

FSBレポ統計の日本分集計結果(2022年12月)

Statistics on Securities Financing Transactions in Japan (December 2022)

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照会先

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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			件数 Number of transactions	
	オーバーナイト Overnight		オーバーナイト以外 Other than overnight		
2022.10.3	582,300	427,237	155,063	4,853	
2022.10.4	462,566	401,642	60,924	4,156	
2022.10.5	467,467	404,674	62,793	4,313	
2022.10.6	449,769	390,770	58,999	4,340	
2022.10.7	487,273	424,784	62,489	4,503	
2022.10.11	606,037	505,274	100,763	4,820	
2022.10.12	539,233	476,185	63,048	4,200	
2022.10.13	489,875	428,471	61,404	4,234	
2022.10.14	440,082	382,114	57,968	4,507	
2022.10.17	627,786	571,288	56,498	3,867	
2022.10.18	565,101	502,242	62,859	4,252	
2022.10.19	570,111	515,967	54,144	4,086	
2022.10.20	609,538	531,015	78,523	4,580	
2022.10.21	570,366	503,249	67,117	4,232	
2022.10.24	550,701	507,048	43,653	3,949	
2022.10.25	558,100	503,148	54,952	4,327	
2022.10.26	585,016	514,493	70,523	4,455	
2022.10.27	538,356	464,728	73,628	4,519	
2022.10.28	560,932	517,950	42,982	4,387	
2022.10.31	567,060	510,443	56,617	5,251	
2022.11.1	598,076	505,991	92,085	5,031	
2022.11.2	561,529	518,851	42,678	4,677	
2022.11.4	631,403	568,625	62,778	5,185	
2022.11.7	630,284	563,368	66,916	4,992	
2022.11.8	604,072	543,326	60,746	4,772	
2022.11.9	553,857	501,022	52,835	4,512	
2022.11.10	523,442	475,552	47,890	4,586	
2022.11.11	561,904	495,177	66,727	4,819	
2022.11.14	531,194	476,543	54,651	4,639	
2022.11.15	574,665	514,116	60,549	4,567	
2022.11.16	546,168	488,079	58,089	4,534	
2022.11.17	488,026	447,187	40,839	4,239	
2022.11.18	520,530	469,887	50,643	4,632	
2022.11.21	585,302	524,806	60,496	4,512	
2022.11.22	524,868	482,879	41,989	4,324	
2022.11.24	585,242	516,560	68,682	4,753	
2022.11.25	524,469	467,377	57,092	4,639	
2022.11.28	582,061	512,550	69,511	4,281	
2022.11.29	518,134	461,543	56,591	4,460	
2022.11.30	521,808	468,529	53,279	4,999	
2022.12.1	585,984	497,233	88,751	5,093	
2022.12.2	552,548	500,739	51,809	4,974	
2022.12.5	584,033	543,215	40,818	4,440	
2022.12.6	515,356	470,543	44,813	4,553	
2022.12.7	539,716	484,946	54,770	4,595	
2022.12.8	536,204	468,377	67,827	4,790	
2022.12.9	542,573	482,419	60,154	4,550	
2022.12.12	620,009	536,955	83,054	4,542	
2022.12.13	607,540	545,763	61,777	4,298	
2022.12.14	594,168	543,456	50,712	4,026	
2022.12.15	593,345	532,118	61,227	4,467	
2022.12.16	578,309	517,227	61,082	4,227	
2022.12.19	567,905	524,555	43,350	4,228	
2022.12.20	581,403	513,643	67,760	4,412	
2022.12.21	525,815	485,420	40,395	4,148	
2022.12.22	549,310	497,781	51,529	4,457	
2022.12.23	544,218	489,175	55,043	4,548	
2022.12.26	580,363	530,061	50,302	4,334	
2022.12.27	541,760	494,889	46,871	4,075	
2022.12.28	529,569	500,240	29,329	3,992	
2022.12.29	522,278	479,407	42,871	3,771	
2022.12.30	533,505	515,832	17,673	4,545	

(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		その他 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		その他 Others
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
2020.07	1,691,307	1,212,760	317,826	848,973	45,961	478,547	51,030	404,946	22,571	1,467,945	1,311,045	496,411	620,168	194,466	156,900	19,414	125,446	12,040
2020.08	1,737,274	1,259,173	325,802	879,092	54,279	478,101	48,155	409,694	20,252	1,540,386	1,360,436	493,686	662,054	204,696	179,950	22,624	149,505	7,821
2020.09	1,687,235	1,195,867	312,198	833,896	49,773	491,368	53,908	412,730	24,730	1,489,889	1,276,188	478,567	609,745	187,876	213,701	31,376	173,137	9,188
2020.10	1,672,344	1,175,965	290,078	834,190	51,697	496,379	50,387	421,831	24,161	1,491,550	1,300,203	485,825	607,015	207,363	191,347	32,716	148,434	10,197
2020.11	1,710,836	1,242,208	349,783	833,998	58,427	468,628	48,208	395,451	24,969	1,536,937	1,354,708	472,012	666,454	216,242	182,229	24,504	142,739	14,986
2020.12	1,646,410	1,164,098	298,003	814,935	51,160	482,312	50,649	402,589	29,074	1,465,933	1,276,594	477,932	601,906	196,756	189,339	20,010	159,341	9,988
2021.01	1,617,931	1,149,061	285,235	804,071	59,755	468,870	40,777	402,495	25,598	1,428,874	1,271,974	475,583	586,554	209,837	156,900	19,135	129,859	7,906
2021.02	1,733,862	1,249,290	329,464	851,816	68,010	484,572	43,690	412,663	28,219	1,564,237	1,395,348	506,080	652,052	237,216	168,889	21,309	140,433	7,147
2021.03	1,663,477	1,198,024	284,338	848,314	65,372	465,543	37,133	392,448	35,872	1,492,558	1,310,706	470,939	622,398	217,369	181,852	18,785	154,830	8,237
2021.04	1,740,501	1,236,990	282,791	891,370	62,829	503,511	37,275	433,092	33,144	1,525,021	1,390,863	513,184	643,778	233,901	134,158	13,997	114,001	6,160
2021.05	1,730,904	1,255,202	329,014	859,548	66,640	475,702	33,958	408,027	33,717	1,545,533	1,413,909	502,630	660,148	251,131	131,624	13,867	111,849	5,908
2021.06	1,599,290	1,175,676	320,506	790,831	64,339	423,614	28,012	360,538	35,064	1,441,791	1,309,588	449,790	620,475	239,323	132,203	17,833	101,454	12,916
2021.07	1,613,393	1,191,522	317,739	804,552	69,231	421,871	29,483	363,125	29,263	1,479,444	1,358,343	465,564	631,132	261,647	121,101	13,793	94,683	12,625
2021.08	1,668,486	1,241,517	345,030	822,397	74,090	426,969	30,166	361,338	35,465	1,551,300	1,398,133	479,761	657,093	261,279	153,167	14,618	122,618	15,931
2021.09	1,620,687	1,198,964	326,594	802,430	69,940	421,723	32,268	353,134	36,321	1,524,778	1,347,413	450,767	649,464	247,182	177,365	15,885	148,146	13,334
2021.10	1,754,629	1,285,541	346,372	867,944	71,225	469,088	35,008	396,251	37,829	1,583,689	1,451,894	504,425	679,117	268,352	131,795	10,360	113,828	7,607
2021.11	1,720,108	1,310,401	376,327	862,807	71,267	409,707	25,512	349,986	34,209	1,599,021	1,487,998	503,166	703,496	279,336	111,023	10,979	90,549	9,495
2021.12	1,677,878	1,266,662	379,498	815,558	71,606	411,216	31,479	341,019	38,718	1,576,935	1,420,999	467,583	690,417	262,999	155,936	11,522	125,735	18,679
2022.01	1,848,061	1,380,350	373,700	936,288	70,362	467,711	26,701	395,938	45,072	1,670,620	1,548,860	535,451	742,723	270,686	121,760	9,969	100,543	11,248
2022.02	1,907,647	1,393,195	328,649	974,599	89,947	514,452	35,112	437,456	41,884	1,708,547	1,560,990	541,236	725,463	294,291	147,557	11,780	127,112	8,665
2022.03	1,998,457	1,403,882	267,859	1,057,358	78,665	594,575	38,477	506,417	49,681	1,735,425	1,542,654	548,092	725,891	268,671	192,771	15,671	165,763	11,337
2022.04	2,102,672	1,492,044	291,394	1,124,291	76,359	610,628	33,566	529,013	48,049	1,810,669	1,639,659	578,242	783,731	297,686	151,010	9,645	136,468	4,897
2022.05	2,057,343	1,424,307	268,619	1,070,861	84,827	633,036	33,249	546,175	53,612	1,775,485	1,599,743	565,713	727,827	306,203	175,742	11,810	157,170	6,762
2022.06	2,177,001	1,499,028	263,702	1,151,426	83,900	677,973	40,244	564,099	73,630	1,847,055	1,661,299	595,574	776,852	288,873	185,756	11,816	170,655	3,285
2022.07	2,209,876	1,526,257	309,441	1,138,724	78,092	683,619	32,968	577,066	73,585	1,886,223	1,679,369	623,217	756,822	299,330	206,854	11,247	190,237	5,370
2022.08	2,120,279	1,501,308	322,359	1,098,396	80,553	618,971	27,804	518,848	72,319	1,841,025	1,654,262	593,203	770,507	290,552	186,763	17,207	160,722	8,834
2022.09	2,203,693	1,558,239	297,987	1,172,900	87,352	645,454	36,860	525,557	83,037	1,891,753	1,708,309	619,034	804,981	284,294	183,444	20,998	156,066	6,380
2022.10	2,284,670	1,609,764	315,293	1,205,471	89,000	674,906	42,382	541,656	90,868	1,953,044	1,788,280	633,941	848,020	306,319	164,764	13,373	143,358	8,033
2022.11	2,167,294	1,548,848	302,604	1,170,075	76,169	618,446	42,508	488,370	87,568	1,863,768	1,714,144	630,609	801,904	281,631	149,624	12,854	126,574	10,196
2022.12	2,166,656	1,575,489	327,745	1,170,839	76,905	591,167	49,601	439,185	102,381	1,926,933	1,742,392	644,986	847,547	249,859	184,541	16,773	157,979	9,789

(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						
2020.01	389,470	94,657	294,813	110,854	166,950	17,009	173,576	128,155	45,421	
2020.02	395,378	101,779	293,599	109,836	165,636	18,127	177,286	131,607	45,679	
2020.03	415,884	90,958	324,926	143,702	162,446	18,778	165,529	118,221	47,308	
2020.04	399,827	88,668	311,159	126,662	163,083	21,414	152,041	112,275	39,766	
2020.05	387,172	93,826	293,346	119,363	153,600	20,383	160,633	118,672	41,961	
2020.06	411,863	95,707	316,156	138,518	156,043	21,595	163,559	123,669	39,890	
2020.07	407,447	96,083	311,364	131,728	157,265	22,371	164,609	121,921	42,688	
2020.08	398,539	91,115	307,424	132,532	152,984	21,908	163,452	122,435	41,017	
2020.09	397,002	86,177	310,825	131,381	156,124	23,320	168,399	120,034	48,365	
2020.10	384,622	84,028	300,594	125,342	152,780	22,472	158,308	118,961	39,347	
2020.11	403,247	80,521	322,726	148,097	153,828	20,801	159,111	118,407	40,704	
2020.12	387,344	80,469	306,875	127,184	158,171	21,520	165,161	120,843	44,318	
2021.01	375,029	82,205	292,824	119,907	154,072	18,845	161,923	122,432	39,491	
2021.02	370,252	79,982	290,270	117,325	155,562	17,383	163,702	121,037	42,665	
2021.03	375,644	81,825	293,819	126,728	148,959	18,132	173,367	125,375	47,992	
2021.04	390,103	85,347	304,756	137,937	149,312	17,507	171,248	129,195	42,053	
2021.05	407,653	89,176	318,477	145,894	153,230	19,353	183,072	134,520	48,552	
2021.06	393,015	90,555	302,460	131,688	151,706	19,066	185,152	133,777	51,375	
2021.07	391,789	88,261	303,528	132,296	150,791	20,441	181,267	129,456	51,811	
2021.08	393,655	86,897	306,758	134,159	152,019	20,580	178,518	127,852	50,666	
2021.09	402,541	88,420	314,121	128,358	163,522	22,241	193,913	132,107	61,806	
2021.10	426,807	94,481	332,326	133,988	170,827	27,511	203,481	141,187	62,294	
2021.11	438,519	96,815	341,704	144,547	167,019	30,138	198,820	142,386	56,434	
2021.12	434,597	95,981	338,616	146,283	159,195	33,138	193,088	138,432	54,656	
2022.01	442,319	95,855	346,464	152,834	162,366	31,264	197,470	140,130	57,340	
2022.02	440,389	92,475	347,914	150,616	167,123	30,175	194,024	132,583	61,441	
2022.03	441,734	92,855	348,879	147,504	166,677	34,698	185,615	132,219	53,396	
2022.04	456,226	91,499	364,727	154,297	174,633	35,797	187,035	128,358	58,677	
2022.05	448,294	87,222	361,072	155,306	170,587	35,179	181,300	124,920	56,380	
2022.06	481,324	94,811	386,513	163,250	184,541	38,722	197,507	134,800	62,707	
2022.07	452,191	92,044	360,147	148,439	175,757	35,951	189,743	131,235	58,508	
2022.08	471,140	96,070	375,070	159,500	176,741	38,829	191,246	137,541	53,705	
2022.09	490,878	96,712	394,166	166,213	186,388	41,565	206,151	136,789	69,362	
2022.10	524,811	102,492	422,319	186,662	194,041	41,616	209,041	140,584	68,457	
2022.11	502,193	100,352	401,841	172,418	187,361	42,062	197,335	134,264	63,071	
2022.12	464,902	90,686	374,216	174,736	159,300	40,180	176,998	122,431	54,567	

(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	
2020.01	389,470	275,367	100,440	13,663	173,577	96,703	69,340	7,534
2020.02	395,378	271,242	106,326	17,810	177,286	95,429	73,259	8,598
2020.03	415,884	304,983	98,653	12,248	165,529	100,127	60,876	4,526
2020.04	399,827	285,881	101,691	12,255	152,041	86,181	60,615	5,245
2020.05	387,172	276,522	95,270	15,380	160,633	89,995	64,169	6,469
2020.06	411,862	303,909	92,091	15,862	163,559	96,091	60,633	6,835
2020.07	407,446	291,410	100,535	15,501	164,609	90,026	67,711	6,872
2020.08	398,538	292,446	90,840	15,252	163,453	95,083	60,924	7,446
2020.09	397,002	289,862	90,384	16,756	168,399	100,682	60,929	6,788
2020.10	384,622	281,617	85,883	17,122	158,308	93,560	57,139	7,609
2020.11	403,246	302,827	81,826	18,593	159,111	94,690	56,053	8,368
2020.12	387,345	286,239	83,083	18,023	165,161	99,676	56,555	8,930
2021.01	375,029	269,961	87,074	17,994	161,922	94,945	57,975	9,002
2021.02	370,252	266,154	88,335	15,763	163,701	93,952	59,833	9,916
2021.03	375,644	283,782	82,064	9,798	173,367	109,408	57,602	6,357
2021.04	390,102	292,256	87,708	10,138	171,249	102,699	61,962	6,588
2021.05	407,653	308,303	86,489	12,861	183,073	108,094	66,790	8,189
2021.06	393,014	299,201	83,872	9,941	185,152	109,813	65,802	9,537
2021.07	391,788	294,830	84,895	12,063	181,268	102,498	69,192	9,578
2021.08	393,655	300,993	81,511	11,151	178,518	105,011	64,720	8,787
2021.09	402,542	304,513	84,842	13,187	193,913	117,123	63,656	13,134
2021.10	426,808	317,605	91,199	18,004	203,480	114,828	73,492	15,160
2021.11	438,518	337,818	86,646	14,054	198,820	119,440	69,105	10,275
2021.12	434,596	344,859	78,686	11,051	193,087	117,993	68,037	7,057
2022.01	442,319	347,073	80,493	14,753	197,470	117,374	67,441	12,655
2022.02	440,389	338,856	85,636	15,897	194,023	110,680	72,018	11,325
2022.03	441,734	345,561	82,711	13,462	185,614	108,418	67,959	9,237
2022.04	456,224	356,824	85,685	13,715	187,036	104,177	73,200	9,659
2022.05	448,294	353,958	83,232	11,104	181,299	102,165	70,198	8,936
2022.06	481,324	384,860	79,672	16,792	197,507	115,616	69,901	11,990
2022.07	452,192	362,999	75,604	13,589	189,742	112,746	67,478	9,518
2022.08	471,140	384,053	72,777	14,310	191,247	117,643	64,970	8,634
2022.09	490,878	398,332	75,531	17,015	206,152	122,663	73,048	10,441
2022.10	524,812	428,304	80,046	16,462	209,041	123,066	75,966	10,009
2022.11	502,194	406,151	78,693	17,350	197,335	118,158	69,698	9,479
2022.12	464,903	392,287	61,203	11,413	176,998	107,796	61,228	7,974

(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

3-2. 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			
2020.01	313,685	65,222	248,463	184,227	64,236		
2020.02	312,984	66,833	246,151	182,691	63,460		
2020.03	344,293	67,421	276,872	189,085	87,787		
2020.04	327,375	65,683	261,692	185,997	75,695		
2020.05	309,540	68,550	240,990	178,493	62,497		
2020.06	333,643	70,502	263,141	200,893	62,248		
2020.07	325,812	66,894	258,918	204,626	54,292		
2020.08	319,157	65,214	253,943	202,227	51,716		
2020.09	322,129	57,271	264,858	210,543	54,315		
2020.10	313,111	54,935	258,176	208,310	49,866		
2020.11	335,150	55,091	280,059	232,937	47,122		
2020.12	320,382	55,527	264,855	218,110	46,745		
2021.01	308,188	54,509	253,679	207,891	45,788		
2021.02	306,222	52,664	253,558	207,152	46,406		
2021.03	306,370	51,207	255,163	211,486	43,677		
2021.04	320,765	54,777	265,988	224,409	41,579		
2021.05	334,920	55,313	279,607	232,146	47,461		
2021.06	318,836	55,282	263,554	219,277	44,277		
2021.07	321,059	53,753	267,306	227,780	39,526		
2021.08	320,728	53,194	267,534	229,994	37,540		
2021.09	318,665	52,778	265,887	227,385	38,502		
2021.10	349,894	53,961	295,933	253,025	42,908		
2021.11	361,180	51,107	310,073	260,140	49,933		
2021.12	361,864	51,867	309,997	255,578	54,419		
2022.01	370,306	49,645	320,661	266,374	54,287		
2022.02	371,978	48,823	323,155	270,941	52,214		
2022.03	373,980	49,173	324,807	266,055	58,752		
2022.04	386,193	49,406	336,787	278,245	58,542		
2022.05	379,222	49,388	329,834	269,349	60,485		
2022.06	408,785	56,684	352,101	287,727	64,374		
2022.07	383,043	56,308	326,735	263,576	63,159		
2022.08	399,825	62,459	337,366	268,294	69,072		
2022.09	417,271	65,240	352,031	275,529	76,502		
2022.10	448,089	71,256	376,833	292,058	84,775		
2022.11	429,952	69,862	360,090	280,696	79,394		
2022.12	397,717	66,978	330,739	256,302	74,437		

(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			
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
2020.07	397,908	283,844	72,027	136,601	75,216	59,386	12,907	50,947	122,723	37,880	155,768	128,076	114,064	80,028	24,081	9,955	67,304	46,761
2020.08	409,444	286,246	75,108	130,070	81,068	52,246	21,227	56,801	115,937	40,035	154,209	132,037	123,198	80,578	32,154	10,466	73,954	49,244
2020.09	383,063	272,432	66,322	125,113	80,997	60,071	14,153	65,057	95,664	37,487	150,111	122,321	110,631	75,928	28,309	6,394	74,768	35,863
2020.10	408,969	291,205	76,344	130,943	83,918	58,645	20,378	59,320	95,755	57,106	157,030	134,175	117,764	84,307	24,948	8,509	68,041	49,723
2020.11	417,627	307,501	75,280	143,563	88,658	67,248	18,365	65,406	96,247	60,235	150,927	156,574	110,126	81,478	22,140	6,508	64,821	45,304
2020.12	371,508	268,371	67,803	124,777	75,791	56,110	6,912	58,303	85,845	61,201	126,999	141,372	103,137	77,022	19,846	6,269	63,974	39,163
2021.01	396,027	271,272	75,632	111,883	83,757	47,162	11,258	75,134	100,412	37,307	122,808	148,464	124,755	84,657	28,751	11,347	68,652	56,103
2021.02	449,939	304,294	78,330	123,978	101,986	56,288	18,498	87,965	99,877	41,666	148,520	155,774	145,645	96,185	35,641	13,819	83,881	61,765
2021.03	416,004	286,813	70,984	118,771	97,058	63,211	15,071	85,830	80,355	42,347	142,481	144,332	129,191	91,038	27,475	10,678	81,146	48,045
2021.04	439,871	310,307	76,798	134,484	99,025	60,607	3,438	82,524	120,891	42,847	156,363	153,945	129,564	93,450	21,359	14,755	61,682	67,883
2021.05	419,519	290,993	82,839	109,760	98,394	46,115	10,202	89,739	106,207	38,730	134,513	156,480	128,526	82,971	28,024	17,531	60,627	67,899
2021.06	364,255	252,875	67,270	89,166	96,439	35,049	18,069	78,252	83,907	37,597	115,950	136,925	111,380	69,233	27,299	14,848	54,107	57,273
2021.07	413,640	308,121	82,251	116,872	108,998	49,826	10,728	92,321	114,128	41,120	146,001	162,121	105,519	74,701	16,886	13,932	44,941	60,578
2021.08	409,707	304,292	88,398	104,290	111,604	38,571	16,539	93,787	115,143	40,252	143,508	160,784	105,415	70,935	17,801	16,679	43,616	61,799
2021.09	385,697	273,469	83,852	93,442	96,175	45,292	13,598	83,346	93,038	38,194	130,051	143,417	112,228	75,144	18,722	18,362	48,764	63,464
2021.10	427,808	302,943	93,654	106,209	103,080	41,975	5,783	92,254	114,552	48,379	148,460	154,484	124,865	86,104	20,753	18,008	50,105	74,761
2021.11	420,091	295,503	89,905	100,505	105,093	43,748	10,310	90,657	99,927	50,863	135,622	159,882	124,588	88,011	22,335	14,242	54,516	70,072
2021.12	406,654	300,727	86,017	125,603	89,107	50,892	4,034	92,757	101,416	51,628	136,184	164,543	105,927	75,965	15,409	14,553	46,494	59,432
2022.01	455,186	337,262	96,965	142,049	98,248	45,760	33,871	111,493	106,498	39,640	151,589	185,673	117,924	77,732	19,845	20,347	49,647	68,276
2022.02	463,002	334,662	91,769	136,959	105,934	48,178	11,495	131,528	102,645	40,816	165,098	169,563	128,340	80,796	23,654	23,890	53,972	74,368
2022.03	431,046	301,881	81,650	123,356	96,875	49,168	24,970	108,846	81,620	37,277	153,912	147,969	129,165	72,253	31,979	24,933	67,045	62,119
2022.04	485,707	344,801	81,013	156,957	106,831	53,698	797	102,616	148,301	39,390	186,413	158,388	140,906	78,952	35,462	26,492	70,395	70,512
2022.05	485,306	338,575	87,089	143,677	107,809	48,814	18,157	126,435	102,081	43,089	170,976	167,601	146,731	85,288	38,213	23,230	73,424	73,307
2022.06	492,122	344,901	75,087	166,082	103,732	65,994	29,432	116,329	87,157	45,989	183,258	161,642	147,221	89,527	34,748	22,946	69,320	77,901
2022.07	514,573	371,182	76,096	180,171	114,915	58,423	16,375	122,013	112,074	62,297	205,084	166,098	143,391	85,951	36,975	20,465	74,542	68,849
2022.08	500,492	364,352	80,742	162,166	121,444	58,519	11,916	128,995	102,156	62,766	188,818	175,534	136,140	81,616	39,945	14,579	76,398	59,742
2022.09	505,094	360,798	69,903	174,592	116,303	72,207	17,866	123,940	88,746	58,039	197,257	163,541	144,296	88,502	36,593	19,201	81,580	62,716
2022.10	554,381	395,796	82,400	191,791	121,605	76,857	15,887	117,448	127,991	57,611	204,638	191,158	158,585	96,096	41,010	21,479	86,416	72,169
2022.11	517,560	361,597	78,592	168,672	114,333	62,445	11,273	134,822	89,325	63,732	193,225	168,371	155,963	97,865	36,742	21,356	79,705	76,258
2022.12	484,120	327,505	69,157	163,733	94,615	68,686	3,661	86,424	106,042	62,692	173,220	154,285	156,615	100,941	33,856	21,818	77,484	79,131

(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	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	0.1%未満	0.1%以上 0.2%未満	0.2%以上 0.3%未満	0.3%以上	
	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	Open-end	Less than 0.1 percent	0.1 percent or more, less than 0.2 percent	0.2 percent or more, less than 0.3 percent	0.3 percent or more	
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	174,888	68,196	34,274	72,418	1,021	1,348	12,661	5,579	11,246	143,033	76,830	42,496	20,368	28,253
2020.04	159,497	80,262	22,889	56,346	483	384	6,574	7,796	7,853	136,407	72,743	41,838	15,128	14,670
2020.05	162,482	84,369	25,250	52,863	452	46	10,528	4,853	7,189	139,413	76,696	43,341	11,028	15,620
2020.06	144,248	64,336	24,326	55,586	346	829	5,041	10,067	10,401	117,563	68,126	33,679	8,999	20,052
2020.07	140,688	69,244	21,034	50,410	176	267	9,253	3,789	10,006	117,197	71,379	31,260	9,391	15,307
2020.08	154,454	69,739	26,583	58,132	417	649	10,278	5,539	11,390	126,181	75,005	31,234	11,948	22,432
2020.09	171,346	57,966	38,699	74,681	1,636	6,105	9,208	11,774	10,537	132,086	81,582	34,100	17,784	30,827
2020.10	119,267	50,139	21,431	47,697	312	59	7,545	4,980	6,211	100,160	55,823	25,806	8,048	15,623
2020.11	124,418	54,475	28,173	41,770	471	2,076	10,436	3,861	6,500	101,074	61,721	25,101	10,182	14,202
2020.12	127,048	51,171	28,589	47,288	1,065	721	10,330	10,259	9,493	95,179	57,619	26,053	10,856	18,753
2021.01	123,292	56,824	27,525	38,943	185	194	14,314	5,022	7,979	95,598	64,480	23,506	6,799	14,615
2021.02	133,345	54,788	32,042	46,515	354	741	15,153	5,313	8,635	103,148	70,536	22,707	9,498	18,952
2021.03	173,284	48,226	50,379	74,679	5,048	2,437	21,660	12,286	14,251	117,602	86,583	23,760	17,180	38,147
2021.04	114,389	47,468	26,295	40,626	1,976	0	6,549	9,054	9,131	87,680	63,880	18,590	5,691	14,263
2021.05	124,419	52,616	29,806	41,997	2,677	1,594	11,223	4,354	9,490	95,082	66,411	20,479	8,103	15,187
2021.06	115,748	39,072	30,858	45,818	2,633	3,125	12,990	6,817	11,576	78,606	52,630	17,946	8,878	22,669
2021.07	111,162	50,564	29,220	31,378	3,269	338	10,475	6,683	8,229	82,166	55,276	21,690	6,842	14,316
2021.08	127,608	53,783	34,945	38,880	1,491	2,339	16,727	5,935	9,424	91,692	63,123	22,799	9,747	20,883
2021.09	175,743	43,683	57,888	74,172	7,190	4,649	25,330	17,371	13,584	107,619	90,321	21,339	13,249	43,883
2021.10	118,728	52,173	31,150	35,405	2,750	2,839	15,756	4,054	7,627	85,702	62,356	20,587	8,157	15,732
2021.11	120,356	54,918	34,880	30,558	2,299	2,800	8,981	11,872	9,021	85,382	65,045	22,185	7,791	14,627
2021.12	113,316	42,851	32,503	37,962	1,769	1,200	13,463	7,031	12,807	77,046	52,610	22,901	8,563	18,704
2022.01	110,965	52,221	27,460	31,284	2,975	1,639	9,279	8,440	8,603	80,029	54,671	25,211	8,500	12,582
2022.02	131,764	54,061	31,807	45,896	2,064	3,097	15,610	5,822	10,569	94,602	61,342	26,374	13,794	19,505
2022.03	199,538	56,919	59,230	83,389	5,082	10,550	23,481	12,212	13,812	134,401	102,664	29,199	22,895	39,312
2022.04	130,005	53,722	32,334	43,949	2,695	784	5,118	15,174	9,175	97,058	62,478	29,130	15,666	12,148
2022.05	130,142	56,375	29,911	43,856	2,967	1,312	14,084	5,309	9,774	96,697	59,416	30,691	15,874	12,813
2022.06	138,988	50,907	36,826	51,255	4,156	4,188	7,968	10,908	13,678	98,090	65,459	29,102	14,288	18,963
2022.07	125,646	59,046	28,139	38,461	2,862	1,023	11,787	5,770	10,342	93,862	56,397	34,796	10,543	12,493
2022.08	138,986	55,568	31,180	52,238	3,252	2,706	8,882	10,867	13,061	100,218	58,956	32,553	14,339	23,143
2022.09	206,032	64,427	48,717	92,888	9,115	5,763	17,506	13,616	14,411	145,622	94,603	41,124	20,386	43,297
2022.10	145,259	64,757	29,535	50,967	3,627	3,164	7,685	9,244	13,392	108,147	58,238	42,163	15,138	16,406
2022.11	135,027	63,295	27,634	44,098	3,687	428	11,137	5,067	11,717	102,991	58,137	37,476	8,570	16,682
2022.12	147,414	54,332	37,639	55,443	4,521	2,279	15,813	6,495	14,610	103,696	65,390	35,230	8,225	25,162

(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
2020.01	-0.08%	-0.15%
2020.02	-0.06%	-0.10%
2020.03	-0.28%	-0.46%
2020.04	-0.09%	-0.20%
2020.05	-0.07%	-0.14%
2020.06	-0.06%	-0.13%
2020.07	-0.06%	-0.10%
2020.08	-0.06%	-0.13%
2020.09	-0.08%	-0.16%
2020.10	-0.07%	-0.13%
2020.11	-0.06%	-0.12%
2020.12	-0.07%	-0.14%
2021.01	-0.06%	-0.12%
2021.02	-0.06%	-0.13%
2021.03	-0.09%	-0.18%
2021.04	-0.07%	-0.16%
2021.05	-0.07%	-0.14%
2021.06	-0.07%	-0.12%
2021.07	-0.06%	-0.12%
2021.08	-0.07%	-0.12%
2021.09	-0.08%	-0.16%
2021.10	-0.07%	-0.13%
2021.11	-0.07%	-0.13%
2021.12	-0.08%	-0.12%
2022.01	-0.06%	-0.13%
2022.02	-0.06%	-0.15%
2022.03	-0.16%	-0.40%
2022.04	-0.12%	-0.31%
2022.05	-0.07%	-0.17%
2022.06	-0.18%	-0.50%
2022.07	-0.12%	-0.30%
2022.08	-0.08%	-0.19%
2022.09	-0.09%	-0.27%
2022.10	-0.08%	-0.21%
2022.11	-0.10%	-0.22%
2022.12	-0.16%	-0.42%

(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である。

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.