

Scope of Transactions Covered by “Balance of Bond Transactions with Repurchase Agreements (by investor type)”

(Transactions Covered by the Statistics)

- These statistics compile the data on outstanding balances of bond transactions with repurchase agreement conducted by the head offices, branches, and other business offices of JSDA Regular Members (securities companies) and Special Members (only transactions related to business of registered financial institutions) as of the end of each month.
- Transactions are aggregated based on the delivery dates specified in the original contracts.
- Transactions which have been due for execution and not due for settlement at the end of the month are included in month-end outstanding balances.

(Bonds Subject to Aggregation)

- All bonds excluding JGBs for individuals, bonds with share options, and foreign currency-denominated bonds are included in the statistics (CPs which are not dematerialized and short-term corporate bonds are excluded).
- Aggregation of bonds issued in Japan by foreign governments, foreign government-related organizations, and foreign corporations is limited to yen-denominated bonds. Foreign currency-denominated bonds issued outside of Japan are excluded from aggregation, as are dual currency and reverse dual currency bonds.
- Short-term bonds issued outside of Japan stipulated in Article 3, Paragraph 11 of the Ordinance on Book-entry Transfer of Bonds, Shares, etc. are also excluded from aggregation.
- For more details of bonds subject to aggregation, please refer to the table in the Scope of Transactions Covered by “Trading Volume of Over-the-Counter Bonds.”
- For details on the scope of aggregation by investor type, please refer to the “Investor Classification Chart.”