

年月 (Year/Month) : 2010/03

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						
2009/06/12~ 2010/03/11	22. 03 (2010/03)	- (-)	- (-)	- (-)	- (-)	110.630	- [-] [-] <->	-
2009/09/11~ 2010/06/10	22. 06 (2010/06)	- (-)	- (-)	- (-)	- (-)	110.610	- [-] [-] <->	-
2009/12/11~ 2010/09/09	22. 09 (2010/09)	- (-)	- (-)	- (-)	- (-)	110.486	- [-] [-] <->	-
2010/03/12~ 2010/12/09	22. 12 (2010/12)	- (-)	- (-)	- (-)	- (-)	110.410	- [-] [-] <->	-
長期国債 (10年)		10-year JGB Futures						
2009/06/12~ 2010/03/11	22. 03 (2010/03)	139.870 (1) (1.439)	140.400 (11) (1.396)	139.690 (2) (1.453)	140.200 (11) (1.412)	140.051	278,652* [-] [88,219] <13,097>	3,266
2009/09/11~ 2010/06/10	22. 06 (2010/06)	138.880 (1) (1.520)	139.460 (10) (1.472)	138.100 (30) (1.585)	138.220 (31) (1.575)	138.829	505,026 [6,910] [88,219] <14,629>	58,557
2009/12/11~ 2010/09/09	22. 09 (2010/09)	- (-)	- (-)	- (-)	- (-)	138.530	- [-] [-] <->	-
2010/03/12~ 2010/12/09	22. 12 (2010/12)	- (-)	- (-)	- (-)	- (-)	137.963	- [-] [-] <->	-
ミニ長期国債 (10年)		mini-10-year JGB Futures						
2009/06/12~ 2010/03/10	22. 03 (2010/03)	- (-)	- (-)	- (-)	- (-)	140.068	- [-] [-] <->	-
2009/09/11~ 2010/06/09	22. 06 (2010/06)	- (-)	- (-)	- (-)	- (-)	138.829	- [-] [-] <->	-
2009/12/11~ 2010/09/08	22. 09 (2010/09)	- (-)	- (-)	- (-)	- (-)	138.530	- [-] [-] <->	-
2010/03/12~ 2010/12/08	22. 12 (2010/12)	- (-)	- (-)	- (-)	- (-)	137.963	- [-] [-] <->	-

(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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