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								取引金額								権利行使数量合計	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								Contracts Exercised Total	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	
【プットオプション Put Options】																								
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
2015	244	824,245	97,752	3,378	401	2.17	12,777	12.14	322	95,746	14,034	392	57	6.4	2,155	12.14	25	8,681	165,730	8,705	4.28	47,847	11.30	6,419
2016	245	663,817	83,241	2,709	340	8.2	11,166	12.26	290	80,022	13,908	326	56	8.2	4,239	10.17	15	17,358	142,288	8,566	7.28	42,242	2.29	853
2015 12	21	45,021	9,220	2,144	439	1	5,002	14	322	2,853	623	135	29	1	398	14	25	-	15,515	8,705	29	25,594	30	8,705
2016 1	19	53,223	9,405	2,801	495	29	6,402	12	689	4,041	828	212	43	29	547	12	69	10	15,128	11,115	28	28,259	4	10,960
2	20	54,791	7,680	2,740	384	2	5,783	22	798	8,292	1,146	414	57	12	1,388	22	46	21	15,344	853	17	24,469	29	853
3	22	46,864	7,873	2,130	358	31	4,620	22	569	8,218	1,971	373	89	9	857	22	60	1,129	9,033	6,857	30	17,981	1	2,076
4	20	55,469	6,314	2,773	316	28	7,263	12	381	6,526	571	326	28	27	709	12	44	1,993	9,824	12,069	27	25,678	1	9,265
5	19	48,214	5,612	2,538	295	19	4,970	24	785	3,080	334	162	17	19	423	16	47	2	9,820	13,114	30	33,957	31	13,114
6	22	62,106	6,690	2,823	304	29	8,725	3	693	5,697	974	258	44	17	541	3	44	70	11,998	13,741	29	36,809	30	13,741
7	20	71,720	5,527	3,586	276	15	7,639	21	1,816	7,161	758	358	37	15	1,071	26	167	2,620	10,872	18,069	28	42,242	1	16,180
8	22	73,806	14,929	3,355	679	2	11,166	22	819	15,389	4,535	699	206	2	4,239	22	69	4,775	23,983	12,502	30	34,806	31	12,502
9	20	59,909	8,982	2,995	449	29	6,638	9	649	7,339	1,326	366	66	1	670	26	73	8	15,000	16,207	29	38,776	1	15,048
10	20	41,028	4,078	2,051	204	28	5,373	17	512	3,043	303	152	15	4	500	17	15	1,831	8,446	13,904	28	31,914	31	13,904
11	20	54,878	2,629	2,744	131	29	6,666	4	410	6,777	614	338	30	16	1,151	4	32	4,673	5,660	9,099	29	25,751	30	9,099
12	21	41,809	3,522	1,991	168	29	6,524	26	290	4,454	542	212	25	1	617	26	24	226	7,180	8,566	29	26,547	30	8,566
【コールオプション Call Options】																								
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
2015	244	318,493	30,494	1,305	125	8.12	4,883	12.11	151	48,244	5,379	197	22	7.2	818	12.11	11	26,067	50,449	1,959	6.26	12,606	11.30	1,545
2016	245	294,655	26,982	1,203	110	1.29	4,090	3.25	65	49,374	4,965	201	20	2.9	1,391	12.26	7	20,496	45,013	1,431	2.19	9,822	2.29	207
2015 12	21	16,324	1,319	777	63	18	1,862	11	151	1,864	178	88	8	18	212	11	11	2,401	2,259	1,959	25	6,225	30	1,959
2016 1	19	21,068	2,476	1,109	130	29	4,090	12	131	2,761	428	145	22	29	703	12	21	3,835	2,221	3,664	28	8,447	4	2,336
2	20	37,723	3,608	1,886	180	5	3,830	22	626	11,553	1,390	577	69	9	1,391	22	102	6,014	6,514	207	19	9,822	29	207
3	22	21,662	3,402	985	155	31	2,543	25	65	3,766	518	171	23	31	470	25	8	292	4,955	2,164	30	5,861	1	628
4	20	29,631	2,450	1,482	123	28	3,582	11	247	4,400	430	220	21	1	621	11	32	28	6,070	2,576	27	9,339	28	2,576
5	19	18,597	825	979	43	19	2,121	13	353	1,830	89	96	4	2	203	24	21	2,092	2,005	2,821	30	7,679	31	2,821
6	22	33,961	2,965	1,544	135	16	3,633	3	68	5,247	542	238	24	16	702	3	10	3,216	5,358	2,111	23	9,719	30	2,111
7	20	23,459	847	1,173	42	1	3,157	11	484	4,813	179	240	8	6	607	19	65	253	2,715	1,049	15	6,375	29	1,049
8	22	27,675	2,312	1,258	105	2	3,034	12	216	4,171	295	189	13	1	538	26	22	69	3,607	1,406	30	9,189	31	1,406
9	20	25,191	3,977	1,260	199	21	2,618	26	484	4,266	513	213	25	2	378	26	84	1,430	4,989	1,800	29	8,496	30	1,800
10	20	11,276	1,545	564	77	4	1,172	18	241	1,456	178	72	8	4	313	17	10	176	1,852	2,438	28	5,521	3	2,036
11	20	27,340	1,885	1,367	94	17	3,676	4	624	3,278	307	163	15	17	584	24	30	1,227	3,167	703	25	8,869	30	703
12	21	17,072	690	813	33	30	1,866	26	101	1,828	90	87	4	16	238	26	7	1,864	1,560	1,431	29	5,236	1	1,211
【合 計 Total】																								
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
2015	244	1,142,738	128,246	4,683	526	2.17	15,849	11.16	710	143,991	19,414	590	79	7.2	2,763	11.18	57	34,748	216,179	10,664	4.28	55,446	11.30	7,964
2016	245	958,472	110,223	3,912	450	8.2	14,200	12.26	391	129,396	18,873	528	77	8.2	4,757	10.17	26	37,854	187,301	9,997	7.28	48,482	2.29	1,060
2015 12	21	61,345	10,539	2,921	502	1	5,905	14	738	4,718	801	224	38	1	565	14	59	2,401	17,774	10,664	29	31,308	30	10,664
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	13,296
2	20	92,514	11,288	4,626	564	2	8,437	22	1,424	19,845	2,536	992	126	12	2,476	22	149	6,035	21,858	1,060	19	33,825	29	1,060
3	22	68,526	11,275	3,115	513	31	7,163	22	939	11,984	2,490	544	113	9	1,227	22	108	1,421	13,988	9,021	30	23,842	1	2,704
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
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
6	22	96,067	9,655	4,367	439	29	11,132	3	761	10,945	1,516	497	68	29	1,034	3	55	3,286	17,356	15,852	29	46,483	30	15,852
7	20	95,179	6,374	4,759	319	15	9,895	21	2,391	11,974	938	598	46	15	1,404	21	254	2,873	13,587	19,118	28	48,482	29	19,118
8	22	101,481	17,241	4,613	784	2	14,200	22	1,112	19,560	4,830	889	219	2	4,757	22	98	4,844	27,590	13,908	30	43,995	31	13,908
9	20	85,100	12,959	4,255	648	29	7,589	9	1,390	11,605	1,839	580	91	2	1,008	26	157	1,438	19,989	18,007	29	47,272	1	17,299
10	20	52,304	5,623	2,615	281	28	6,439	17	790	4,500	482	225	24	4	813	17	26	2,007	10,298	16,342	28	37,435	31	16,342
11	20	82,218	4,514	4,111	226	16	9,507	4	1,034	10,056	921	502	46	17	1,639	4	111	5,900	8,827	9,802	29	34,561	30	9,802
12	21	58,881	4,212	2,804	201	29	8,093	26	391	6,282	632	299	30	1	733	26	31	2,090	8,740	9,997	29	31,783	30	9,997

(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.