

年月 (Year/Month) : 2009/03

国債先物取引相場表

立会日数 (Trading Days) : 21

JGB Futures Quotations

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取引期間 Trading Period	限月取引 Contract Month	始値 (日) Open (Date) 円¥ (最終利回)% (Yield to Maturity)	高値 (日) High (Date) 円¥ (最終利回)% (Yield to Maturity)	安値 (日) Low (Date) 円¥ (最終利回)% (Yield to Maturity)	終値 (日) Close (Date) 円¥ (最終利回)% (Yield to Maturity)	平均清算値段 Average Settlement Price 円 (¥)	取引高 Trading Volume 単位 (Units)	建玉現在高 Open Interest 単位 (Units)
中期国債 (5年) 5-year JGB Futures								
2008/06/12~ 2009/03/11	21.03 (2009/03)	- (-)	- (-)	- (-)	- (-)	108.720	- [-] [-] <->	-
2008/09/11~ 2009/06/11	21.06 (2009/06)	- (-)	- (-)	- (-)	- (-)	108.990	- [-] [-] <->	-
2008/12/12~ 2009/09/10	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	108.895	- [-] [-] <->	-
2009/03/12~ 2009/12/10	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	109.090	- [-] [-] <->	-
長期国債 (10年) 10-year JGB Futures								
2008/06/12~ 2009/03/11	21.03 (2009/03)	139.520 (2) (1.467)	139.680 (2) (1.454)	138.350 (10) (1.564)	138.630 (11) (1.541)	138.828	228,199* [-] [54,539] <8,718>	1,806
2008/09/11~ 2009/06/11	21.06 (2009/06)	139.580 (2) (1.462)	139.750 (2) (1.449)	138.030 (31) (1.591)	138.150 (31) (1.581)	138.831	380,030 [3,540] [55,891] <7,385>	39,627
2008/12/12~ 2009/09/10	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	138.274	1,352 [-] [1,352] <->	1,323
2009/03/12~ 2009/12/10	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	138.023	- [-] [-] <->	-
ミニ長期国債 (10年) mini-10-year JGB Futures								
2009/03/23~ 2009/06/10	21.06 (2009/06)	139.560 (23) (1.464)	139.575 (24) (1.463)	139.385 (23) (1.478)	139.575 (24) (1.463)	138.724	16 [-] <->	10
2009/03/23~ 2009/09/09	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	138.409	- [-] <->	-
2009/03/23~ 2009/12/09	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	137.934	- [-] <->	-

(注) 1. []:権利行使分、{ }:うち限月間スプレッド分、< >:うちToSTNeT市場分
2. 取引高は、オプションの権利行使分を含まない。
3. 建玉現在高は月末現在。ただし、*印は限月到来銘柄の最終建玉高。

(Notes) 1. []:Exercised Volume.
{ }:Of which are Inter-month spread trading.
< >:Of which are ToSTNeT.
2. Trading Volume do not include Exercised Volume.
3. Open interest is as of end of month.
* is a final position of the contract month.

(株)東京証券取引所

Tokyo Stock Exchange, Inc.

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