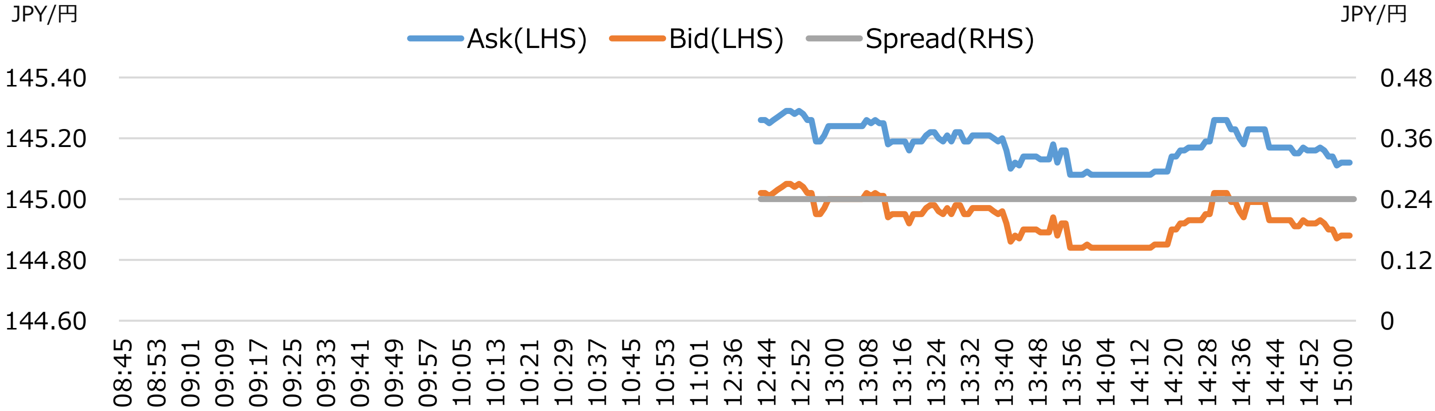
20-year JGB futures/超長期国債先物 - Daily report

Today's market recap/本日のマーケット動向

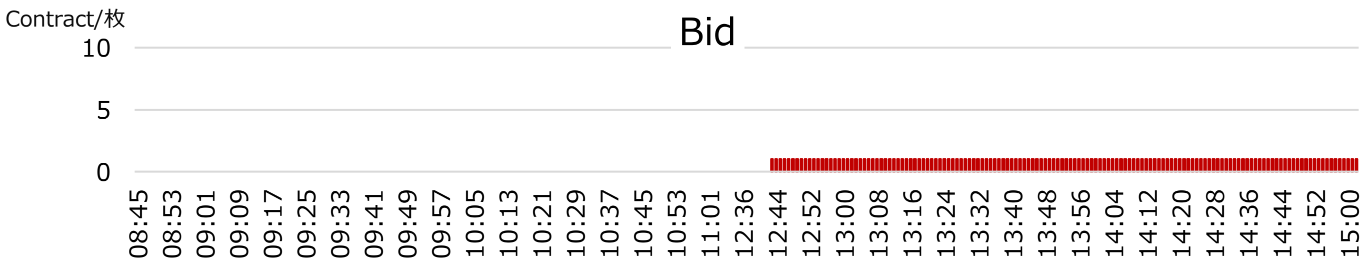
Open/始値	High/高値	Low/安値	Close/終値	Volume/取引高	OI/建玉残高
-	-	-	-	-	0 (6/23)

取引なし/ No Trading

BBO prices/最良売買気配価格



Total amount of BBO orders/最良売買気配数量



Note: BBO prices and order amounts were taken at a fixed point of every minute
/最良売買気配価格および気配数量は 1 分毎の定点データを基に作成

Contract Specifications

	20-year JGB Futures
Vendor Code	Bloomberg: JJAA <Comdty> Refinitiv: JTBcn CQG: J20B QUICK : 602.n
Contract	Standardized 3%, 20-year JGB
Deliverable Grade	Interest-bearing 20-year JGBs with 19 years 3 months or more but less than 21 years.
Contract Unit	JPY 10 million face value
Tick Size	0.01 yen per 100-yen face value
Contract Months	3 months in the March quarterly cycle (March, June, September and December)
Trading Hours (JST)	8:45-11:02, 12:30-15:02, 15:30-6:00 (Note) An order acceptance period ("pre-closing") is established for 2 minutes（5 minutes in the Night Session） before the Itayose on close.
Price Limits	1. The price limit range shall be the following Normal : JPY 4.00 Expansion : JPY 6.00 (Note) The price limits will be expanded to the expansion of price limits (Only price limits in one direction, up or down, will be expanded.) 2. Immediately Executable Price Range (DCB) : LTP or BBO mid-price ± 90 ticks
Trading and Clearing Fees	Trading Fee : JPY 10.00 Clearing Fee : JPY 5.00
Circuit Breaker Rule (SCB)	In the case where there was a trade, etc. in the central contract month at the upper or lower price limit range, trading in all contract months will be suspended for at least 10 minutes.
Last Trading Day	5th business day prior to each delivery date (20th day of each contract month, move-down the date when it is not the business day). Trading for the new contract month begins on the business day following the last trading day.
Strategy Trades	The calendar spread trading is available.
J-NET Trading	Available (Tick size: ¥0.0001, Minimum trading unit: 1 unit)
Settlement Prices	Please see the file below for the method of determining settlement prices of futures and options contracts. https://www.jpx.co.jp/jscc/en/cash/futures/assumption-obligation/futuresclearing.html
Margin	Calculated by using SPANR (Margin offsetting with other JGB Futures and Options on JGB Futures contracts is allowed.)
Delivery of Bonds	The delivery of issues is at the discretion of the seller of the futures contract.
Final Settlement Method	Delivery of JGBs
Give-Up	Available
Position-Transfer	Available
Reporting of Large Positions	Contract month: The nearest contract month of JGB Futures Target: Proprietaries and any customers whose amount of net position are no less than 5,000 contracts Measurement date: Every Friday (In the case that it is from the beginning of March, June, September and December to the last trading day of the contract, reporting has to be made every trading day.

超長期国債先物　商品概要

	超長期国債先物取引
ベンダーティッカー	Bloomberg: JJAA <Comdty> Refinitiv: JTBcn CQG: J20B QUICK：602.n 時事通信社：JGB1FP/2
取引対象	超長期国債標準物 (3%、20 年)
受渡適格銘柄	残存 19 年 3 か月以上 21 年未満の 20 年利付国債
取引単位	額面 1,000 万円
呼値の単位	額面 100 円につき 1 銭
限月取引	3 月、6 月、9 月、12 月の 3 限月取引
取引時間 （日本時間）	<午前> オープニング： 8:45 レギュラー・セッション　： 8:45～11:00 クロージング： 11:02 <午後> オープニング： 12:30 レギュラー・セッション　： 12:30～15:00 クロージング： 15:02 <夜間> オープニング： 15:30 レギュラー・セッション　： 15:30～翌 5:55 クロージング： 翌 6:00 オープニングで取引が成立しない場合、レギュラー・セッションに移行 クロージングで取引が成立しない場合、ザラ場引け
値幅制限	1.　呼値の制限値幅：定期的な見直しは実施せず、取引対象が同一の商品ごとに以下の値を適用する。 通常値幅：上下 4.00 円 最大値幅：上下 6.00 円 2.　即時約定可能値幅：直近の最良気配の仲値または直近約定値段を中心に、以下の値を適用する。 上下 90 銭
手数料	取引手数料：10 円/単位 清算手数料：5 円/単位
サーキットブレーカー	中心限月取引において、制限値幅上限（下限）の値段で約定又は買（売）気配提示された場合、全限月取引の取引を 10 分間以上中断する。
取引最終日	受渡決済期日（各限月の 20 日（休業日の場合は、繰下げる。））の 5 日前（休業日を除外する。）
ストラテジー取引	あり（カレンダー・スプレッド）
立会外取引 (J-NET)	呼値の単位：0.0001 円 最低取引単位：1 単位
清算値段	当該取引日の立会（夜間取引を除く。）における最終約定値段等 ※必要な場合は、上記に関わらず株式会社日本証券クリアリング機構（JSCC）が適当と認める数値に修正詳細： https://www.jpx.co.jp/jscc/en/cash/futures/assumption-obligation/futuresclearing.html
証拠金	SPAN を利用して計算（他の国債先物・国債先物オプション取引との間におけるリスク相殺を認める）。
決済方法	転売または買戻し 最終決済（受渡決済）
決済物件の受渡し	受渡しに供する国債の銘柄は渡方(売方)の任意
ギブアップ	利用可能
建玉移管	利用可能
建玉報告制度	対象限月：直近の限月取引 報告対象：自己又は一の顧客のうち、売建玉と買建玉の差引数量が 5,000 単位以上の者 計測対象日：毎週金曜日に終了する取引日（3,6,9,12 月の月初から取引最終日までの間は、毎取引日）

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