

国債先物取引相場表

JGB Futures Quotations

立会日数 (Trading Days) : 21

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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 | | | | | | |
| 2008/12/12~ 2009/09/10 | 21. 09 (2009/09) | - (-) | - (-) | - (-) | - (-) | 108. 920 | - [-] [-] <-> | - |
| 2009/03/12~ 2009/12/10 | 21. 12 (2009/12) | - (-) | - (-) | - (-) | - (-) | 108. 720 | - [-] [-] <-> | - |
| 2009/06/12~ 2010/03/11 | 22. 03 (2010/03) | - (-) | - (-) | - (-) | - (-) | 108. 450 | - [-] [-] <-> | - |
| 長期国債 (10年) | | 10-year JGB Futures | | | | | | |
| 2008/12/12~ 2009/09/10 | 21. 09 (2009/09) | 138. 120 (3) (1. 584) | 139. 360 (21) (1. 481) | 137. 130 (10) (1. 667) | 139. 130 (31) (1. 500) | 138. 280 | 485, 321 [27, 145] [3, 322] <6, 233> | 72, 758 |
| 2009/03/12~ 2009/12/10 | 21. 12 (2009/12) | 138. 400 (24) (1. 560) | 138. 890 (31) (1. 519) | 138. 400 (24) (1. 560) | 138. 840 (31) (1. 524) | 137. 814 | 3, 423 [-] [3, 322] <-> | 2, 232 |
| 2009/06/12~ 2010/03/11 | 22. 03 (2010/03) | - (-) | - (-) | - (-) | - (-) | 137. 080 | - [-] [-] <-> | - |
| ミニ長期国債 (10年) | | mini-10-year JGB Futures | | | | | | |
| 2009/03/23~ 2009/09/09 | 21. 09 (2009/09) | - (-) | - (-) | - (-) | - (-) | 138. 280 | - [-] [-] <-> | 10 |
| 2009/03/23~ 2009/12/09 | 21. 12 (2009/12) | - (-) | - (-) | - (-) | - (-) | 137. 815 | - [-] [-] <-> | - |
| 2009/06/12~ 2010/03/10 | 22. 03 (2010/03) | - (-) | - (-) | - (-) | - (-) | 137. 080 | - [-] [-] <-> | - |

(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

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