

国債先物取引相場表

JGB Futures Quotations

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						
2008/09/11~ 2009/06/11	21.06 (2009/06)	- (-)	- (-)	- (-)	- (-)	109.230	- [-] [-] <->	-
2008/12/12~ 2009/09/10	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	109.120	- [-] [-] <->	-
2009/03/12~ 2009/12/10	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	109.090	- [-] [-] <->	-
長期国債 (10年)		10-year JGB Futures						
2008/09/11~ 2009/06/11	21.06 (2009/06)	136.980 (1) (1.680)	137.540 (1) (1.632)	136.020 (28) (1.762)	136.410 (29) (1.729)	136.872	440,150 [32,311] [4,675] <2,050>	75,103
2008/12/12~ 2009/09/10	21.09 (2009/09)	136.350 (15) (1.734)	136.780 (18) (1.697)	135.570 (28) (1.802)	135.820 (29) (1.780)	136.362	5,368 [-] [4,675] <507>	4,345
2009/03/12~ 2009/12/10	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	136.082	- [-] [-] <->	-
ミニ長期国債 (10年)		mini-10-year JGB Futures						
2009/03/23~ 2009/06/10	21.06 (2009/06)	- (-)	- (-)	- (-)	- (-)	136.872	10 [10] <->	10
2009/03/23~ 2009/09/09	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	136.362	10 [10] <->	10
2009/03/23~ 2009/12/09	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	136.082	- [-] [-] <->	-

(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.