

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 日数	取 引 高 引 金 額								権利行使 数量合計	ギブ・アップ 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			
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)	244	790,959	153,930	3,242	631	4.25	11,337	7.25	638	72,355	17,731	297	73	3.28	1,307	7.25	33	6,653	306,969	18,003	11.27	49,146	1.6	2,960	2014		
27 (2015)	244	824,245	97,752	3,378	401	2.17	12,777	12.14	322	95,746	14,034	392	58	6.4	2,155	12.14	25	8,681	165,730	8,705	4.28	47,847	11.30	6,419	2015		
27 (2015)	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	2015
	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	
28 (2016)	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	F	2016
	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	
	1	19	53,223	9,405	2,801	495	29	6,402	12	689	4,041	828	213	44	29	547	12	69	10	15,128	11,115	28	28,259	4	10,960	J	
	2	20	54,791	7,680	2,740	384	2	5,783	22	798	8,292	1,146	415	57	12	1,388	22	46	21	15,344	853	17	24,469	29	853	F	
	3	22	46,864	7,873	2,130	358	31	4,620	22	569	8,218	1,971	374	90	9	857	22	60	1,129	9,033	6,857	30	17,981	1	2,076	M	
	4	20	55,469	6,314	2,773	316	28	7,263	12	381	6,526	571	326	29	27	709	12	44	1,993	9,824	12,069	27	25,678	1	9,265	A	
	5	19	48,214	5,612	2,538	295	19	4,970	24	785	3,080	334	162	18	19	423	16	47	2	9,820	13,114	30	33,957	31	13,114	M	

【コールオプション Call Options】

26 (2014)	244	342,764	35,595	1,405	146	10.31	5,816	8.13	140	46,696	7,237	191	30	1.27	780	7.22	13	47,446	77,564	2,102	5.29	13,330	11.28	1,316	2014		
27 (2015)	244	318,493	30,494	1,305	125	8.12	4,883	12.11	151	48,244	5,379	198	22	7.2	818	12.11	11	26,067	50,449	1,959	6.26	12,606	11.30	1,545	2015		
27 (2015)	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	2015
	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	2,032	1,285	97	12	4,883	5	309	3,626	397	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	
28 (2016)	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	2016
	11	19	16,313	2,839	859	149	20	2,092	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	
	1	19	21,068	2,476	1,109	130	29	4,090	12	131	2,761	428	145	23	29	703	12	21	3,835	2,221	3,664	28	8,447	4	2,336	J	
	2	20	37,723	3,608	1,886	180	5	3,830	22	626	11,553	1,390	578	70	9	1,391	22	102	6,014	6,514	207	19	9,822	29	207	F	
	3	22	21,662	3,402	985	155	31	2,543	25	65	3,766	518	171	24	31	470	25	8	292	4,955	2,164	30	5,861	1	628	M	
	4	20	29,631	2,450	1,482	123	28	3,582	11	247	4,400	430	220	22	1	621	11	32	28	6,070	2,576	27	9,339	28	2,576	A	
	5	19	18,597	825	979	43	19	2,121	13	353	1,830	89	96	5	2	203	24	21	2,092	2,005	2,821	30	7,679	31	2,821	M	

【合 計 Total】

26 (2014)	244	1,133,723	189,525	4,646	777	4.25	14,957	7.25	959	119,052	24,969	488	102	5.2	1,685	7.25	58	54,099	384,533	20,105	11.27	60,090	6.30	11,762	2014		
27 (2015)	244	1,142,738	128,246	4,683	526	2.17	15,849	11.16	710	143,991	19,414	590	80	7.2	2,763	11.18	57	34,748	216,179	10,664	4.28	55,446	11.30	7,964	2015		
27 (2015)	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	2015
	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	9,937	29	38,873	30	9,937	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	
28 (2016)	1	19	74,291	11,881	3,910	625	29	10,492	12	820	6,803	1,257	358	66	29	1,250	12	90	3,845	17,349	14,779	28	36,706	4	13,286	J	2016
	2	20	92,514	11,288	4,626	564	2	8,437	22	1,424	19,845	2,536	992	127	12	2,476	22	149	6,035	21,858	1,060	19	33,825	29	1,060	F	
	3	22	68,526	11,275	3,115	513	31	7,163	22	939	11,984	2,490	545	113	9	1,227	22	108	1,421	13,988	9,021	30	23,842	1	2,704	M	
	4	20	85,100	8,764	4,255	438	28	10,845	12	1,168	10,926	1,002	546	50	1	1,319	12	150	2,021	15,894	14,645	27	35,017	1	12,831	A	
	5	19	66,811	6,437	3,516	339	19	7,091	24	1,163	4,910	424	258	22	19	617	16	70	2,094	11,825	15,935	30	41,636	31	15,935	M	

(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年間の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.