

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 ブ ・ 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  |        |        |        |   |        |
| 5.1  | 2,686          | 1,632        | 4,318 | ⊙             | 178          | 167   | 346                 | -            | -     | -               | 356          | 10    | 366           | 13,439       | 5,781  | 19,220 |        |        |   |        |
| 2    | 702            | 709          | 1,411 |               | 53           | 61    | 114                 | -            | -     | -               | 72           | 60    | 132           | 13,688       | 5,970  | 19,658 |        |        |   |        |
| 3    |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 4    |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 5    |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 6    |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 7    | 766            | 386          | 1,152 |               | 31           | 31    | 62                  | -            | -     | -               | 170          | 200   | 370           | 14,069       | 6,280  | 20,349 |        |        |   |        |
| 8    | 611            | 910          | 1,521 |               | 30           | 50    | 81                  | -            | -     | -               | 31           | 66    | 97            | 14,133       | 6,459  | 20,592 |        |        |   |        |
| 9    | 869            | 235          | 1,104 |               | 46           | 38    | 85                  | -            | -     | -               | 58           | 80    | 138           | 14,332       | 6,553  | 20,885 |        |        |   |        |
| 10   | ●              | 253          | ●     | 611           | ●            | 17    | 32                  | ●            | 50    | -               | -            | -     | 203           | 60           | 263    | 14,336 | 6,607  | 20,943 |   |        |
| 11   | 835            | 200          | 1,035 |               | 66           | 13    | 80                  | -            | -     | -               | 20           | 20    | 40            | 14,692       | 6,738  | 21,430 |        |        |   |        |
| 12   |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 13   |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 14   | 1,047          | 504          | 1,551 |               | 48           | 25    | 74                  | -            | -     | -               | 76           | 105   | 181           | 14,827       | 6,962  | 21,789 |        |        |   |        |
| 15   | 900            | 194          | 1,094 |               | 78           | ●     | 9                   | 88           | -     | -               | -            | 77    | ●             | -            | 77     | 14,968 | 6,967  | 21,935 |   |        |
| 16   | 735            | 647          | 1,382 |               | 65           | 71    | 137                 | -            | -     | -               | ●            | -     | 78            | 78           | 15,440 | 7,292  | 22,732 |        |   |        |
| 17   | 1,193          | 212          | 1,405 |               | 116          | 27    | 144                 | -            | -     | -               |              | 1     | 210           | 16,134       | 7,360  | 23,494 |        |        |   |        |
| 18   | 2,263          | 592          | 2,855 |               | 167          | 33    | 200                 | -            | -     | -               | 6            | 50    | 56            | 17,401       | 7,525  | 24,926 |        |        |   |        |
| 19   |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 20   |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 21   | 1,430          | 411          | 1,841 |               | 141          | 27    | 168                 | -            | -     | -               | 237          | 8     | 245           | 18,366       | 7,858  | 26,224 |        |        |   |        |
| 22   | 938            | ●            | 183   | 1,121         | 48           | 26    | 74                  | -            | -     | -               | 17           | 6     | 23            | 18,723       | 7,984  | 26,707 |        |        |   |        |
| 23   | 1,151          | 1,684        | 2,835 |               | 59           | 274   | 333                 | -            | -     | -               | 13           | -     | 13            | 18,666       | 7,922  | 26,588 |        |        |   |        |
| 24   | 650            | 1,032        | 1,682 |               | 35           | 92    | 127                 | -            | -     | -               | 20           | 11    | 31            | 18,643       | 8,140  | 26,783 |        |        |   |        |
| 25   | 1,238          | 1,185        | 2,423 |               | 57           | 157   | 215                 | -            | -     | -               | -            | 10    | ●             | 10           | 18,939 | 8,479  | 27,418 |        |   |        |
| 26   |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 27   |                |              |       |               |              |       |                     |              |       |                 |              |       |               |              |        |        |        |        |   |        |
| 28   | 367            | 964          | 1,331 |               | 23           | 58    | 82                  | -            | -     | -               | 31           | 10    | 41            | 19,195       | ⊙      | 8,694  | 27,889 |        |   |        |
| 29   | 1,170          | 975          | 2,145 |               | 66           | 92    | 158                 | -            | -     | -               | ⊙            | 411   | 170           | ⊙            | 581    | 19,701 | 8,456  | 28,157 |   |        |
| 30   | ⊙              | 2,697        | ⊙     | 3,240         | ⊙            | 5,937 | 168                 | ⊙            | 394   | ⊙               | 563          |       |               |              |        |        |        |        |   |        |
| 31   | 1,727          | 2,969        | 4,696 |               | 99           | 79    | 179                 | 541          | 1,200 | 1,741           | 26           | ⊙     | 449           | 475          | ●      | 7,266  | ●      | 3,282  | ● | 10,548 |

(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.