,378  | 197,426   | 10,391 |
| 07.02 | 19   | 1,403,048,066  | 73,844,635  | 1,403,227,444  | 73,854,076  | 203,132   | 10,691 |
| 07.03 | 21   | 1,464,773,819  | 69,751,134  | 1,470,213,268  | 70,010,156  | 212,110   | 10,100 |
| 07.04 | 20   | 1,416,987,777  | 70,849,389  | 1,418,203,400  | 70,910,170  | 204,510   | 10,226 |
| 07.05 | 21   | 1,298,575,915  | 61,836,948  | 1,301,403,133  | 61,971,578  | 198,752   | 9,464  |
| 07.06 | 21   | 1,766,674,499  | 84,127,357  | 1,754,622,816  | 83,553,467  | 243,720   | 11,606 |
| 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 |

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)

|             | 2007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        | 164,339,624 | 267,239,500   | 61.5% | 66.4%      | 57.5% |
| 現先取引        | 54,245,704  | 664,722,600   | 8.3%  | 1.9%       | 0.7%  |
| 現先取引(エンドのみ) | 768,000     |               |       |            |       |
| 貸借取引        | 788,976,626 | 1,339,126,800 | 60.2% | 61.0%      | 61.1% |
| 貸借取引(エンドのみ) | 17,222,790  |               |       |            |       |

## 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 |
| 06.12 | 21   | 326,086,068   | 15,527,908 | 327,387,871   | 15,589,899 | 95,051    | 4,526 |
| 07.01 | 19   | 315,887,874   | 16,625,678 | 316,097,261   | 16,636,698 | 89,746    | 4,723 |
| 07.02 | 19   | 330,597,843   | 17,399,886 | 331,146,706   | 17,428,774 | 93,946    | 4,945 |
| 07.03 | 21   | 386,811,785   | 18,419,609 | 388,170,850   | 18,484,326 | 109,849   | 5,231 |
| 07.04 | 20   | 354,673,370   | 17,733,669 | 354,978,294   | 17,748,915 | 100,558   | 5,028 |
| 07.05 | 21   | 318,160,953   | 15,150,522 | 318,781,966   | 15,180,094 | 90,967    | 4,332 |
| 07.06 | 21   | 406,448,071   | 19,354,670 | 403,990,090   | 19,237,623 | 112,479   | 5,356 |
| 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 |

【参考2】日本銀行におけるDVP決済全体との比較

|               | 2007年12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    | 11月        | 10月   |
| DVP決済件数(一日平均) | 6,039    | 13,614 | 44.4% | 44.7%      | 45.4% |

(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 |
| 06.12 | 21   | 370,343   | 17,635 |
| 07.01 | 19   | 235,231   | 12,381 |
| 07.02 | 19   | 243,509   | 12,816 |
| 07.03 | 21   | 251,828   | 11,992 |
| 07.04 | 20   | 214,436   | 10,722 |
| 07.05 | 21   | 277,769   | 13,227 |
| 07.06 | 21   | 384,662   | 18,317 |
| 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 |

(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  | 26,692 | 26,632  | 3,970   | 299     | 59    | 30.6   |
| 国債引渡  | 21,238 | 30,016  | 5,320   | 431     | 90    | 2      |
| 合計    | 47,930 | 56,648  | 9,290   | 730     | 149   |        |
| 決済進捗率 | 41.7%  | 91.1%   | 99.2%   | 99.8%   | 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 | 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  |
| 06.12 | 21   | 133,530   | 6,359  | 42     | 2.0  |
| 07.01 | 19   | 184,559   | 9,714  | 50     | 2.6  |
| 07.02 | 19   | 88,292    | 4,647  | 34     | 1.8  |
| 07.03 | 21   | 199,900   | 9,519  | 48     | 2.3  |
| 07.04 | 20   | 153,880   | 7,694  | 41     | 2.1  |
| 07.05 | 21   | 128,810   | 6,134  | 38     | 1.8  |
| 07.06 | 21   | 217,750   | 10,369 | 53     | 2.5  |
| 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  |

# ネットイング効果

(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)      |             | ネットイング後<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%           |
| 06.12 | 21   | 326,081,668   | 15,527,698 | 1,413,951,537  | 67,331,026  | 23.1%           |
| 07.01 | 19   | 315,886,214   | 16,625,590 | 1,334,979,993  | 70,262,105  | 23.7%           |
| 07.02 | 19   | 330,605,903   | 17,400,311 | 1,378,860,472  | 72,571,604  | 24.0%           |
| 07.03 | 21   | 386,806,185   | 18,419,342 | 1,431,894,368  | 68,185,446  | 27.0%           |
| 07.04 | 20   | 354,730,990   | 17,736,550 | 1,446,911,763  | 72,345,588  | 24.5%           |
| 07.05 | 21   | 318,104,733   | 15,147,844 | 1,301,379,443  | 61,970,450  | 24.4%           |
| 07.06 | 21   | 406,561,871   | 19,360,089 | 1,669,027,710  | 79,477,510  | 24.4%           |
| 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%           |

(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         |             | ネットイング後<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%           |
| 06.12 | 21   | 327,383,210   | 15,589,677 | 1,418,024,935  | 67,524,997  | 23.1%           |
| 07.01 | 19   | 316,095,630   | 16,636,612 | 1,334,887,188  | 70,257,220  | 23.7%           |
| 07.02 | 19   | 331,154,826   | 17,429,201 | 1,378,676,207  | 72,561,906  | 24.0%           |
| 07.03 | 21   | 388,165,139   | 18,484,054 | 1,437,142,616  | 68,435,363  | 27.0%           |
| 07.04 | 20   | 355,033,408   | 17,751,670 | 1,448,329,831  | 72,416,492  | 24.5%           |
| 07.05 | 21   | 318,727,905   | 15,177,519 | 1,304,617,869  | 62,124,660  | 24.4%           |
| 07.06 | 21   | 404,103,227   | 19,243,011 | 1,659,597,246  | 79,028,440  | 24.3%           |
| 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%           |

以上