

## FSBレポ統計の日本分集計結果(2020年6月)

### Statistics on Securities Financing Transactions in Japan (June 2020)

#### 目次 Contents

##### フローデータ Flow data

##### 1. 現先取引 Repo transactions

##### 1-1. 日本円取引 Transactions in Japanese yen

##### ストックデータ Stock data

##### 2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

##### 2-1. 日本円取引・取引相手別 Transactions in Japanese yen, by counterparty

##### 2-2. 外貨取引・取引相手別 Transactions in foreign currencies, by counterparty

##### 2-3. 外貨取引・現金通貨別 Transactions in foreign currencies, by cash currency

##### 3. 現先取引 Repo transactions

##### 3-1. 日本円／日本国債等 Transactions in Japanese yen, with Japanese government securities

##### 3-2. 外貨／債券 Transactions in foreign currencies, with debt securities

##### 4. 証券貸借取引 Securities lending transactions

##### 4-1. 日本国債／日本円 Transactions of Japanese government bonds, with Japanese yen

##### 4-2. 日本株／現金及び代用有価証券 Transactions of Japanese equities, with cash or securities

##### 5. 取引レート Rates of transactions

##### 5-1. レポレート Repo rates

##### 照会先

日本銀行金融市場局総務課市場統計グループ  
Tel: 03-3279-1111 (内線2841)  
電子メール: post.fmd17@boj.or.jp

For inquiries, please contact the following section.

Financial Markets Statistics Group, Coordination and Market Analysis Division,  
Financial Markets Department, Bank of Japan  
E-mail: post.fmd17@boj.or.jp

# フローデータ Flow data

## 1. 現先取引 Repo transactions

### 1-1. 日本円取引 Transactions in Japanese yen

(億円、件)

(100 million yen, number of transactions)

日 Date	資金運用サイド（証券の受け手） Cash lending side (securities recipients)				
	取引金額 Principal amount			オーバーナイト以外 Other than overnight	件数 Number of transactions
	オーバーナイト Overnight				
2020.4.1	459,914	323,519	136,395	4,042	
2020.4.2	351,981	287,723	64,258	3,405	
2020.4.3	352,112	296,837	55,275	3,403	
2020.4.6	365,845	304,161	61,684	3,526	
2020.4.7	354,403	321,127	33,276	3,299	
2020.4.8	348,718	298,766	49,952	3,556	
2020.4.9	352,834	305,422	47,412	3,551	
2020.4.10	375,426	325,594	49,832	3,939	
2020.4.13	347,230	304,533	42,697	3,407	
2020.4.14	345,614	282,912	62,702	3,060	
2020.4.15	365,288	308,937	56,351	3,349	
2020.4.16	354,427	293,887	60,540	3,196	
2020.4.17	346,559	279,370	67,189	3,857	
2020.4.20	337,697	294,372	43,325	3,285	
2020.4.21	322,788	282,214	40,574	3,014	
2020.4.22	327,102	287,835	39,267	3,280	
2020.4.23	351,458	305,311	46,147	3,208	
2020.4.24	335,982	289,542	46,440	3,488	
2020.4.27	354,692	320,170	34,522	3,370	
2020.4.28	334,444	291,027	43,417	3,068	
2020.4.30	363,394	285,141	78,253	3,806	
2020.5.1	452,261	374,750	77,511	3,843	
2020.5.7	383,266	304,263	79,003	3,377	
2020.5.8	348,181	311,038	37,143	3,207	
2020.5.11	393,476	338,290	55,186	3,257	
2020.5.12	334,413	303,072	31,341	2,885	
2020.5.13	359,716	306,621	53,095	3,178	
2020.5.14	365,641	312,972	52,669	3,289	
2020.5.15	386,534	317,785	68,749	3,742	
2020.5.18	363,828	315,003	48,825	3,637	
2020.5.19	328,510	306,540	21,970	2,922	
2020.5.20	359,727	313,871	45,856	3,235	
2020.5.21	385,177	332,069	53,108	3,375	
2020.5.22	360,700	324,705	35,995	3,246	
2020.5.25	407,218	369,706	37,512	3,192	
2020.5.26	381,726	328,963	52,763	3,136	
2020.5.27	336,623	295,745	40,878	3,015	
2020.5.28	344,642	293,010	51,632	3,433	
2020.5.29	348,361	294,915	53,446	3,852	
2020.6.1	469,694	386,507	83,187	3,767	
2020.6.2	370,308	327,789	42,519	3,179	
2020.6.3	331,943	303,086	28,857	3,144	
2020.6.4	347,002	296,626	50,376	3,367	
2020.6.5	343,522	303,521	40,001	3,545	
2020.6.8	403,880	355,716	48,164	3,603	
2020.6.9	383,474	340,023	43,451	3,015	
2020.6.10	408,525	348,025	60,500	3,495	
2020.6.11	389,352	340,575	48,777	3,253	
2020.6.12	364,452	317,036	47,416	3,617	
2020.6.15	483,693	388,167	95,526	3,854	
2020.6.16	404,029	359,434	44,595	3,462	
2020.6.17	378,425	344,498	33,927	3,116	
2020.6.18	372,400	320,797	51,603	3,630	
2020.6.19	342,451	297,563	44,888	3,462	
2020.6.22	471,670	384,864	86,806	3,776	
2020.6.23	391,009	343,872	47,137	3,282	
2020.6.24	371,927	337,272	34,655	3,193	
2020.6.25	384,606	327,865	56,741	3,279	
2020.6.26	380,391	339,271	41,120	3,211	
2020.6.29	422,685	381,200	41,485	3,086	
2020.6.30	404,229	376,448	27,781	3,195	

(注) 現先取引(現金通貨: 日本円、担保: 全ての証券)の新規約定金額。

Note: Principal amounts of new repo transactions (cash currency: Japanese yen, collateral: all securities).

ストックデータ Stock data

2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

2-1. 日本円取引・取引相手別 Transactions in Japanese yen, by counterparty

(億円)  
(100 million yen)

月末 End of Period	資金調達サイド (証券の出し手) Cash borrowing side (securities providers)									資金運用サイド (証券の受け手) Cash lending side (securities recipients)								
	本邦居住者 Residents in Japan					非居住者等 Residents outside Japan and others				本邦居住者 Residents in Japan					非居住者等 Residents outside Japan and others			
	銀行 Banks	ディーラー・ ブローカー Broker-dealers	その他 Others	米 国 居 住 者 Residents in the United States			欧 州 居 住 者 Residents in Europe		其 他 Others	銀行 Banks	ディーラー・ ブローカー Broker-dealers	其 他 Others	米 国 居 住 者 Residents in the United States			欧 州 居 住 者 Residents in Europe		其 他 Others
				米 国 居 住 者 Residents in the United States	欧 州 居 住 者 Residents in Europe	其 他 Others	米 国 居 住 者 Residents in the United States	欧 州 居 住 者 Residents in Europe					其 他 Others					
2018.12	1,548,727	1,141,306	301,037	817,591	22,678	407,421	38,824	345,498	23,099	1,393,307	1,262,291	538,495	624,440	99,356	131,016	6,841	114,070	10,105
2019.01	1,513,018	1,111,273	311,356	777,375	22,542	401,745	34,195	346,555	20,995	1,366,234	1,239,248	540,418	599,492	99,338	126,986	6,075	109,046	11,865
2019.02	1,629,025	1,221,834	360,921	836,406	24,507	407,191	33,583	354,101	19,507	1,468,574	1,330,632	563,165	662,608	104,859	137,942	8,596	116,272	13,074
2019.03	1,536,066	1,102,194	291,564	787,331	23,299	433,872	48,276	368,264	17,332	1,374,243	1,194,707	496,614	608,767	89,326	179,536	17,344	145,340	16,852
2019.04	1,666,797	1,203,837	334,336	840,943	28,558	462,960	38,472	406,493	17,995	1,467,025	1,317,330	569,630	641,517	106,183	149,695	10,321	125,702	13,672
2019.05	1,581,875	1,164,654	341,268	793,664	29,722	417,221	36,488	362,465	18,268	1,416,700	1,284,331	560,654	624,812	98,865	132,369	10,743	108,877	12,749
2019.06	1,580,103	1,172,433	355,318	786,237	30,878	407,670	23,331	365,520	18,819	1,416,893	1,254,074	521,308	629,658	103,108	162,819	8,691	132,833	21,295
2019.07	1,724,870	1,257,937	360,962	867,900	29,075	466,933	34,516	412,537	19,880	1,537,436	1,376,295	566,765	696,908	112,622	161,141	7,395	131,371	22,375
2019.08	1,756,914	1,276,483	344,057	888,875	43,551	480,431	44,411	415,194	20,826	1,564,562	1,387,365	580,035	686,265	121,065	177,197	9,390	142,900	24,907
2019.09	1,800,440	1,321,058	338,167	948,182	34,709	479,382	46,556	408,459	24,367	1,613,857	1,422,397	561,825	735,684	124,888	191,460	13,267	154,892	23,301
2019.10	1,730,372	1,254,377	365,730	845,589	43,058	475,995	43,598	408,018	24,379	1,561,320	1,370,173	560,665	680,357	129,151	191,147	6,211	157,329	27,607
2019.11	1,729,294	1,297,016	419,497	836,589	40,930	432,278	50,038	355,237	27,003	1,581,981	1,418,173	586,986	692,278	138,909	163,808	6,798	134,015	22,995
2019.12	1,638,116	1,245,733	384,686	822,676	38,371	392,383	53,532	307,954	30,897	1,525,987	1,354,527	520,744	696,639	137,144	171,460	12,968	135,621	22,871
2020.01	1,636,292	1,228,194	379,547	808,371	40,276	408,098	55,632	320,126	32,340	1,486,796	1,353,583	552,219	657,178	144,186	133,213	8,762	101,901	22,550
2020.02	1,639,406	1,210,009	369,890	794,325	45,794	429,397	56,170	344,759	28,468	1,498,821	1,332,687	533,673	644,257	154,757	166,134	9,494	128,585	28,055
2020.03	1,782,799	1,245,076	342,284	850,987	51,805	537,723	34,739	473,788	29,196	1,576,835	1,335,603	533,823	641,493	160,287	241,232	11,272	207,584	22,376
2020.04	1,780,850	1,240,001	306,573	885,364	48,064	540,849	38,093	477,465	25,291	1,570,466	1,369,311	559,964	628,794	180,553	201,155	11,591	175,765	13,799
2020.05	1,633,036	1,149,062	275,163	826,513	47,386	483,974	42,106	419,891	21,977	1,411,805	1,256,626	497,647	575,555	183,424	155,179	16,955	127,992	10,232
2020.06	1,700,816	1,249,436	331,070	867,283	51,083	451,380	53,998	372,790	24,592	1,475,914	1,320,606	481,678	652,662	186,266	155,308	21,966	124,295	9,047

(注1) 現先取引(現金通貨:日本円、担保:全ての証券)と証券貸借取引(貸借証券:全ての証券、担保:日本円)の月末残高の合計値。

(注2) 「非居住者等」のうち「その他」には、国際機関を含む。

Notes: 1. Total amounts outstanding of repo transactions (cash currency: Japanese yen, collateral: all securities) and securities lending transactions (securities lent or borrowed: all securities, collateral: Japanese yen) at end of period.

2. "Others" in "Residents outside Japan and others" includes international organizations.

2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

2-2. 外貨取引・取引相手別 Transactions in foreign currencies, by counterparty

(億円)  
(100 million yen)

月末 End of Period	資金調達サイド (証券の出し手) Cash borrowing side (securities providers)						資金運用サイド (証券の受け手) Cash lending side (securities recipients)			
	本邦居住者 Residents in Japan	非居住者等 Residents outside Japan and others				本邦居住者 Residents in Japan	非居住者等 Residents outside Japan and others			
		米国居住者 Residents in the United States	欧州居住者 Residents in Europe	その他 Others						
2018.12	387,349	96,482	290,867	119,498	156,887	14,482	176,422	126,336	50,086	
2019.01	342,764	90,548	252,216	92,126	145,411	14,679	154,035	118,213	35,822	
2019.02	344,514	90,081	254,433	85,406	154,834	14,193	161,384	116,303	45,081	
2019.03	353,562	85,875	267,687	85,893	167,195	14,599	155,704	110,391	45,313	
2019.04	358,391	90,904	267,487	94,560	159,006	13,921	157,360	119,967	37,393	
2019.05	334,837	92,963	241,874	78,828	149,628	13,418	156,605	119,640	36,965	
2019.06	351,407	90,823	260,584	84,434	160,726	15,424	161,096	119,534	41,562	
2019.07	367,919	95,985	271,934	93,139	163,534	15,261	163,496	126,880	36,616	
2019.08	369,366	94,131	275,235	94,066	167,198	13,971	164,541	124,728	39,813	
2019.09	405,435	101,619	303,816	111,177	174,984	17,655	175,084	132,957	42,127	
2019.10	392,840	99,185	293,655	107,192	166,893	19,570	172,633	133,068	39,565	
2019.11	422,752	97,869	324,883	137,429	167,281	20,173	174,682	133,287	41,395	
2019.12	427,395	100,148	327,247	138,126	168,396	20,725	184,273	136,432	47,841	
2020.01	387,453	94,330	293,123	110,854	165,260	17,009	174,667	128,155	46,512	
2020.02	393,354	101,451	291,903	109,836	163,940	18,127	178,380	131,607	46,773	
2020.03	413,710	90,632	323,078	143,702	160,598	18,778	166,616	118,221	48,395	
2020.04	396,629	88,348	308,281	126,662	160,205	21,414	154,173	112,275	41,898	
2020.05	383,851	93,505	290,346	119,363	150,600	20,383	162,776	118,672	44,104	
2020.06	408,524	95,384	313,140	138,518	153,027	21,595	165,713	123,669	42,044	

(注1) 現先取引(現金通貨:外貨、担保:全ての証券)と証券貸借取引(貸借証券:全ての証券、担保:外貨)の月末残高の合計値。

(注2) 「非居住者等」のうち「その他」には、国際機関を含む。

Notes: 1. Total amounts outstanding of repo transactions (cash currency: foreign currencies, collateral: all securities) and securities lending transactions (securities lent or borrowed: all securities, collateral: foreign currencies) at end of period.

2. "Others" in "Residents outside Japan and others" includes international organizations.

2. 現先取引及び証券貸借取引 Repo transactions and securities lending transactions

2-3. 外貨取引・現金通貨別 Transactions in foreign currencies, by cash currency

(億円)  
(100 million yen)

月末 End of Period	資金調達サイド (証券の出し手) Cash borrowing side (securities providers)				資金運用サイド (証券の受け手) Cash lending side (securities recipients)			
	米ドル U.S. dollar	ユーロ Euro	その他通貨 Other foreign currencies		米ドル U.S. dollar	ユーロ Euro	その他通貨 Other foreign currencies	
2018.12	387,350	305,976	64,114	17,260	176,421	121,067	46,975	8,379
2019.01	342,764	256,031	71,685	15,048	154,035	97,630	48,699	7,706
2019.02	344,514	248,357	81,951	14,206	161,384	98,666	55,191	7,527
2019.03	353,562	246,735	90,950	15,877	155,704	93,035	52,937	9,732
2019.04	358,391	246,523	96,475	15,393	157,360	89,387	59,139	8,834
2019.05	334,837	223,935	95,193	15,709	156,605	86,065	60,149	10,391
2019.06	351,408	228,576	105,374	17,458	161,097	88,287	61,736	11,074
2019.07	367,920	247,908	104,181	15,831	163,496	93,040	61,303	9,153
2019.08	369,367	254,111	100,373	14,883	164,541	94,511	61,345	8,685
2019.09	405,434	281,915	108,165	15,354	175,083	101,292	66,517	7,274
2019.10	392,840	277,585	100,314	14,941	172,632	101,182	64,284	7,166
2019.11	422,752	309,370	99,566	13,816	174,681	101,362	66,751	6,568
2019.12	427,395	311,886	101,180	14,329	184,273	108,975	67,466	7,832
2020.01	387,453	273,350	100,440	13,663	174,667	97,793	69,340	7,534
2020.02	393,354	269,218	106,326	17,810	178,380	96,523	73,259	8,598
2020.03	413,710	302,809	98,653	12,248	166,616	101,214	60,876	4,526
2020.04	396,630	282,684	101,691	12,255	154,172	88,312	60,615	5,245
2020.05	383,851	273,201	95,270	15,380	162,776	92,138	64,169	6,469
2020.06	408,523	300,570	92,091	15,862	165,713	98,245	60,633	6,835

(注) 現先取引(現金通貨:外貨、担保:全ての証券)と証券貸借取引(貸借証券:全ての証券、担保:外貨)の月末残高の合計値。

Note: Total amounts outstanding of repo transactions (cash currency: foreign currencies, collateral: all securities) and securities lending transactions (securities lent or borrowed: all securities, collateral: foreign currencies) at end of period.

### 3. 現先取引 Repo transactions

#### 3-1. 日本円／日本国債等 Transactions in Japanese yen, with Japanese government securities

(億円)  
(100 million yen)

月末 End of Period	資金運用サイド（証券の受け手） Cash lending side (securities recipients)																		
	GCレポ取引（銘柄後決め取引を含む） General Collateral repo transactions (including Subsequent Collateral Allocation Repos)											SCレポ取引 Special Collateral repo transactions							
	取引相手別 By counterparty			当初マチュリティ別 By original maturity							清算別 By clearing			取引相手別 By counterparty			清算別 By clearing		
	本邦所在 銀行	本邦所在 ディーラー・ ブローカー	その他	オーバー ナイト	2日以上 1週間以内	1週間超 1か月以内	1か月超 3か月以内	3か月超 (オープン エンドを含む)	CCP清算	うち銘柄 後決め取引	非CCP清算	本邦所在 銀行	本邦所在 ディーラー・ ブローカー	その他	CCP清算	非CCP清算			
	Banks located in Japan	Broker-dealers located in Japan	Others	Overnight	2D or more 1W or less	More than 1W 1M or less	More than 1M 3M or less	More than 3M incl. open-end	CCP cleared	of which: Subsequent Collateral Allocation Repos	Non-CCP cleared	Banks located in Japan	Broker-dealers located in Japan	Others	CCP cleared	Non-CCP cleared			
2018.12	777,462	544,359	111,506	344,411	88,442	220,910	0	123,017	134,376	66,057	430,071	110,492	114,289	233,103	141,714	55,738	35,651	195,767	37,336
2019.01	759,729	537,584	118,771	327,871	90,942	226,274	20,289	121,795	103,705	65,522	428,561	139,031	109,024	222,145	140,180	42,974	38,991	182,530	39,615
2019.02	851,561	621,345	138,523	381,168	101,654	229,059	48,362	125,245	144,909	73,769	506,539	220,992	114,806	230,216	148,224	43,515	38,477	189,031	41,185
2019.03	774,214	548,610	122,208	302,360	124,042	190,647	46,298	114,189	130,723	66,753	411,147	130,374	137,463	225,604	145,345	49,321	30,938	191,783	33,820
2019.04	866,073	635,778	164,957	344,361	126,460	201,764	0	174,412	191,059	68,543	500,177	172,204	135,601	230,295	146,584	48,348	35,363	194,103	36,193
2019.05	852,281	613,576	154,414	347,753	111,409	216,820	50,990	102,707	166,120	76,940	507,452	203,998	106,124	238,705	156,088	46,036	36,581	199,479	39,226
2019.06	877,079	645,374	150,347	365,587	129,440	237,764	59,474	118,941	149,591	79,604	503,580	237,651	141,793	231,705	147,834	44,702	39,169	188,022	43,683
2019.07	927,313	685,613	168,011	385,931	131,671	226,413	89,021	119,478	162,276	88,425	535,166	259,126	150,446	241,700	149,769	45,402	46,529	194,557	47,143
2019.08	959,238	706,438	168,069	393,816	144,553	231,255	86,459	116,594	177,926	94,204	536,387	253,245	170,051	252,800	154,822	50,132	47,846	205,802	46,997
2019.09	979,127	717,234	165,686	404,360	147,188	244,405	68,079	134,043	157,171	113,536	552,224	224,029	165,010	261,893	156,875	57,689	47,329	214,496	47,398
2019.10	989,613	705,927	135,008	407,426	163,493	230,561	46,490	139,399	172,830	116,646	531,663	201,619	174,263	283,686	165,667	67,490	50,529	234,632	49,054
2019.11	1,031,690	750,951	157,274	438,104	155,573	243,357	67,424	131,802	178,416	129,951	588,373	236,424	162,578	280,739	170,187	63,647	46,905	231,406	49,332
2019.12	995,602	706,516	131,509	413,601	161,406	250,444	0	193,030	157,445	105,597	523,799	192,236	182,717	289,086	165,303	82,530	41,253	242,421	46,664
2020.01	967,887	687,777	140,239	422,190	125,348	292,237	65,328	122,648	114,402	93,161	573,126	247,128	114,650	280,110	162,765	73,430	43,915	235,298	44,812
2020.02	955,433	689,684	136,351	408,182	145,151	272,416	57,448	117,002	154,626	88,192	556,982	224,136	132,703	265,749	157,279	54,915	53,555	215,600	50,149
2020.03	969,940	704,388	141,173	361,350	201,865	215,884	79,713	185,852	142,957	79,981	493,751	206,789	210,636	265,552	151,658	64,031	49,863	225,961	39,591
2020.04	981,191	723,215	154,042	366,182	202,991	226,440	41,139	206,782	174,212	74,641	503,310	211,489	219,905	257,976	155,154	63,274	39,548	227,891	30,085
2020.05	840,691	594,634	114,087	323,038	157,509	228,496	72,916	126,217	122,393	44,612	426,493	196,203	168,142	246,057	143,596	63,416	39,045	212,734	33,323
2020.06	921,073	675,014	113,753	390,719	170,542	324,126	54,590	137,192	100,250	58,857	504,266	249,965	170,749	246,059	150,614	63,597	31,848	218,099	27,961

(注1) 現先取引（現金通貨：日本円、担保：日本国債等）の月末残高。日本国債等は、政府等発行債券（国債、地方債、政府保証債等）のうち円建てであるものを指す。

(注2) 本計表における「その他」には、本邦に所在する銀行及びディーラー・ブローカー以外の業態のほか、非居住者等を含む。

Notes: 1. Amounts outstanding of repo transactions (cash currency: Japanese yen, collateral: Japanese government securities) at end of period. Japanese government securities are government securities (government bonds, local government bonds, government guaranteed bonds, etc.) that are denominated in Japanese yen.

2. In this table, "Others" includes counterparty sectors other than banks and broker-dealers located in Japan as well as residents outside Japan and others.

### 3. 現先取引 Repo transactions

#### 3-2. 外貨／債券 Transactions in foreign currencies, with debt securities

(億円)  
(100 million yen)

月末 End of Period	資金調達サイド（証券の出し手） Cash borrowing side (securities providers)						
	円貨建て債券 Securities denominated in Japanese yen	外貨建て債券 Securities denominated in foreign currencies					
		外国債等 Government securities		その他債券 Others			
2018.12	293,346	53,095	240,251	198,381	41,870		
2019.01	267,550	53,042	214,508	167,528	46,980		
2019.02	262,077	54,246	207,831	160,987	46,844		
2019.03	274,156	54,846	219,310	173,320	45,990		
2019.04	282,884	55,054	227,830	167,155	60,675		
2019.05	255,785	51,698	204,087	161,322	42,765		
2019.06	273,471	51,518	221,953	177,151	44,802		
2019.07	286,324	54,695	231,629	181,904	49,725		
2019.08	287,366	59,969	227,397	177,073	50,324		
2019.09	314,458	64,751	249,707	202,066	47,641		
2019.10	306,084	63,779	242,305	190,926	51,379		
2019.11	342,925	63,775	279,150	207,635	71,515		
2019.12	347,525	63,454	284,071	221,469	62,602		
2020.01	311,668	63,205	248,463	184,227	64,236		
2020.02	310,960	64,809	246,151	182,691	63,460		
2020.03	342,119	65,247	276,872	189,085	87,787		
2020.04	324,178	62,486	261,692	185,997	75,695		
2020.05	306,219	65,229	240,990	178,493	62,497		
2020.06	330,304	67,163	263,141	200,893	62,248		

(注1) 現先取引(現金通貨:外貨、担保:債券)の月末残高。

(注2) 「外国債等」とは、政府等発行債券(国債、地方債、政府保証債等)のうち外貨建てであるものを指す。但し、U.S. Agency MBS(米国の連邦政府抵当金庫<ジニーメイ>、連邦住宅抵当公社<ファニーメイ>、連邦住宅貸付抵当公社<フレディマック>が保証する債券を指す)を除く。

Notes: 1. Amounts outstanding of repo transactions (cash currency: foreign currencies, collateral: debt securities) at end of period.

2. "Government securities" includes government bonds, local government bonds, and government guaranteed bonds that are denominated in foreign currencies, excluding U.S. Agency MBSs guaranteed by Ginnie Mae, Fannie Mae, or Freddie Mac.

4. 証券貸借取引 Securities lending transactions

4-1. 日本国債／日本円 Transactions of Japanese government bonds, with Japanese yen

(億円)  
(100 million yen)

月末 End of Period	資金運用サイド (証券の受け手) Cash lending side (securities recipients)																	
	GCLレポ取引 (銘柄後決め取引を含む) General Collateral repo transactions (including Subsequent Collateral Allocation Repos)										SCLレポ取引 Special Collateral repo transactions							
	取引相手別 By counterparty			当初マチュリティ別 By original maturity							清算別 By clearing		取引相手別 By counterparty			清算別 By clearing		
	本邦所在 銀行	本邦所在 ディーラー・ ブローカー	その他	オーバー ナイト	2日以上 1週間以内	1週間超 1か月以内	1か月超 3か月以内	3か月超 (オープン エンドを含む)	CCP清算	非CCP清算	本邦所在 銀行	本邦所在 ディーラー・ ブローカー	その他	CCP清算	非CCP清算			
	Banks located in Japan	Broker-dealers located in Japan	Others	Overnight	2D or more 1W or less	More than 1W 1M or less	More than 1M 3M or less	More than 3M incl. open-end	CCP cleared	Non-CCP cleared	Banks located in Japan	Broker-dealers located in Japan	Others	CCP cleared	Non-CCP cleared			
2018.12	466,084	298,007	106,432	156,221	35,354	93,805	0	58,498	118,445	27,258	180,984	117,022	168,077	111,551	43,208	13,318	102,663	65,414
2019.01	475,453	302,286	107,456	156,976	37,854	84,566	9,976	72,113	120,441	15,190	184,882	117,404	173,167	111,698	53,127	8,342	107,610	65,566
2019.02	471,931	300,965	98,171	166,755	36,039	86,107	20,846	71,933	109,161	12,918	179,235	121,729	170,966	111,608	50,544	8,814	103,205	67,761
2019.03	425,314	276,074	82,886	166,643	26,545	68,497	40,855	65,773	85,867	15,081	176,649	99,424	149,240	90,563	53,504	5,173	101,808	47,432
2019.04	472,122	308,830	88,780	181,622	38,428	94,532	0	79,502	118,310	16,487	192,387	116,443	163,292	105,882	48,501	8,909	102,596	60,697
2019.05	443,718	287,790	89,281	163,070	35,439	82,583	12,937	72,582	105,859	13,829	171,302	116,488	155,928	101,698	49,145	5,085	101,687	54,241
2019.06	405,298	257,507	71,676	152,929	32,902	80,595	16,670	64,929	83,324	11,988	163,417	94,090	147,791	93,548	46,158	8,085	101,387	46,404
2019.07	470,210	313,360	81,385	195,457	36,518	90,664	17,515	67,450	120,256	17,475	199,776	113,584	156,850	98,836	50,241	7,773	98,981	57,870
2019.08	451,044	298,038	90,171	175,719	32,148	79,962	15,105	54,780	126,102	22,090	186,162	111,877	153,006	96,651	45,756	10,599	96,523	56,482
2019.09	455,368	306,479	80,613	192,924	32,942	93,807	47,641	54,411	85,240	25,381	206,423	100,057	148,889	93,718	46,443	8,728	105,888	43,002
2019.10	419,298	275,683	91,544	148,168	35,971	70,009	22,179	63,405	86,809	33,281	152,594	123,089	143,615	99,124	36,280	8,211	87,903	55,713
2019.11	414,027	268,495	92,521	134,801	41,173	70,891	19,178	54,783	85,585	38,058	144,021	124,474	145,532	103,718	34,175	7,639	88,379	57,152
2019.12	400,889	263,677	82,086	141,917	39,674	75,999	0	78,173	69,506	39,999	122,821	140,855	137,212	87,347	37,036	12,829	85,187	52,025
2020.01	392,918	262,971	95,144	120,195	47,632	55,148	16,916	70,530	93,129	27,248	127,157	135,815	129,947	97,351	22,830	9,766	59,925	70,022
2020.02	402,919	277,438	90,625	134,687	52,126	61,513	18,031	71,954	96,363	29,576	144,076	133,362	125,481	93,229	20,835	11,417	65,074	60,407
2020.03	423,972	304,378	83,325	158,183	62,870	76,624	24,762	78,305	90,877	33,811	186,775	117,604	119,594	85,791	25,202	8,601	77,568	42,027
2020.04	421,065	302,054	81,610	153,577	66,867	64,149	15,336	64,611	120,363	37,596	181,173	120,881	119,011	86,147	24,482	8,382	75,114	43,897
2020.05	401,461	283,927	72,575	133,480	77,872	51,220	18,846	50,439	126,538	36,884	162,702	121,225	117,534	78,201	31,931	7,402	77,073	40,461
2020.06	405,313	293,389	69,615	147,813	75,961	79,902	25,781	55,369	95,098	37,240	175,465	117,925	111,924	78,627	27,862	5,435	78,856	33,068

(注1) 証券貸借取引(貸借証券:日本国債、担保:日本円)の月末残高。日本国債は、国債のうち円貨建てであるものを指す。

(注2) 本計表における「その他」には、本邦に所在する銀行及びディーラー・ブローカー以外の業態のほか、非居住者等を含む。

Notes: 1. Amounts outstanding of securities lending transactions (securities lent or borrowed: Japanese government bonds, collateral: Japanese yen) at end of period. Japanese government bonds are government bonds that are denominated in Japanese yen.

2. In this table, "Others" includes counterparty sectors other than banks and broker-dealers located in Japan as well as residents outside Japan and others.



4. 証券貸借取引 Securities lending transactions

4-2. 日本株／現金及び代用有価証券 Transactions of Japanese equities, with cash or securities

(億円)  
(100 million yen)

月末 End of Period	株式調達サイド (担保の出し手) Equities borrowing side (cash or securities providers)													
	取引相手別 By counterparty			当初マチュリティ別 By original maturity						貸借料率別 By securities lending fee/rebate rate				
	本邦所在 銀行 Banks located in Japan	本邦所在 ディーラー・ ブローカー Broker-dealers located in Japan	その他 Others	オーバーナイト Overnight	2日以上 1週間以内 2D or more 1W or less	1週間超 1か月以内 More than 1W 1M or less	1か月超 3か月以内 More than 1M 3M or less	3か月超 More than 3M	オープンエンド Open-end	0.1%未満 Less than 0.1 percent	0.1%以上 0.2%未満 0.1 percent or more, less than 0.2 percent	0.2%以上 0.3%未満 0.2 percent or more, less than 0.3 percent	0.3%以上 0.3 percent or more	
2018.12	134,844	65,319	25,565	43,960	696	0	6,967	9,492	8,741	108,949	53,589	39,560	21,360	14,321
2019.01	114,453	58,878	18,297	37,278	233	344	18,297	4,386	6,772	98,726	50,536	33,860	15,098	10,169
2019.02	128,471	62,450	20,119	45,902	170	1,307	7,749	13,986	8,660	96,598	50,175	42,158	18,218	13,372
2019.03	164,763	52,654	37,467	74,642	803	4,020	10,509	8,233	16,951	124,247	75,010	40,712	23,406	22,129
2019.04	113,978	62,179	17,953	33,846	207	0	1,328	7,508	6,605	98,330	42,323	33,856	16,076	11,689
2019.05	108,213	57,288	18,194	32,731	216	584	6,786	5,116	6,394	89,116	40,541	29,905	15,012	12,559
2019.06	127,798	56,505	20,880	50,413	370	4,659	6,005	6,693	7,423	102,648	49,002	31,688	16,189	18,360
2019.07	129,256	66,168	19,519	43,569	272	199	6,743	5,090	6,335	110,617	50,850	34,831	17,890	12,549
2019.08	144,874	68,401	20,935	55,538	159	1,678	9,613	7,757	7,383	118,285	53,240	44,081	18,426	15,868
2019.09	173,599	59,820	35,444	78,335	1,137	3,851	15,438	8,820	11,282	133,070	69,306	48,532	20,674	27,795
2019.10	142,648	65,817	21,314	55,517	377	249	6,861	8,866	7,314	118,980	66,681	32,628	15,270	14,946
2019.11	124,076	60,317	21,750	42,009	195	86	2,700	10,424	7,512	103,159	58,348	26,453	13,645	14,377
2019.12	120,684	51,906	22,373	46,405	295	0	8,554	6,767	8,347	96,721	47,442	27,691	14,307	19,821
2020.01	115,748	54,317	18,316	43,115	229	172	6,178	4,850	7,453	96,866	50,347	26,508	12,500	15,704
2020.02	124,671	52,249	22,003	50,419	269	674	9,448	4,798	8,299	101,182	52,185	26,141	13,254	20,909
2020.03	174,979	68,226	34,277	72,476	1,022	1,348	12,661	5,586	11,291	143,070	76,875	42,510	20,397	28,255
2020.04	159,684	80,277	22,891	56,516	495	384	6,574	7,802	7,948	136,481	72,755	41,859	15,159	14,794
2020.05	163,205	84,802	25,262	53,141	464	46	10,528	4,853	7,313	139,999	76,891	43,426	11,033	15,632
2020.06	144,328	64,345	24,333	55,650	348	829	5,041	10,067	10,401	117,642	68,130	33,688	9,015	20,102

(注1) 証券貸借取引(貸借証券:日本株、担保:現金)と同(貸借証券:日本株、担保:代用有価証券)の月末残高の合計値。本計表における日本株は、株式のうち円貨建てであるものを指すほか、転換社債を含む。

(注2) 本計表における「その他」には、本邦に所在する銀行及びディーラー・ブローカー以外の業態のほか、非居住者等を含む。

Notes: 1. Total amounts outstanding of securities lending transactions (securities lent or borrowed: Japanese equities, collateral: cash) and securities lending transactions (securities lent or borrowed: Japanese equities, collateral: non-cash collateral) at end of period. In this table, Japanese equities are equities that are denominated in Japanese yen, and include convertible bonds.

2. In this table, "Others" includes counterparty sectors other than banks and broker-dealers located in Japan as well as residents outside Japan and others.

## 5. 取引レート Rates of transactions

### 5-1. レポレート Repo rates

(%)  
(percent)

月末 End of Period	オーバーナイト Overnight		
	GCレポ取引 (銘柄後決め取引を含む) General Collateral repo transactions (including Subsequent Collateral Allocation Repos)	SCレポ取引 Special Collateral repo transactions	
2018.12	-0.10%		-0.18%
2019.01	-0.07%		-0.11%
2019.02	-0.05%		-0.08%
2019.03	-0.13%		-0.24%
2019.04	-0.08%		-0.13%
2019.05	-0.06%		-0.10%
2019.06	-0.07%		-0.09%
2019.07	-0.05%		-0.09%
2019.08	-0.06%		-0.10%
2019.09	-0.08%		-0.15%
2019.10	-0.05%		-0.08%
2019.11	-0.06%		-0.09%
2019.12	-0.07%		-0.10%
2020.01	-0.08%		-0.15%
2020.02	-0.06%		-0.10%
2020.03	-0.28%		-0.45%
2020.04	-0.09%		-0.20%
2020.05	-0.07%		-0.14%
2020.06	-0.06%		-0.13%

(注) レポレートは、「3-1. 日本円/日本国債等」及び「4-1. 日本国債/日本円」に該当するストックデータを基に、当該レート(現先取引の場合)または担保金利率と貸借料率として報告を受けたレートの差(証券貸借取引の場合)を、月末残高で加重平均したもの。

Note: Repo rates are calculated based on underlying stock data in "3-1. Transactions in Japanese yen, with Japanese government securities" and "4-1. Transactions of Japanese government bonds, with Japanese yen" and are volume-weighted averages of the rates on repo transactions or the interest rates on collateral in securities lending transactions after subtracting the securities lending fee or rebate rate.