

年月 (Year/Month) : 2009/09

国債先物取引相場表

JGB Futures Quotations

立会日数 (Trading Days) : 19

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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)	- (-)	- (-)	- (-)	- (-)	109.641	- [-] [-] <->	-
2009/06/12~ 2010/03/11	22. 03 (2010/03)	- (-)	- (-)	- (-)	- (-)	109.399	- [-] [-] <->	-
2009/09/11~ 2010/06/10	22. 06 (2010/06)	- (-)	- (-)	- (-)	- (-)	109.880	- [-] [-] <->	-
長期国債 (10年)		10-year JGB Futures						
2008/12/12~ 2009/09/10	21. 09 (2009/09)	139.140 (1) (1.499)	139.600 (2) (1.461)	138.660 (8) (1.539)	139.300 (10) (1.486)	139.183	269,381* [-] [78,070] <11,009>	2,316
2009/03/12~ 2009/12/10	21. 12 (2009/12)	138.870 (1) (1.521)	139.400 (28) (1.477)	138.360 (8) (1.564)	139.340 (30) (1.482)	138.960	357,291 [13,530] [78,070] <8,501>	56,099
2009/06/12~ 2010/03/11	22. 03 (2010/03)	- (-)	- (-)	- (-)	- (-)	138.298	- [-] [-] <->	-
2009/09/11~ 2010/06/10	22. 06 (2010/06)	- (-)	- (-)	- (-)	- (-)	137.668	- [-] [-] <->	-
ミニ長期国債 (10年)		mini-10-year JGB Futures						
2009/03/23~ 2009/09/09	21. 09 (2009/09)	- (-)	- (-)	- (-)	- (-)	139.183	- [-] [-] <->	10
2009/03/23~ 2009/12/09	21. 12 (2009/12)	- (-)	- (-)	- (-)	- (-)	138.960	- [-] [-] <->	-
2009/06/12~ 2010/03/10	22. 03 (2010/03)	- (-)	- (-)	- (-)	- (-)	138.298	- [-] [-] <->	-
2009/09/11~ 2010/06/09	22. 06 (2010/06)	- (-)	- (-)	- (-)	- (-)	137.668	- [-] [-] <->	-

(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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