

国債先物オプション取引総括表（長期国債先物オプション）

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

(単位 units, 百万円 ¥ mil.)

| 年 月           | 立会<br>日数     | 取 引 高          |       |               |       |      |      |      |     | 取 引 金 額       |       |               |       |      |      |      |     | 権利行使<br>数量合計              | ギブ・アップ<br>数量   | 建 玉 現 在 高     |      |     |     | 年 月           |
|---------------|--------------|----------------|-------|---------------|-------|------|------|------|-----|---------------|-------|---------------|-------|------|------|------|-----|---------------------------|----------------|---------------|------|-----|-----|---------------|
|               |              | 合 計            | J-NET | 1日平均          | J-NET | 月 日  | 最 高  | 月 日  | 最 低 | 合 計           | J-NET | 1日平均          | J-NET | 月 日  | 最 高  | 月 日  | 最 低 |                           |                | 年 月 末         | 月 日  | 最 高 | 月 日 |               |
| Year or Month | Trading Days | Trading Volume |       |               |       |      |      |      |     | Trading Value |       |               |       |      |      |      |     | Contracts Exercised Total | Give Up Volume | Open Interest |      |     |     | Year or Month |
|               |              | Total          | J-NET | Daily Average | J-NET | date | High | date | Low | Total         | J-NET | Daily Average | J-NET | date | High | date | Low | End of Year or Month      | date           | High          | date | Low |     |               |

【プットオプション Put Options】

|              |    |         |        |       |     |    |        |    |       |        |       |     |     |    |       |    |     |       |        |        |    |        |    |        |        |
|--------------|----|---------|--------|-------|-----|----|--------|----|-------|--------|-------|-----|-----|----|-------|----|-----|-------|--------|--------|----|--------|----|--------|--------|
| 26 (2014) 12 | 21 | 59,557  | 8,109  | 2,836 | 386 | 2  | 8,139  | 24 | 821   | 5,037  | 1,173 | 240 | 56  | 2  | 862   | 24 | 54  | 96    | 16,677 | 18,003 | 29 | 39,316 | 1  | 11,682 | D 2014 |
| 27 (2015) 1  | 19 | 114,717 | 15,674 | 6,038 | 825 | 22 | 12,538 | 19 | 1,256 | 10,824 | 1,644 | 570 | 87  | 22 | 1,500 | 8  | 92  | 1,008 | 24,890 | 20,379 | 27 | 45,420 | 5  | 18,931 | J 2015 |
| 2            | 19 | 72,778  | 3,996  | 3,830 | 210 | 17 | 12,777 | 24 | 1,461 | 10,505 | 1,291 | 553 | 68  | 4  | 1,303 | 20 | 95  | 1,225 | 9,281  | 9,785  | 26 | 41,893 | 27 | 9,785  | F      |
| 3            | 22 | 79,704  | 5,696  | 3,623 | 259 | 30 | 8,599  | 24 | 641   | 9,371  | 842   | 426 | 38  | 3  | 1,270 | 24 | 55  | 1,553 | 13,401 | 11,625 | 30 | 37,532 | 2  | 11,574 | M      |
| 4            | 21 | 74,141  | 3,445  | 3,531 | 164 | 2  | 11,845 | 13 | 1,497 | 5,677  | 407   | 270 | 19  | 2  | 949   | 22 | 82  | 975   | 9,569  | 18,099 | 28 | 47,847 | 1  | 14,003 | A      |
| 5            | 18 | 85,556  | 9,678  | 4,753 | 538 | 13 | 11,120 | 22 | 1,368 | 12,378 | 1,868 | 688 | 104 | 8  | 1,930 | 18 | 94  | 230   | 13,726 | 7,376  | 28 | 28,751 | 29 | 7,376  | M      |
| 6            | 22 | 106,984 | 12,380 | 4,863 | 563 | 26 | 10,170 | 8  | 2,024 | 17,132 | 2,775 | 779 | 126 | 4  | 2,155 | 19 | 213 | 2,545 | 18,654 | 9,303  | 29 | 35,125 | 30 | 9,303  | J      |
| 7            | 22 | 61,261  | 9,387  | 2,785 | 427 | 2  | 8,862  | 28 | 982   | 9,543  | 1,514 | 434 | 69  | 2  | 1,945 | 21 | 101 | 10    | 15,612 | 9,680  | 30 | 33,594 | 31 | 9,680  | J      |
| 8            | 21 | 54,218  | 9,315  | 2,582 | 444 | 5  | 6,956  | 14 | 786   | 5,310  | 843   | 253 | 40  | 5  | 696   | 14 | 56  | 420   | 13,892 | 7,519  | 28 | 28,719 | 31 | 7,519  | A      |
| 9            | 19 | 43,548  | 4,728  | 2,292 | 249 | 28 | 4,482  | 29 | 622   | 4,577  | 724   | 241 | 38  | 28 | 484   | 24 | 69  | 30    | 9,373  | 6,877  | 29 | 27,584 | 30 | 6,877  | S      |
| 10           | 21 | 48,641  | 9,351  | 2,316 | 445 | 30 | 7,543  | 16 | 471   | 4,722  | 1,085 | 225 | 52  | 30 | 692   | 16 | 35  | 26    | 13,884 | 12,296 | 29 | 27,897 | 1  | 8,610  | O      |
| 11           | 19 | 37,676  | 4,882  | 1,983 | 257 | 20 | 4,699  | 16 | 527   | 2,850  | 412   | 150 | 22  | 9  | 368   | 16 | 37  | 659   | 7,933  | 6,419  | 27 | 23,380 | 30 | 6,419  | N      |
| 12           | 21 | 45,021  | 9,220  | 2,144 | 439 | 1  | 5,002  | 14 | 322   | 2,853  | 623   | 136 | 30  | 1  | 398   | 14 | 25  | -     | 15,515 | 8,705  | 29 | 25,594 | 30 | 8,705  | D      |

【コールオプション Call Options】

|              |    |        |       |       |     |       |       |     |       |       |       |     |    |    |     |    |     |       |       |       |    |        |    |       |        |
|--------------|----|--------|-------|-------|-----|-------|-------|-----|-------|-------|-------|-----|----|----|-----|----|-----|-------|-------|-------|----|--------|----|-------|--------|
| 26 (2014) 12 | 21 | 19,771 | 762   | 941   | 36  | 26    | 1,955 | 22  | 393   | 3,225 | 140   | 154 | 7  | 26 | 631 | 12 | 35  | 3,637 | 1,438 | 2,102 | 22 | 7,927  | 1  | 1,637 | D 2014 |
| 27 (2015) 1  | 19 | 35,900 | 2,432 | 1,889 | 128 | 23    | 3,712 | 9   | 499   | 4,949 | 296   | 260 | 16 | 23 | 538 | 5  | 91  | 1,545 | 4,350 | 2,941 | 26 | 9,307  | 5  | 2,502 | J 2015 |
| 2            | 19 | 24,738 | 2,075 | 1,302 | 109 | 17    | 3,072 | 9   | 327   | 3,791 | 403   | 200 | 21 | 6  | 438 | 16 | 63  | 2,310 | 4,090 | 1,809 | 26 | 9,114  | 27 | 1,809 | F      |
| 3            | 22 | 24,986 | 1,374 | 1,136 | 62  | 12    | 2,475 | 17  | 209   | 4,164 | 243   | 189 | 11 | 19 | 532 | 17 | 15  | 494   | 2,866 | 1,940 | 30 | 6,753  | 31 | 1,940 | M      |
| 4            | 21 | 17,486 | 1,685 | 833   | 80  | 30    | 2,627 | 3   | 263   | 2,109 | 258   | 100 | 12 | 2  | 318 | 22 | 31  | 694   | 3,243 | 3,264 | 28 | 7,599  | 1  | 2,365 | A      |
| 5            | 18 | 26,498 | 1,823 | 1,472 | 101 | 15    | 2,803 | 19  | 695   | 3,953 | 451   | 220 | 25 | 15 | 519 | 25 | 58  | 2,354 | 3,420 | 2,323 | 28 | 9,685  | 29 | 2,323 | M      |
| 6            | 22 | 42,145 | 1,588 | 1,916 | 72  | 11    | 3,929 | 22  | 722   | 7,747 | 294   | 352 | 13 | 30 | 699 | 22 | 118 | 1,467 | 3,955 | 3,147 | 26 | 12,606 | 30 | 3,147 | J      |
| 7            | 22 | 37,685 | 4,901 | 1,713 | 223 | 2     | 3,236 | 13  | 517   | 7,856 | 1,152 | 357 | 52 | 2  | 818 | 14 | 73  | 4,405 | 8,316 | 2,868 | 29 | 10,516 | 31 | 2,868 | J      |
| 8            | 21 | 26,978 | 1,285 | 97    | 12  | 4,883 | 5     | 309 | 3,626 | 3,997 | 173   | 173 | 19 | 12 | 683 | 7  | 37  | 1,592 | 2,632 | 1,883 | 28 | 9,155  | 31 | 1,883 | A      |
| 9            | 19 | 24,209 | 3,224 | 1,274 | 170 | 18    | 2,712 | 3   | 309   | 3,527 | 731   | 186 | 38 | 10 | 307 | 3  | 33  | 3,846 | 3,721 | 3,060 | 29 | 11,289 | 1  | 2,878 | S      |
| 10           | 21 | 25,231 | 5,202 | 1,201 | 248 | 30    | 3,252 | 16  | 390   | 3,147 | 776   | 150 | 37 | 30 | 432 | 5  | 40  | 2,909 | 7,492 | 3,458 | 29 | 10,858 | 30 | 3,458 | O      |
| 11           | 19 | 16,313 | 2,839 | 859   | 149 | 20    | 2,992 | 18  | 158   | 1,507 | 196   | 79  | 10 | 20 | 205 | 18 | 12  | 2,050 | 4,105 | 1,545 | 26 | 6,940  | 30 | 1,545 | N      |
| 12           | 21 | 16,324 | 1,319 | 777   | 63  | 18    | 1,862 | 11  | 151   | 1,864 | 178   | 89  | 8  | 18 | 212 | 11 | 11  | 2,401 | 2,259 | 1,959 | 25 | 6,225  | 30 | 1,959 | D      |

【合 計 Total】

|              |    |         |        |       |     |    |        |    |       |        |       |       |     |    |       |    |     |       |        |        |    |        |    |        |        |
|--------------|----|---------|--------|-------|-----|----|--------|----|-------|--------|-------|-------|-----|----|-------|----|-----|-------|--------|--------|----|--------|----|--------|--------|
| 26 (2014) 12 | 21 | 79,328  | 8,871  | 3,778 | 422 | 2  | 9,072  | 22 | 1,318 | 8,262  | 1,313 | 393   | 63  | 26 | 1,006 | 15 | 115 | 3,733 | 18,115 | 20,105 | 29 | 46,802 | 1  | 13,319 | D 2014 |
| 27 (2015) 1  | 19 | 150,617 | 18,106 | 7,927 | 953 | 22 | 15,392 | 8  | 1,952 | 15,773 | 1,941 | 830   | 102 | 22 | 1,835 | 8  | 217 | 2,553 | 29,240 | 23,320 | 27 | 54,293 | 5  | 21,433 | J 2015 |
| 2            | 19 | 97,516  | 6,071  | 5,132 | 320 | 17 | 15,849 | 9  | 2,022 | 14,296 | 1,695 | 752   | 89  | 4  | 1,506 | 23 | 249 | 3,533 | 13,371 | 11,594 | 26 | 51,007 | 27 | 11,594 | F      |
| 3            | 22 | 104,690 | 7,070  | 4,759 | 321 | 30 | 9,656  | 17 | 1,356 | 13,536 | 1,086 | 615   | 49  | 3  | 1,494 | 17 | 142 | 2,047 | 16,267 | 13,565 | 30 | 44,285 | 31 | 13,565 | M      |
| 4            | 21 | 91,627  | 5,130  | 4,363 | 244 | 2  | 13,638 | 13 | 1,898 | 7,786  | 665   | 371   | 32  | 2  | 1,268 | 22 | 114 | 1,669 | 12,812 | 21,363 | 28 | 55,446 | 1  | 16,368 | A      |
| 5            | 18 | 112,054 | 11,501 | 6,225 | 639 | 12 | 13,187 | 22 | 2,081 | 16,331 | 2,319 | 907   | 129 | 8  | 2,235 | 25 | 196 | 2,584 | 17,146 | 9,699  | 28 | 38,436 | 29 | 9,699  | M      |
| 6            | 22 | 149,129 | 13,968 | 6,779 | 635 | 26 | 12,875 | 22 | 3,031 | 24,879 | 3,069 | 1,131 | 140 | 4  | 2,461 | 22 | 393 | 4,012 | 22,609 | 12,450 | 29 | 47,540 | 30 | 12,450 | J      |
| 7            | 22 | 98,946  | 14,288 | 4,498 | 649 | 2  | 12,098 | 13 | 1,838 | 17,399 | 2,667 | 791   | 121 | 2  | 2,763 | 21 | 211 | 4,415 | 23,928 | 12,548 | 30 | 43,932 | 31 | 12,548 | J      |
| 8            | 21 | 81,196  | 11,347 | 3,866 | 540 | 12 | 7,805  | 20 | 1,343 | 8,937  | 1,240 | 426   | 59  | 12 | 935   | 20 | 110 | 2,012 | 16,524 | 9,402  | 28 | 37,874 | 31 | 9,402  | A      |
| 9            | 19 | 67,757  | 7,952  | 3,566 | 419 | 18 | 5,880  | 29 | 1,449 | 8,104  | 1,456 | 427   | 77  | 1  | 770   | 24 | 202 | 3,876 | 13,094 | 9,837  | 29 | 38,873 | 30 | 9,837  | S      |
| 10           | 21 | 73,872  | 14,553 | 3,518 | 693 | 30 | 10,795 | 16 | 861   | 7,869  | 1,862 | 375   | 89  | 30 | 1,124 | 16 | 84  | 2,935 | 21,376 | 15,754 | 29 | 38,755 | 1  | 13,130 | O      |
| 11           | 19 | 53,989  | 7,721  | 2,842 | 406 | 20 | 6,791  | 16 | 710   | 4,357  | 608   | 229   | 32  | 20 | 487   | 18 | 57  | 2,709 | 12,038 | 7,964  | 26 | 30,120 | 30 | 7,964  | N      |
| 12           | 21 | 61,345  | 10,539 | 2,921 | 502 | 1  | 5,905  | 14 | 738   | 4,718  | 801   | 225   | 38  | 1  | 565   | 14 | 59  | 2,401 | 17,774 | 10,664 | 29 | 31,308 | 30 | 10,664 | D      |

(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.