

年月 (Year/Month) : 2009/06

国債先物取引相場表

JGB Futures Quotations

立会日数 (Trading Days) : 22

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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						
2008/09/11~ 2009/06/11	21.06 (2009/06)	- (-)	- (-)	- (-)	- (-)	109.230	- [-] [-] <->	-
2008/12/12~ 2009/09/10	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	109.002	- [-] [-] <->	-
2009/03/12~ 2009/12/10	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	108.871	- [-] [-] <->	-
2009/06/12~ 2010/03/11	22.03 (2010/03)	- (-)	- (-)	- (-)	- (-)	108.450	- [-] [-] <->	-
長期国債 (10年)		10-year JGB Futures						
2008/09/11~ 2009/06/11	21.06 (2009/06)	136.380 (1) (1.731)	136.940 (4) (1.683)	136.090 (2) (1.756)	136.290 (11) (1.739)	136.518	305,064* [-] [85,949] <6,836>	2,317
2008/12/12~ 2009/09/10	21.09 (2009/09)	135.970 (1) (1.767)	138.310 (30) (1.568)	135.470 (11) (1.810)	138.100 (30) (1.585)	136.599	453,540 [30,631] [85,949] <7,597>	67,475
2009/03/12~ 2009/12/10	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	136.216	- [-] [-] <->	-
2009/06/12~ 2010/03/11	22.03 (2010/03)	- (-)	- (-)	- (-)	- (-)	135.908	- [-] [-] <->	-
ミニ長期国債 (10年)		mini-10-year JGB Futures						
2009/03/23~ 2009/06/10	21.06 (2009/06)	- (-)	- (-)	- (-)	- (-)	136.513	- [-] [-] <->	10
2009/03/23~ 2009/09/09	21.09 (2009/09)	- (-)	- (-)	- (-)	- (-)	136.599	- [-] [-] <->	10
2009/03/23~ 2009/12/09	21.12 (2009/12)	- (-)	- (-)	- (-)	- (-)	136.216	- [-] [-] <->	-
2009/06/12~ 2010/03/10	22.03 (2010/03)	- (-)	- (-)	- (-)	- (-)	135.908	- [-] [-] <->	-

(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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