

年月 (Year/Month) : 2010/02

国債先物限月間スプレッド取引相場表

立会日数 (Trading Days) : 19

JGB Futures Inter-month Spread Trading Quotations

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| 取引期間<br>Trading<br>Period  | 銘柄<br>限月取引<br>Issues<br>Contract Month | コード<br>Code | 始値 (日)<br>Open (Date)<br>円¥<br>(最終利回)%<br>(Yield to<br>Maturity) | 高値 (日)<br>High (Date)<br>円¥<br>(最終利回)%<br>(Yield to<br>Maturity) | 安値 (日)<br>Low (Date)<br>円¥<br>(最終利回)%<br>(Yield to<br>Maturity) | 終値 (日)<br>Close (Date)<br>円¥<br>(最終利回)%<br>(Yield to<br>Maturity) | 取引高<br>Trading Volume<br><br>単位 (Units) |  |
|----------------------------|--|-------------|--|--|---|---|---|--|
| 中期国債 (5年)                  |  |             | 5-year JGB Futures   |  |   |   |   |  |
| 2009/09/11 ~<br>2010/03/11 | 中期国債先物 S P 1003-1006                   | 165030104   | -  | -  | -   | -   | -                                       |  |
|                            | 22.03 (2010/03)                        | 165030004   | -  | -  | -   | -   | -                                       |  |
|                            | 22.06 (2010/06)                        | 165060004   | -  | -  | -   | -   | -                                       |  |
| 2009/12/11 ~<br>2010/03/11 | 中期国債先物 S P 1003-1009                   | 165030204   | -  | -  | -   | -   | -                                       |  |
|                            | 22.03 (2010/03)                        | 165030004   | -  | -  | -   | -   | -                                       |  |
|                            | 22.09 (2010/09)                        | 165090004   | -  | -  | -   | -   | -                                       |  |
| 2009/12/11 ~<br>2010/06/10 | 中期国債先物 S P 1006-1009                   | 165060104   | -  | -  | -   | -   | -                                       |  |
|                            | 22.06 (2010/06)                        | 165060004   | -  | -  | -   | -   | -                                       |  |
|                            | 22.09 (2010/09)                        | 165090004   | -  | -  | -   | -   | -                                       |  |
| 長期国債 (10年)                 |  |             | 10-year JGB Futures  |  |   |   |   |  |
| 2009/09/11 ~<br>2010/03/11 | 長期国債先物 S P 1003-1006                   | 165030101   | 0.920 (1)  | 1.010(10)  | 0.900(26)   | 0.900(26)   | 1,965                                   |  |
|                            | 22.03 (2010/03)                        | 165030001   | 139.480 (1)<br>(1.471)   | 140.030(26)<br>(1.426)   | 138.740 (4)<br>(1.532)  | 139.860(26)<br>(1.440)  |   |  |
|                            | 22.06 (2010/06)                        | 165060001   | 138.560 (1)<br>(1.547)   | 139.110(26)<br>(1.501)   | 137.790 (4)<br>(1.611)  | 138.960(26)<br>(1.514)  |   |  |
| 2009/12/11 ~<br>2010/03/11 | 長期国債先物 S P 1003-1009                   | 165030201   | -  | -  | -   | -   | -                                       |  |
|                            | 22.03 (2010/03)                        | 165030001   | -  | -  | -   | -   | -                                       |  |
|                            | 22.09 (2010/09)                        | 165090001   | -  | -  | -   | -   | -                                       |  |
| 2009/12/11 ~<br>2010/06/10 | 長期国債先物 S P 1006-1009                   | 165060101   | -  | -  | -   | -   | -                                       |  |
|                            | 22.06 (2010/06)                        | 165060001   | -  | -  | -   | -   | -                                       |  |
|                            | 22.09 (2010/09)                        | 165090001   | -  | -  | -   | -   | -                                       |  |
| ミニ長期国債 (10年)               |  |             | mini-10-year JGB Futures   |  |   |   |   |  |
| 2009/09/11 ~<br>2010/03/10 | ミニ長期国債先物 S P 1003-1006                 | 165030107   | -  | -  | -   | -   | -                                       |  |
|                            | 22.03 (2010/03)                        | 165030007   | -  | -  | -   | -   | -                                       |  |
|                            | 22.06 (2010/06)                        | 165060007   | -  | -  | -   | -   | -                                       |  |
| 2009/12/11 ~<br>2010/03/10 | ミニ長期国債先物 S P 1003-1009                 | 165030207   | -  | -  | -   | -   | -                                       |  |
|                            | 22.03 (2010/03)                        | 165030007   | -  | -  | -   | -   | -                                       |  |
|                            | 22.09 (2010/09)                        | 165090007   | -  | -  | -   | -   | -                                       |  |
| 2009/12/11 ~<br>2010/06/09 | ミニ長期国債先物 S P 1006-1009                 | 165060107   | -  | -  | -   | -   | -                                       |  |
|                            | 22.06 (2010/06)                        | 165060007   | -  | -  | -   | -   | -                                       |  |
|                            | 22.09 (2010/09)                        | 165090007   | -  | -  | -   | -   | -                                       |  |

(株)東京証券取引所

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