

年月 (Year/Month) : 2010/07

国債先物取引相場表

立会日数 (Trading Days) : 21

JGB Futures Quotations

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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						
2009/12/11~ 2010/09/09	22.09 (2010/09)	- (-)	- (-)	- (-)	- (-)	111.100	- [-] [-] <->	-
2010/03/12~ 2010/12/09	22.12 (2010/12)	- (-)	- (-)	- (-)	- (-)	111.020	- [-] [-] <->	-
2010/06/11~ 2011/03/10	23.03 (2011/03)	- (-)	- (-)	- (-)	- (-)	110.870	- [-] [-] <->	-
長期国債 (10年)		10-year JGB Futures						
2009/12/11~ 2010/09/09	22.09 (2010/09)	141.650 (1) (1.295)	142.080 (22) (1.261)	141.120 (14) (1.337)	141.840 (30) (1.280)	141.607	575,497 [4,194] [-] <2,756>	71,640
2010/03/12~ 2010/12/09	22.12 (2010/12)	- (-)	- (-)	- (-)	- (-)	141.387	- [-] [-] <->	-
2010/06/11~ 2011/03/10	23.03 (2011/03)	- (-)	- (-)	- (-)	- (-)	140.577	- [-] [-] <->	-
ミニ長期国債 (10年)		mini-10-year JGB Futures						
2009/12/11~ 2010/09/08	22.09 (2010/09)	- (-)	- (-)	- (-)	- (-)	141.607	- [-] [-] <->	-
2010/03/12~ 2010/12/08	22.12 (2010/12)	- (-)	- (-)	- (-)	- (-)	141.387	- [-] [-] <->	-
2010/06/11~ 2011/03/09	23.03 (2011/03)	- (-)	- (-)	- (-)	- (-)	140.577	- [-] [-] <->	-

(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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