

Scope of Transactions Covered by “Bond Margin Loans”

(Transactions Covered by the Statistics)

These statistics compile the data on outstanding balances and monthly contract amounts of bond lending transactions 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).

(Month-End Balances)

- Month-end balances of lent or borrowed bonds 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 balances.

(Monthly Contract Amounts)

- Bond lending contracts concluded by JSDA Members during the month are aggregated on contract date and face value bases.

(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).
- 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.”