

国債先物オプション取引取引状況(日別)

Trading of Options on JGB Futures (Daily)

【長期国債先物オプション Options on 10-year JGB Futures】

(単位 units. 百万円 ￥ mil.)

| 月 日  | 取 引 高          |              |       | 取 引 金 額       |              |       | 権 利 行 使 数 量         |              |       | ギ ッ プ ・ ア ッ プ 数 量 |              |       | 建 玉 現 在 高     |              |        |        |        |        |        |
|------|----------------|--------------|-------|---------------|--------------|-------|---------------------|--------------|-------|-------------------|--------------|-------|---------------|--------------|--------|--------|--------|--------|--------|
|      | プットオプション       | コールオプション     | 合 計   | プットオプション      | コールオプション     | 合 計   | プットオプション            | コールオプション     | 合 計   | プットオプション          | コールオプション     | 合 計   | プットオプション      | コールオプション     | 合 計    |        |        |        |        |
| Date | Trading Volume |              |       | Trading Value |              |       | Contracts Exercised |              |       | Give Up Volume    |              |       | Open Interest |              |        |        |        |        |        |
|      | Put Options    | Call Options | Total | Put Options   | Call Options | Total | Put Options         | Call Options | Total | Put Options       | Call Options | Total | Put Options   | Call Options | Total  |        |        |        |        |
| 7.1  | 4,844          | ◎            | 3,157 | 8,001         | 609          | 587   | 1,196               | -            | -     | -                 | 439          | 299   | 738           | ●            | 16,180 | 3,975  | 20,155 |        |        |
| 2    |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 3    |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 4    | 1,902          |              | 914   | 2,816         | 226          | 273   | 499                 | -            | -     | -                 | 248          | 60    | 308           |              | 17,206 | 4,338  | 21,544 |        |        |
| 5    | 2,740          |              | 989   | 3,729         | 308          | 232   | 540                 | -            | -     | -                 | 235          | 55    | 290           |              | 18,545 | 4,860  | 23,405 |        |        |
| 6    | 4,170          |              | 2,337 | 6,507         | 452          | ◎     | 607                 | -            | -     | -                 | 214          | 212   | 426           |              | 20,228 | 5,589  | 25,817 |        |        |
| 7    | 1,920          |              | 508   | 2,428         | 212          | 167   | 380                 | -            | -     | -                 | 720          | 43    | 763           |              | 21,171 | 5,745  | 26,916 |        |        |
| 8    | 2,111          |              | 773   | 2,884         | 283          | 214   | 497                 | -            | -     | -                 | 506          | 125   | 631           |              | 22,201 | 6,009  | 28,210 |        |        |
| 9    |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 10   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 11   | 3,194          | ●            | 484   | 3,678         | 277          | 119   | 397                 | -            | -     | -                 | 122          | 126   | 248           |              | 23,203 | 5,916  | 29,119 |        |        |
| 12   | 3,728          |              | 1,024 | 4,752         | 338          | 235   | 573                 | -            | -     | -                 | 120          | 72    | 192           |              | 24,998 | 6,242  | 31,240 |        |        |
| 13   | 2,016          |              | 634   | 2,650         | 215          | 129   | 345                 | -            | -     | -                 | 466          | 37    | 503           |              | 26,069 | 6,371  | 32,440 |        |        |
| 14   | 4,295          |              | 555   | 4,850         | 305          | 146   | 451                 | -            | -     | -                 | 151          | 55    | 206           |              | 27,823 | 6,266  | 34,089 |        |        |
| 15   | ◎              | 7,639        | 2,256 | ◎             | 9,895        | ◎     | 1,071               | 332          | ◎     | 1,404             | ◎            | 3,625 | 25            | ◎            | 3,650  | 31,105 | ◎      | 6,375  | 37,480 |
| 16   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 17   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 18   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 19   | 4,389          |              | 653   | 5,042         | 237          | ●     | 65                  | 303          | -     | -                 | -            | 385   | ●             | 10           | 395    | 33,952 | 6,297  | 40,249 |        |
| 20   | 2,092          |              | 817   | 2,909         | 206          | 115   | 321                 | -            | -     | -                 | 256          | 48    | 304           |              | 34,655 | 6,256  | 40,911 |        |        |
| 21   | ●              | 1,816        | 575   | ●             | 2,391        | 169   | 84                  | ●            | 254   | -                 | -            | -     | 61            | 46           | 107    | 34,881 | 6,117  | 40,998 |        |
| 22   | 3,837          |              | 674   | 4,511         | 306          | 103   | 409                 | -            | -     | -                 | 232          | 20    | 252           |              | 35,958 | 5,908  | 41,866 |        |        |
| 23   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 24   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 25   | 2,717          |              | 1,160 | 3,877         | 180          | 162   | 343                 | -            | -     | -                 | 715          | 417   | 1,132         |              | 37,078 | 5,759  | 42,837 |        |        |
| 26   | 2,819          |              | 997   | 3,816         | ●            | 167   | 200                 | 368          | -     | -                 | -            | ●     | 39            | 10           | ●      | 49     | 37,857 | 5,605  | 43,462 |
| 27   | 3,622          |              | 2,130 | 5,752         | 333          | 485   | 818                 | -            | -     | -                 | 626          | ◎     | 448           |              | 1,074  | 40,258 | 6,278  | 46,536 |        |
| 28   | 4,841          |              | 1,437 | 6,278         | 514          | 353   | 868                 | -            | -     | -                 | 380          | 245   | 625           | ◎            | 42,355 | 6,305  | ◎      | 48,660 |        |
| 29   | 7,028          |              | 1,385 | 8,413         | 744          | 196   | 941                 | 2,620        | 253   | 2,873             | 1,332        | 362   | 1,694         |              | 18,183 | ●      | 1,114  | ●      | 19,297 |
| 30   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |
| 31   |                |              |       |               |              |       |                     |              |       |                   |              |       |               |              |        |        |        |        |        |

(注) 1. ◎は最高, ●は最低を示す  
2. ギブ・アップ数量は売と買の合計数量

Note : 1. ◎ indicates highest and ● indicates lowest.  
2. Give-Up Volume means total amount of the buying and selling.