# 国 債 先 物 取 引 総 括 表 (中期国債先物)

Summary of Statistics on JGB Futures (5-year JGB Futures)

(単位 units, 百万円 ¥ mil.)

| 年 月 | 立会日数 | 取引高 | | | | | | 取引金額 | | | | | | ギブ・アップ数量 | 建玉現在高 | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 合 計 | J-NET | 1日平均 | J-NET | 最 高 月日 | 最 低 月日 | 合 計 | J-NET | 1日平均 | J-NET | 最 高 月日 | 最 低 月日 | | 年月末 | 最 高 月日 | 最 低 月日 | |
| Year or Month | Trading Days | Trading Volume: Total | J-NET | Daily Average | J-NET | High date | Low date | Trading Value: Total | J-NET | Daily Average | J-NET | High date | Low date | Give Up Volume | Open Interest: End of Year or Month | High date | Low date | |
| 2014 | 244 | - | - | - | - | 1.6 - | 1.6 - | - | - | - | - | 1.6 - | 1.6 - | - | - | 1.6 - | 1.6 - | |
| 2015 | 244 | - | - | - | - | 1.5 - | 1.5 - | - | - | - | - | 1.5 - | 1.5 - | - | - | 1.5 - | 1.5 - | |
| 2016 | 245 | - | - | - | - | 1.4 - | 1.4 - | - | - | - | - | 1.4 - | 1.4 - | - | - | 1.4 - | 1.4 - | |
| 2016 3 | 22 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 4 | 20 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 5 | 19 | - | - | - | - | 2 - | 2 - | - | - | - | - | 2 - | 2 - | - | - | 2 - | 2 - | |
| 6 | 22 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 7 | 20 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 8 | 22 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 9 | 20 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 10 | 20 | - | - | - | - | 3 - | 3 - | - | - | - | - | 3 - | 3 - | - | - | 3 - | 3 - | |
| 11 | 20 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 12 | 21 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 2017 1 | 19 | - | - | - | - | 4 - | 4 - | - | - | - | - | 4 - | 4 - | - | - | 4 - | 4 - | |
| 2 | 20 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |
| 3 | 22 | - | - | - | - | 1 - | 1 - | - | - | - | - | 1 - | 1 - | - | - | 1 - | 1 - | |

(注) 1. 2014年3月24日に東京証券取引所のデリバティブ市場を大阪取引所のデリバティブ市場に統合
月間データは統合日以降のデータ、2014年年間データは統合日までの東京証券取引所のデータを含む
2. ギブ･アップ数量は売と買の合計数量

Note : 1. The derivatives markets of TSE were integrated into that of Osaka Exchange on March 24, 2014.
Annual data includes TSE trades prior to integration, while monthly data does not reflect data prior to market integration.
2. Give Up Volume means total amount of the buying and selling.

# 国 債 先 物 取 引 総 括 表 (長期国債先物)

Summary of Statistics on JGB Futures (10-year JGB Futures)

(単位 units. 百万円 ¥ mil.)

| 年 月 | 立会日数 | 取引高 | | | | | | | | | 取引金額 | | | | | | | | | ギブ・アップ数量 | 建玉現在高 | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 合 計 | 権利行使分 | J-NET | 1日平均 | J-NET | 最 高 月 日 | | 最 低 月 日 | | 合 計 | 権利行使分 | J-NET | 1日平均 | J-NET | 最 高 月 日 | | 最 低 月 日 | | | 年月末 | 最 高 月 日 | | 最 低 月 日 | |
| | | Trading Volume | | | | | | | | | Trading Value | | | | | | | | | | Open Interest | | | | |
| Year or Month | Trading Days | Total | Exercise Volume | J-NET | Daily Average | J-NET | High date | | Low date | | Total | Exercise Value | J-NET | Daily Average | J-NET | High date | | Low date | | Give Up Volume | End of Year or Month | High date | | Low date | |
| 2014 | 244 | 8,791,553 | 54,099 | 606,883 | 36,031 | 2,487 | 3.6 | 153,849 | 12.29 | 10,224 | 1,280,694,771 | 7,871,650 | 88,382,941 | 5,248,749 | 362,225 | 3.6 | 22,309,295 | 12.29 | 1,510,604 | 1,956,402 | 96,722 | 2.21 | 164,079 | 12.24 | 92,162 |
| 2015 | 244 | 8,677,576 | 34,748 | 478,526 | 35,564 | 1,961 | 6.9 | 152,862 | 12.25 | 9,613 | 1,281,904,551 | 5,132,203 | 70,659,239 | 5,253,707 | 289,587 | 6.9 | 22,460,275 | 12.25 | 1,431,793 | 2,038,260 | 95,509 | 12.1 | 118,032 | 3.25 | 85,469 |
| 2016 | 245 | 7,383,298 | 37,854 | 351,536 | 30,136 | 1,435 | 6.8 | 121,978 | 12.27 | 7,521 | 1,117,995,156 | 5,729,889 | 53,213,413 | 4,563,245 | 217,197 | 6.8 | 18,545,760 | 12.27 | 1,126,759 | 1,589,525 | 80,838 | 1.21 | 109,664 | 9.20 | 54,405 |
| 2016 3 | 22 | 866,857 | 1,421 | 64,958 | 39,403 | 2,953 | 10 | 115,858 | 25 | 10,648 | 131,424,920 | 215,194 | 9,839,495 | 5,973,860 | 447,249 | 10 | 17,550,940 | 25 | 1,617,220 | 254,211 | 72,371 | 1 | 92,517 | 14 | 66,735 |
| 4 | 20 | 499,869 | 2,021 | 10,333 | 24,993 | 517 | 22 | 41,592 | 11 | 10,861 | 75,828,719 | 306,487 | 1,567,746 | 3,791,435 | 78,387 | 22 | 6,315,925 | 11 | 1,647,087 | 77,426 | 76,690 | 22 | 78,618 | 7 | 69,900 |
| 5 | 19 | 395,353 | 2,094 | 7,701 | 20,808 | 405 | 19 | 35,642 | 6 | 12,613 | 60,029,824 | 318,151 | 1,169,251 | 3,159,464 | 61,539 | 19 | 5,403,338 | 6 | 1,915,811 | 67,333 | 88,410 | 31 | 88,410 | 2 | 76,363 |
| 6 | 22 | 849,274 | 3,286 | 68,186 | 38,603 | 3,099 | 8 | 121,978 | 22 | 17,529 | 129,311,276 | 500,135 | 10,373,177 | 5,877,785 | 471,508 | 8 | 18,545,760 | 22 | 2,667,395 | 246,769 | 72,109 | 6 | 91,233 | 27 | 70,525 |
| 7 | 20 | 490,339 | 2,873 | 9,480 | 24,517 | 474 | 15 | 42,803 | 25 | 12,297 | 75,216,369 | 440,018 | 1,455,504 | 3,760,818 | 72,775 | 15 | 6,558,481 | 25 | 1,885,265 | 61,724 | 80,729 | 27 | 82,897 | 1 | 73,737 |
| 8 | 22 | 518,921 | 4,844 | 9,996 | 23,587 | 454 | 2 | 50,561 | 22 | 10,565 | 78,638,094 | 736,502 | 1,515,567 | 3,574,458 | 68,889 | 2 | 7,660,398 | 22 | 1,599,115 | 79,305 | 79,389 | 1 | 81,465 | 12 | 72,941 |
| 9 | 20 | 732,144 | 1,438 | 63,447 | 36,607 | 3,172 | 8 | 88,517 | 16 | 17,183 | 110,963,094 | 218,261 | 9,614,829 | 5,548,154 | 480,741 | 8 | 13,416,638 | 16 | 2,607,103 | 217,558 | 58,654 | 1 | 75,638 | 20 | 54,405 |
| 10 | 20 | 376,009 | 2,007 | 4,531 | 18,800 | 227 | 28 | 27,733 | 19 | 10,885 | 57,107,138 | 305,051 | 688,317 | 2,855,356 | 34,415 | 28 | 4,206,060 | 19 | 1,652,876 | 51,245 | 67,210 | 28 | 67,438 | 7 | 58,642 |
| 11 | 20 | 587,379 | 5,900 | 17,811 | 29,369 | 891 | 16 | 53,766 | 7 | 14,539 | 88,699,389 | 891,381 | 2,687,072 | 4,434,969 | 134,353 | 16 | 8,102,452 | 7 | 2,207,102 | 99,974 | 89,409 | 30 | 89,409 | 8 | 67,326 |
| 12 | 21 | 756,273 | 2,090 | 60,143 | 36,013 | 2,864 | 9 | 107,699 | 27 | 7,521 | 113,584,036 | 313,509 | 9,040,002 | 5,408,763 | 430,476 | 9 | 16,193,353 | 27 | 1,126,759 | 224,967 | 80,838 | 6 | 90,783 | 13 | 71,037 |
| 2017 1 | 19 | 454,789 | 2,068 | 11,049 | 23,936 | 582 | 25 | 39,996 | 10 | 14,440 | 68,284,492 | 310,240 | 1,658,514 | 3,593,920 | 87,290 | 25 | 6,002,717 | 10 | 2,168,427 | 63,096 | 95,272 | 31 | 95,272 | 5 | 81,859 |
| 2 | 20 | 533,620 | 3,776 | 15,780 | 26,681 | 789 | 3 | 53,220 | 13 | 12,739 | 80,007,893 | 566,726 | 2,365,812 | 4,000,394 | 118,290 | 3 | 7,963,340 | 13 | 1,908,893 | 123,948 | 108,938 | 22 | 114,011 | 1 | 96,319 |
| 3 | 22 | 805,526 | 1,797 | 80,479 | 36,615 | 3,658 | 8 | 120,211 | 27 | 12,845 | 121,091,145 | 269,400 | 12,100,165 | 5,504,142 | 550,007 | 8 | 18,091,668 | 27 | 1,932,331 | 260,836 | 80,172 | 1 | 108,869 | 21 | 77,290 |

(注) 1. 2014年3月24日に東京証券取引所のデリバティブ市場を大阪取引所のデリバティブ市場に統合
月間データは統合日以降のデータ、2014年年間データは統合日までの東京証券取引所のデータを含む
2. ギブ・アップ数量は売と買の合計数量

Note : 1. The derivatives markets of TSE were integrated into that of Osaka Exchange on March 24, 2014.
Annual data includes TSE trades prior to integration, while monthly data does not reflect data prior to market integration.
2. Give Up Volume means total amount of the buying and selling.

# 国 債 先 物 取 引 総 括 表 (ミニ長期国債先物)

Summary of Statistics on JGB Futures (mini-10-year JGB Futures)

(単位 units, 百万円 ¥ mil.)

| 年 月 | 立会日数 | 取引高 | | | | | | | 取引金額 | | | | | | | | ギブ・アップ数量 | 建玉現在高 | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 合 計 | J-NET | 1日平均 | J-NET | 最 高 月日 | | 最 低 月日 | 合 計 | J-NET | 1日平均 | J-NET | 最 高 月日 | | 最 低 月日 | | | 年月末 | 最 高 月日 | | 最 低 月日 | |
| Year or Month | Trading Days | Trading Volume | | | | | | | Trading Value | | | | | | | | Give Up Volume | Open Interest | | | | |
| | | Total | J-NET | Daily Average | J-NET | High date | | Low date | Total | J-NET | Daily Average | J-NET | High date | | Low date | | | End of Year or Month | High date | | Low date | |
| 2014 | 244 | 21,171 | 47 | 87 | 0 | 3.26 | 684 | 1.20 | - | 308,596 | 683 | 1,265 | 3 | 3.26 | 9,906 | 1.20 | - | 135 | 260 | 11.20 | 1,094 | 3.11 | 94 |
| 2015 | 244 | 40,562 | 86 | 166 | 0 | 2.5 | 1,139 | 10.9 | - | 598,456 | 1,267 | 2,452 | 5 | 2.5 | 16,781 | 10.9 | - | 788 | 297 | 3.11 | 2,374 | 9.11 | 154 |
| 2016 | 245 | 5,742 | 42 | 23 | 0 | 2.5 | 599 | 4.4 | - | 86,843 | 637 | 354 | 2 | 2.5 | 9,059 | 4.4 | - | - | 47 | 1.29 | 392 | 12.14 | 33 |
| 2016 3 | 22 | 791 | 28 | 36 | 1 | 8 | 122 | 28 | 1 | 12,003 | 424 | 545 | 19 | 8 | 1,858 | 28 | 15 | - | 103 | 2 | 220 | 15 | 69 |
| 4 | 20 | 72 | - | 4 | - | 6 | 18 | 4 | - | 1,092 | - | 54 | - | 6 | 272 | 4 | - | - | 112 | 21 | 118 | 6 | 93 |
| 5 | 19 | 82 | - | 4 | - | 27 | 16 | 2 | - | 1,245 | - | 65 | - | 27 | 243 | 2 | - | - | 113 | 13 | 116 | 6 | 110 |
| 6 | 22 | 298 | 14 | 14 | 1 | 8 | 56 | 3 | - | 4,538 | 212 | 206 | 9 | 8 | 851 | 3 | - | - | 109 | 13 | 130 | 14 | 75 |
| 7 | 20 | 144 | - | 7 | - | 8 | 24 | 20 | - | 2,209 | - | 110 | - | 8 | 368 | 20 | - | - | 157 | 28 | 167 | 1 | 116 |
| 8 | 22 | 136 | - | 6 | - | 2 | 52 | 8 | - | 2,062 | - | 93 | - | 2 | 787 | 8 | - | - | 92 | 1 | 141 | 31 | 92 |
| 9 | 20 | 223 | - | 11 | - | 5 | 45 | 26 | - | 3,378 | - | 168 | - | 6 | 680 | 26 | - | - | 72 | 1 | 91 | 13 | 47 |
| 10 | 20 | 100 | - | 5 | - | 31 | 49 | 3 | - | 1,517 | - | 75 | - | 31 | 743 | 3 | - | - | 117 | 31 | 117 | 4 | 70 |
| 11 | 20 | 162 | - | 8 | - | 15 | 52 | 2 | - | 2,446 | - | 122 | - | 15 | 784 | 2 | - | - | 81 | 1 | 129 | 24 | 80 |
| 12 | 21 | 147 | - | 7 | - | 9 | 16 | 27 | - | 2,207 | - | 105 | - | 9 | 240 | 27 | - | - | 47 | 13 | 81 | 14 | 33 |
| 2017 1 | 19 | 40 | - | 2 | - | 26 | 13 | 4 | - | 600 | - | 31 | - | 26 | 194 | 4 | - | - | 40 | 19 | 55 | 31 | 40 |
| 2 | 20 | 74 | - | 4 | - | 3 | 25 | 7 | - | 1,109 | - | 55 | - | 3 | 373 | 7 | - | - | 61 | 28 | 61 | 6 | 37 |
| 3 | 22 | 104 | - | 5 | - | 8 | 30 | 1 | - | 1,563 | - | 71 | - | 8 | 451 | 1 | - | - | 40 | 1 | 61 | 14 | 20 |

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月間データは統合日以降のデータ、2014年年間データは統合日までの東京証券取引所のデータを含む
2. ギブ･アップ数量は売と買の合計数量

Note : 1. The derivatives markets of TSE were integrated into that of Osaka Exchange on March 24, 2014.
Annual data includes TSE trades prior to integration, while monthly data does not reflect data prior to market integration.
2. Give Up Volume means total amount of the buying and selling.

# 国 債 先 物 取 引 総 括 表 (超長期国債先物)

Summary of Statistics on JGB Futures (20-year JGB Futures)

(単位 units. 百万円 ¥ mil.)

| 年 月 | 立会日数 | 取引高 | | | | | | | 取引金額 | | | | | | | | ギブ・アップ数量 | 建玉現在高 | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 合 計 | J-NET | 1日平均 | J-NET | 最 高 月日 | | 最 低 月日 | 合 計 | J-NET | 1日平均 | J-NET | 最 高 月日 | | 最 低 月日 | | | 年月末 | 最 高 月日 | | 最 低 月日 | |
| Year or Month | Trading Days | Trading Volume | | | | | | | Trading Value | | | | | | | | Give Up Volume | Open Interest | | | | |
| | | Total | J-NET | Daily Average | J-NET | High date | | Low date | Total | J-NET | Daily Average | J-NET | High date | | Low date | | | End of Year or Month | High date | | Low date | |
| 2014 | 182 | 5,041 | 1,540 | 28 | 8 | 4.8 | 265 | 7.8 | - | 1,012,878 | 309,759 | 5,565 | 1,702 | 4.8 | 52,645 | 7.8 | - | 1,117 | 104 | 6.17 | 549 | 12.8 | 22 |
| 2015 | 244 | 2,978 | 464 | 12 | 2 | 7.22 | 147 | 1.9 | - | 453,399 | 66,763 | 1,858 | 273 | 2.12 | 23,965 | 1.9 | - | 207 | 127 | 12.10 | 247 | 5.26 | - |
| 2016 | 245 | 843 | 295 | 3 | 1 | 3.11 | 153 | 1.19 | - | 128,853 | 45,383 | 525 | 185 | 3.11 | 23,278 | 1.19 | - | 278 | 19 | 3.14 | 168 | 12.20 | 2 |
| 2016 3 | 22 | 291 | 205 | 13 | 9 | 11 | 153 | 1 | - | 44,506 | 31,246 | 2,023 | 1,420 | 11 | 23,278 | 1 | - | 201 | 44 | 14 | 168 | 22 | 44 |
| 4 | 20 | 41 | - | 2 | - | 1 | 11 | 11 | - | 6,441 | - | 322 | - | 1 | 1,708 | 11 | - | - | 44 | 13 | 47 | 1 | 44 |
| 5 | 19 | 29 | - | 2 | - | 19 | 9 | 9 | - | 4,629 | - | 243 | - | 19 | 1,432 | 9 | - | - | 46 | 18 | 48 | 2 | 43 |
| 6 | 22 | 107 | 70 | 5 | 3 | 8 | 82 | 1 | - | 17,277 | 11,296 | 785 | 513 | 8 | 13,234 | 1 | - | 70 | 42 | 13 | 59 | 20 | 40 |
| 7 | 20 | 17 | - | 1 | - | 6 | 5 | 1 | - | 2,806 | - | 140 | - | 6 | 839 | 1 | - | - | 49 | 21 | 51 | 1 | 42 |
| 8 | 22 | 4 | - | 0 | - | 2 | 1 | 1 | - | 643 | - | 29 | - | 15 | 161 | 1 | - | - | 49 | 1 | 49 | 2 | 48 |
| 9 | 20 | 26 | - | 1 | - | 9 | 17 | 2 | - | 4,124 | - | 206 | - | 9 | 2,706 | 2 | - | 5 | 6 | 12 | 55 | 20 | 6 |
| 10 | 20 | 25 | - | 1 | - | 28 | 4 | 3 | - | 4,042 | - | 202 | - | 28 | 646 | 3 | - | - | 18 | 28 | 18 | 3 | 6 |
| 11 | 20 | 17 | - | 1 | - | 24 | 7 | 1 | - | 2,726 | - | 136 | - | 24 | 1,115 | 1 | - | - | 16 | 8 | 23 | 24 | 16 |
| 12 | 21 | 50 | - | 2 | - | 27 | 12 | 2 | - | 7,840 | - | 373 | - | 27 | 1,868 | 2 | - | 2 | 19 | 30 | 19 | 20 | 2 |
| 2017 1 | 19 | 9 | - | 0 | - | 12 | 5 | 4 | - | 1,395 | - | 73 | - | 12 | 776 | 4 | - | - | 15 | 4 | 19 | 27 | 15 |
| 2 | 20 | 16 | - | 1 | - | 13 | 5 | 1 | - | 2,450 | - | 122 | - | 13 | 766 | 1 | - | - | 7 | 1 | 15 | 17 | 6 |
| 3 | 22 | 90 | - | 4 | - | 21 | 36 | 1 | - | 13,770 | - | 625 | - | 21 | 5,511 | 1 | - | 2 | 23 | 17 | 41 | 1 | 7 |

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2. ギブ・アップ数量は売と買の合計数量

Note : 1. The derivatives markets of TSE were integrated into that of Osaka Exchange on March 24, 2014.
Annual data includes TSE trades prior to integration, while monthly data does not reflect data prior to market integration.
2. Give Up Volume means total amount of the buying and selling.