

統計年報

平成16年
—2004年—



株式会社 東京金融先物取引所

TOKYO INTERNATIONAL FINANCIAL FUTURES EXCHANGE Inc.

----- 例言 -----

1. 本書は、株式会社東京金融先物取引所における上場商品の統計を掲載したものである。
2. 年次は暦年による。
3. 取引数量・建玉数量は取引単位による数量である。
4. 各商品の取引数量は片道計算のものであり、約定数量は往復計算によるもので、それぞれストラテジー取引により成立した数量を含む。
5. ユーロ円3ヵ月金利先物の取引数量・約定数量には、オプションの権利行使による移行数量を含まない。
6. 「約定価格」には、ブロック取引により成立した価格を含まない。
7. 「年末清算価格」とは、年末清算価格、もしくは年末までに取引最終日を迎えた限月については最終決済価格とする。
8. 比率の単位未満は四捨五入で処理し、小数点以下1桁で表記したものである。
9. 建玉数量は17:00時点のものである。また、年末までに取引最終日を迎えた限月については取引最終日の建玉数量とする。
10. 統計表の符号の用法は、次のとおりである。
「0」 単位未満
「-」 皆無または該当数字なし

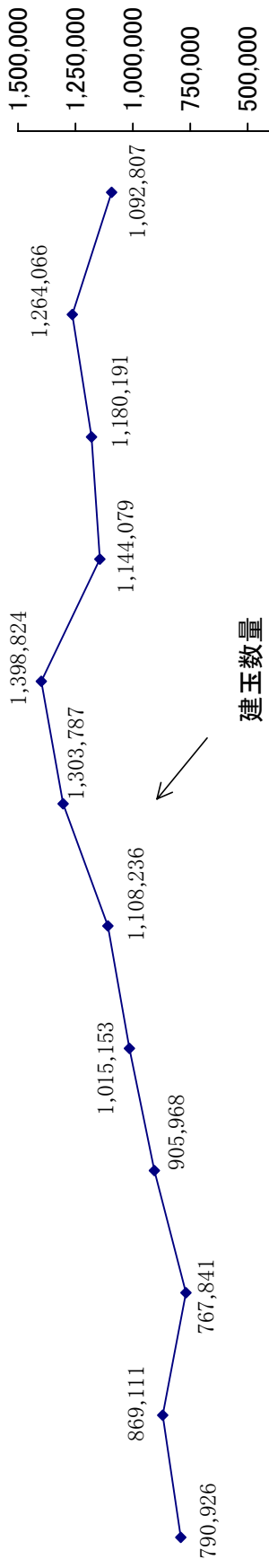
----- Remarks -----

1. This Report consists of the statistics of the products listed on Tokyo International Financial Futures Exchange Inc..
2. Years refer to calendar years.
3. Trading Volume and Open Interest are on a trading unit basis.
4. Trading Volume is on an one-way basis. Transaction Volume is on a round-trip basis. Trading Volume and Transaction Volume include volume of contrats executed by Strategy Trade.
5. Trading Volume and Transaction Volume of Three-month Euroyen futures do not include Exercised Volume of Options on Three-month Euroyen futures.
6. "Price Range" do not include prices from block trades.
7. "Year-end Settlement Price" is the year-end settlement price, or the final settlement price for contracts which have reached their last trading day within the year.
8. The figures for Average and Share are rounded off to 1 decimal.
9. Open Interest is as of 17:00, and is the open interest of the contract's last trading day for contracts which have reached their last trading day within the year.
10. The specific symbols in the statistical tables are as follows:
「0」 Fractional or less than the unit
「-」 Nil or no figures

取引数量・建玉数量 月別推移 (全商品合計)

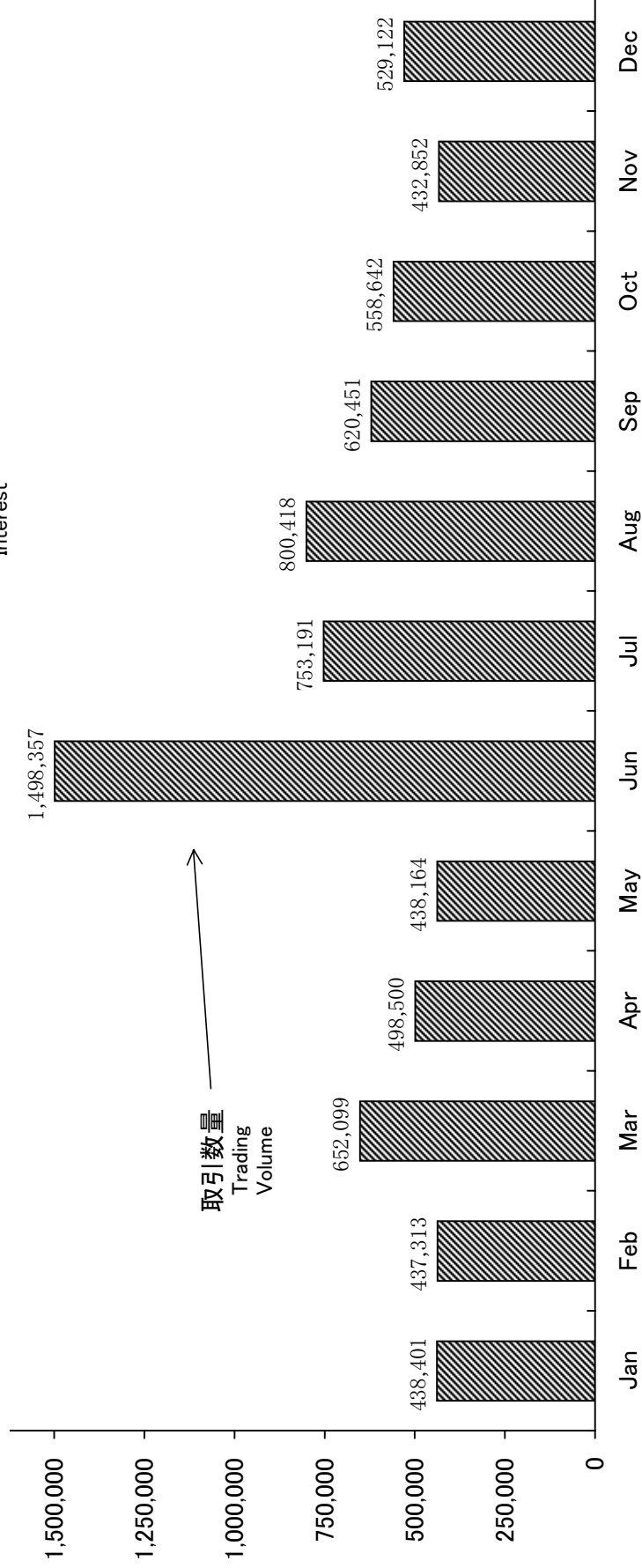
Monthly Trading Volume & Open Interest (All Products)

建玉数量
Month-end
Open Interest



建玉数量
Month-end
Open Interest

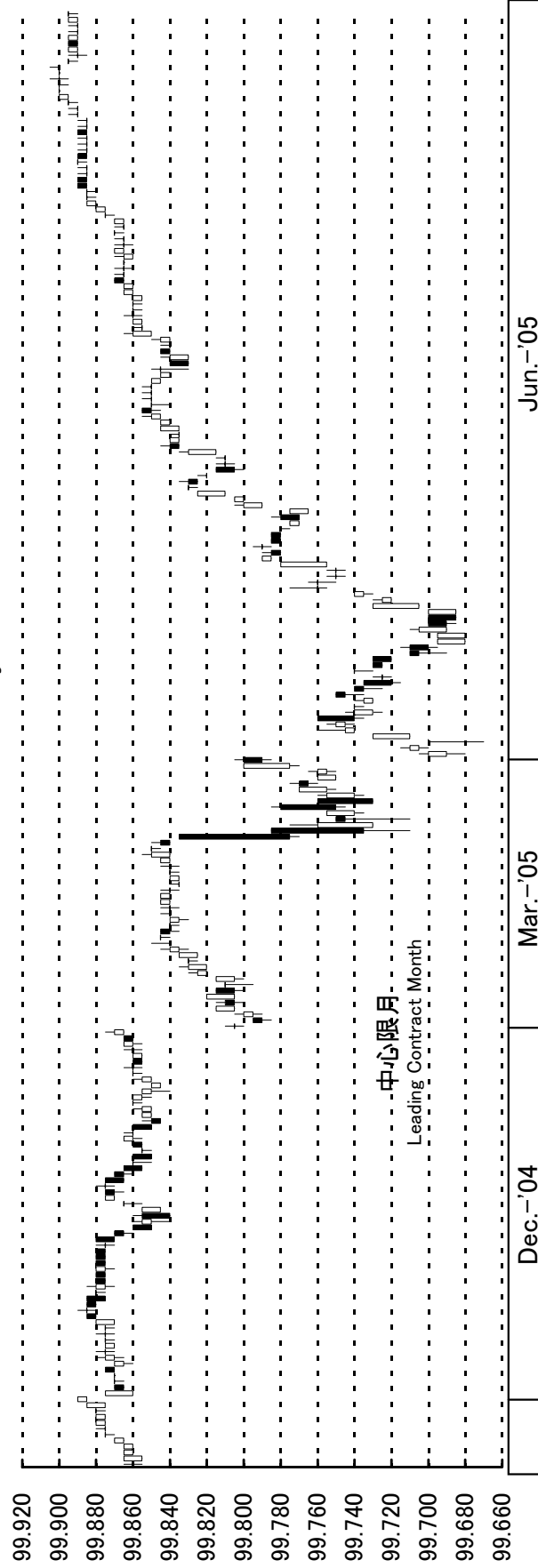
取引数量
Trading
Volume



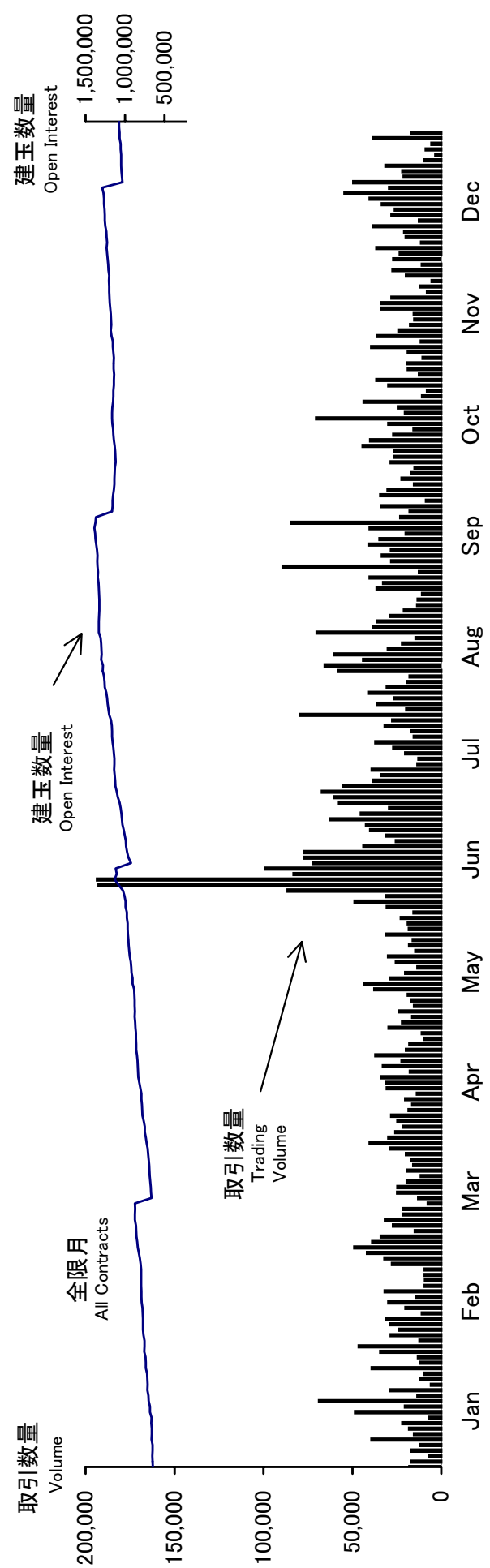
取引数量
Trading
Volume

ユーロ円3カ月金利先物 Three-month Euroyen futures

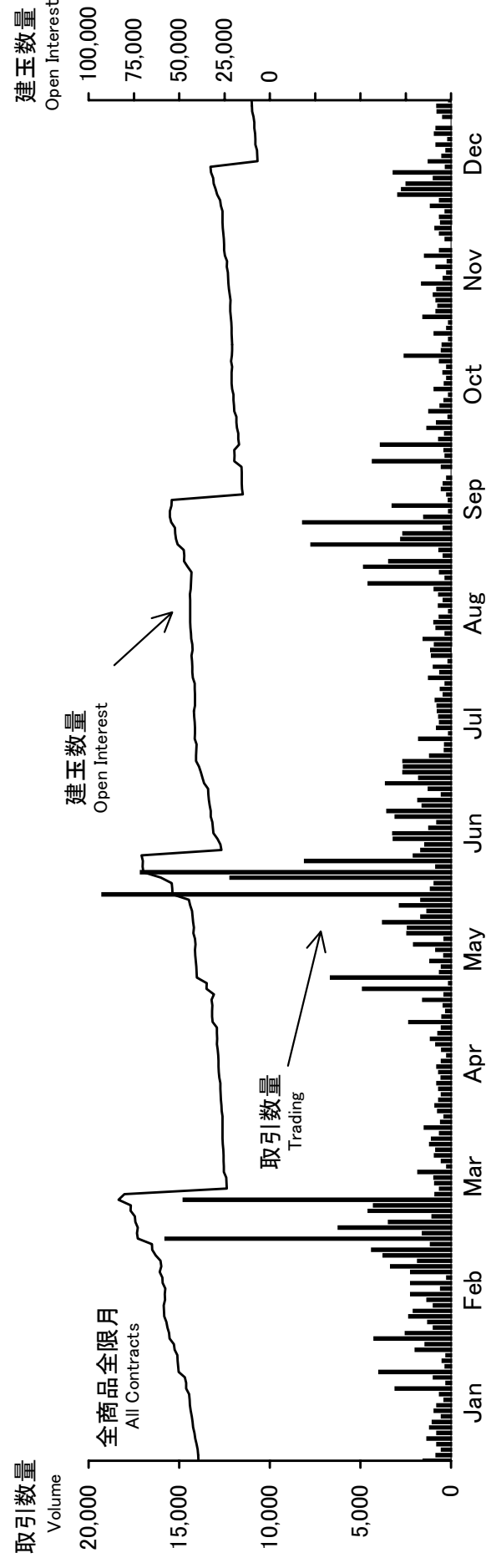
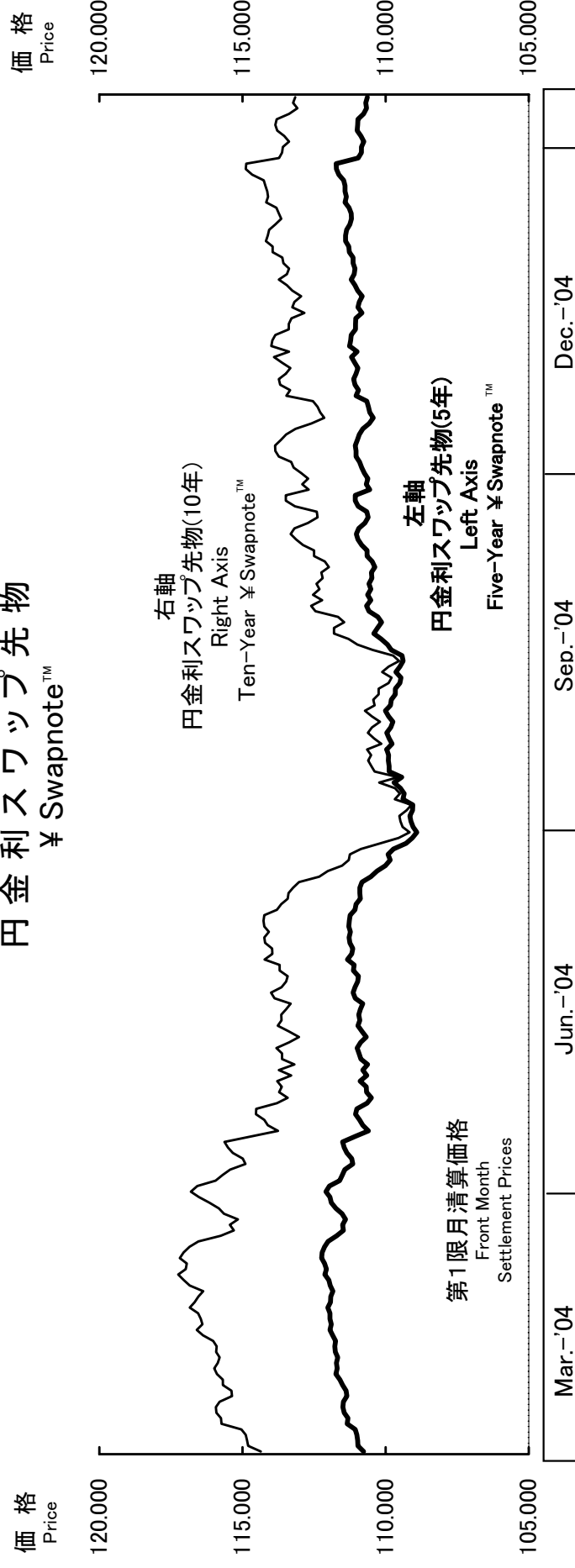
価格
Price



取引数量
Volume



円金利スワップ先物 ¥ Swapnote™



取引数量・建玉数量順位表 (上場来～04.12)
Volume & Open Interest Records (Since Launched Date ~ Dec. 04)

[1] 月別
Monthly

| ユーロ円3か月金利先物 Three-month Euroyen futures | | | | ユーロ円3か月金利先物オプション Options on Three-month Euroyen futures | | | |
|--|-------------------|----------------|------------|--|--------------------------------------|------------|-------------------|
| 順位 Rank | 年月日 Year/Month | 取引数量 Volume | 順位 Rank | 年月日 Year/Month | 取引数量 Volume | 順位 Rank | 年月日 Year/Month |
| 1 | 1995. 3 | 4,692,890 | 1 | 1997. 8 | 2,062,294 | 1 | 1991. 7 |
| 2 | 1994. 6 | 4,377,319 | 2 | 1996. 8 | 1,988,115 | 2 | 1998. 2 |
| 3 | 1995. 6 | 3,913,927 | 3 | 1997. 11 | 1,979,354 | 3 | 1998. 1 |
| 4 | 1995. 2 | 3,910,442 | 4 | 1998. 8 | 1,965,758 | 4 | 1996. 10 |
| 5 | 1995. 1 | 3,689,444 | 5 | 1996. 11 | 1,932,819 | 5 | 1996. 8 |
| 6 | 1994. 1 | 3,670,702 | 6 | 1998. 2 | 1,872,499 | 6 | 1993. 3 |
| 7 | 1995. 4 | 3,488,137 | 7 | 1998. 7 | 1,827,992 | 7 | 1992. 9 |
| 8 | 1994. 4 | 3,449,137 | 8 | 1997. 10 | 1,827,697 | 8 | 1997. 12 |
| 9 | 1995. 8 | 3,379,817 | 9 | 1997. 7 | 1,796,944 | 9 | 1993. 1 |
| 10 | 1994. 2 | 3,285,253 | 10 | 1998. 5 | 1,796,596 | 10 | 1991. 9 |
| | | | | | 月末建玉数量 Month-end Open Interest | | |
| | | | | | 201,511 | | 1997. 11 |
| | | | | | 188,095 | | 1998. 2 |
| | | | | | 169,121 | | 1997. 10 |
| | | | | | 164,280 | | 1996. 11 |
| | | | | | 147,692 | | 1996. 10 |
| | | | | | 147,278 | | 1993. 8 |
| | | | | | 145,958 | | 1997. 8 |
| | | | | | 141,618 | | 1998. 1 |
| | | | | | 139,308 | | 1995. 2 |
| | | | | | 139,307 | | 1997. 2 |

[2] 日別
Daily

| ユーロ円3か月金利先物 Three-month Euroyen futures | | | | ユーロ円3か月金利先物オプション Options on Three-month Euroyen futures | | | |
|--|-----------------------|----------------|------------|--|-----------------------|------------|-----------------------|
| 順位 Rank | 年月日 Year/Month/Day | 取引数量 Volume | 順位 Rank | 年月日 Year/Month/Day | 取引数量 Volume | 順位 Rank | 年月日 Year/Month/Day |
| 1 | 1995. 3. 8 | 506,230 | 1 | 1997. 9. 12 | 2,151,106 | 1 | 1996. 8. 28 |
| 2 | 1998. 6. 26 | 431,549 | 2 | 1997. 9. 11 | 2,143,134 | 2 | 1991. 7. 8 |
| 3 | 1994. 7. 1 | 414,147 | 3 | 1997. 9. 10 | 2,135,346 | 3 | 1998. 2. 3 |
| 4 | 1995. 6. 2 | 383,583 | 4 | 1997. 9. 9 | 2,135,089 | 4 | 1999. 7. 1 |
| 5 | 1995. 8. 16 | 379,931 | 5 | 1997. 9. 8 | 2,107,505 | 5 | 1997. 11. 4 |
| 6 | 1995. 3. 7 | 362,682 | 6 | 1997. 9. 5 | 2,091,276 | 6 | 1997. 12. 18 |
| 7 | 1994. 12. 9 | 352,066 | 7 | 1997. 12. 15 | 2,087,468 | 7 | 1999. 5. 13 |
| 8 | 1996. 6. 7 | 345,360 | 8 | 1997. 9. 4 | 2,082,410 | 8 | 1998. 1. 28 |
| 9 | 1997. 12. 17 | 340,086 | 9 | 1997. 9. 3 | 2,077,199 | 9 | 1996. 10. 23 |
| 10 | 1996. 5. 16 | 338,138 | 10 | 1997. 9. 2 | 2,070,733 | 10 | 1994. 12. 1 |
| | | | | | 建玉数量 Open Interest | | |
| | | | | | 203,341 | | 1997. 12. 12 |
| | | | | | 202,791 | | 1997. 12. 4 |
| | | | | | 202,741 | | 1997. 12. 3 |
| | | | | | 202,671 | | 1997. 12. 2 |
| | | | | | 202,591 | | 1997. 12. 11 |
| | | | | | 202,291 | | 1997. 12. 5 |
| | | | | | 202,291 | | 1997. 12. 8 |
| | | | | | 202,291 | | 1997. 12. 9 |
| | | | | | 202,291 | | 1997. 12. 10 |
| | | | | | 201,891 | | 1997. 11. 26 |

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| 4. 10年円金利スワップ先物 | |
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I. 取引数量・建玉数量・権利行使・移行数量推移
 Monthly Trading Volume, Open Interest, Exercise Notification & Exercised Volume

| 年月 Year or Month | ユーロ円3か月金利先物 Three-month Euroyen futures | | | | ユーロ円LIBOR 3か月金利先物 Three-month Euroyen LIBOR futures | | |
|---------------------|--|------------------------|--------------------------------------|--------------------------|--|------------------------|--------------------------|
| | 取引数量 | | オプション 移行数量 Exercised Volume | 建玉数量 Open Interest | 取引数量 | | 建玉数量 Open Interest |
| | Trading Volume | 内ブロック取引 Block Trade | | | Trading Volume | 内ブロック取引 Block Trade | |
| 1999年・Annual | 14,572,255 | - | 43,644 | 1,125,084 | 57,479 | - | 1,901 |
| 2000年・Annual | 17,077,791 | - | 24,507 | 773,845 | 8,255 | - | - |
| 2001年・Annual | 7,624,711 | - | 4,530 | 648,151 | 2,904 | - | 1,000 |
| 2002年・Annual | 4,470,763 | - | - | 516,248 | - | - | - |
| 2003年・Annual | 4,155,800 | 44,670 | - | 637,813 | 3,000 | - | 3,000 |
| 2004年・Annual | 7,259,779 | 242,947 | - | 1,077,642 | 3,000 | - | 3,000 |
| 1月 January | 418,594 | 23,700 | - | 737,093 | - | - | 3,000 |
| 2月 February | 402,031 | 9,540 | - | 803,186 | - | - | 3,000 |
| 3月 March | 583,483 | 16,282 | - | 738,779 | - | - | 3,000 |
| 4月 April | 484,227 | 21,391 | - | 871,115 | - | - | 3,000 |
| 5月 May | 407,025 | 34,442 | - | 969,224 | - | - | 3,000 |
| 6月 June | 1,406,483 | 14,360 | - | 1,071,166 | 3,000 | - | 3,000 |
| 7月 July | 728,941 | 16,288 | - | 1,257,997 | - | - | 3,000 |
| 8月 August | 774,778 | 6,527 | - | 1,348,384 | - | - | 3,000 |
| 9月 September | 582,651 | 33,084 | - | 1,123,729 | - | - | 3,000 |
| 10月 October | 546,542 | 30,713 | - | 1,156,081 | - | - | 3,000 |
| 11月 November | 417,132 | 17,120 | - | 1,233,006 | - | - | 3,000 |
| 12月 December | 507,892 | 19,500 | - | 1,077,642 | - | - | 3,000 |

(注) 「建玉数量」は、年末又は月末時点の数量。
 (Notes) Open interests are year or month-end figures.

| 年月 Year or Month | 5年円金利スワップ先物 5 year ¥ Swapnote™ | | | 10年円金利スワップ先物 10 year ¥ Swapnote™ | | |
|---------------------|-----------------------------------|------------------------|-----------------------|-------------------------------------|------------------------|-----------------------|
| | 取引数量 | | 建玉数量 Open Interest | 取引数量 | | 建玉数量 Open Interest |
| | Trading Volume | 内ブロック取引 Block Trade | | Trading Volume | 内ブロック取引 Block Trade | |
| 1999年・Annual | - | - | - | - | - | - |
| 2000年・Annual | - | - | - | - | - | - |
| 2001年・Annual | - | - | - | - | - | - |
| 2002年・Annual | - | - | - | - | - | - |
| 2003年・Annual | 205,092 | 24,500 | 25,100 | 408,025 | 7,600 | 12,880 |
| 2004年・Annual | 245,049 | 31,700 | 4,360 | 147,482 | 4,250 | 5,605 |
| 1月 January | 16,450 | 1,000 | 35,750 | 3,357 | - | 15,083 |
| 2月 February | 11,920 | - | 39,300 | 23,362 | 2,000 | 23,625 |
| 3月 March | 42,308 | 1,000 | 15,237 | 26,308 | 500 | 10,825 |
| 4月 April | 11,983 | 2,000 | 20,783 | 2,290 | - | 11,070 |
| 5月 May | 26,249 | 5,000 | 30,304 | 4,890 | - | 12,625 |
| 6月 June | 51,739 | 12,000 | 18,240 | 37,135 | 1,750 | 15,830 |
| 7月 July | 16,220 | - | 25,060 | 8,030 | - | 17,730 |
| 8月 August | 16,990 | 4,300 | 27,530 | 8,650 | - | 19,910 |
| 9月 September | 27,620 | 6,400 | 11,730 | 10,180 | - | 5,620 |
| 10月 October | 6,300 | - | 13,970 | 5,800 | - | 7,140 |
| 11月 November | 6,920 | - | 16,270 | 6,800 | - | 9,790 |
| 12月 December | 10,350 | - | 4,360 | 10,680 | - | 5,605 |

| 年月 Year or Month | 米ドル・日本円通貨先物 U.S.Dollar - Japanese Yen currency futures | | | 先物合計 Total of Futures | | | |
|---------------------|--|------------------------|------------------|--------------------------|------------------------|---------------------|------------------|
| | 取引数量 | | 建玉数量 | 取引数量 | | オプション 移行数量 | 建玉数量 |
| | Trading Volume | 内ブロック取引 Block Trade | Open Interest | Trading Volume | 内ブロック取引 Block Trade | Exercised Volume | Open Interest |
| 1999年・Annual | 28,681 | - | 116 | 14,658,415 | - | 43,644 | 1,127,101 |
| 2000年・Annual | 3,900 | - | 70 | 17,089,946 | - | 24,507 | 773,915 |
| 2001年・Annual | 1,294 | - | - | 7,628,909 | - | 4,530 | 649,151 |
| 2002年・Annual | - | - | - | 4,470,763 | - | - | 516,248 |
| 2003年・Annual | - | - | - | 4,771,917 | 76,770 | - | 678,793 |
| 2004年・Annual | 200 | - | 200 | 7,655,510 | 278,897 | - | 1,090,807 |
| 1月 January | - | - | - | 438,401 | 24,700 | - | 790,926 |
| 2月 February | - | - | - | 437,313 | 11,540 | - | 869,111 |
| 3月 March | - | - | - | 652,099 | 17,782 | - | 767,841 |
| 4月 April | - | - | - | 498,500 | 23,391 | - | 905,968 |
| 5月 May | - | - | - | 438,164 | 39,442 | - | 1,015,153 |
| 6月 June | - | - | - | 1,498,357 | 28,110 | - | 1,108,236 |
| 7月 July | - | - | - | 753,191 | 16,288 | - | 1,303,787 |
| 8月 August | - | - | - | 800,418 | 10,827 | - | 1,398,824 |
| 9月 September | - | - | - | 620,451 | 39,484 | - | 1,144,079 |
| 10月 October | - | - | - | 558,642 | 30,713 | - | 1,180,191 |
| 11月 November | - | - | - | 430,852 | 17,120 | - | 1,262,066 |
| 12月 December | 200 | - | 200 | 529,122 | 19,500 | - | 1,090,807 |

| 年月 Year or Month | ユーロ円3か月金利先物 プットオプション Put Options on Three-month Euroyen futures | | | | ユーロ円3か月金利先物 コールオプション Call Options on Three-month Euroyen futures | | | |
|---------------------|--|------------------------|------------------------------------|------------------|---|------------------------|------------------------------------|------------------|
| | 取引数量 | | 権利行使 申告数量 | 建玉数量 | 取引数量 | | 権利行使 申告数量 | 建玉数量 |
| | Trading Volume | 内ブロック取引 Block Trade | Exercise Notification Volume | Open Interest | Trading Volume | 内ブロック取引 Block Trade | Exercise Notification Volume | Open Interest |
| 1999年・Annual | 175,870 | - | - | 24,061 | 95,617 | - | 43,644 | 16,200 |
| 2000年・Annual | 58,795 | - | 6,513 | 10,926 | 39,486 | - | 17,994 | 2,830 |
| 2001年・Annual | 8,353 | - | - | 2,302 | 5,200 | - | 4,530 | - |
| 2002年・Annual | - | - | - | - | - | - | - | - |
| 2003年・Annual | 3 | - | - | - | - | - | - | - |
| 2004年・Annual | - | - | - | - | 2,000 | - | - | 2,000 |
| 1月 January | - | - | - | - | - | - | - | - |
| 2月 February | - | - | - | - | - | - | - | - |
| 3月 March | - | - | - | - | - | - | - | - |
| 4月 April | - | - | - | - | - | - | - | - |
| 5月 May | - | - | - | - | - | - | - | - |
| 6月 June | - | - | - | - | - | - | - | - |
| 7月 July | - | - | - | - | - | - | - | - |
| 8月 August | - | - | - | - | - | - | - | - |
| 9月 September | - | - | - | - | - | - | - | - |
| 10月 October | - | - | - | - | - | - | - | - |
| 11月 November | - | - | - | - | 2,000 | - | - | 2,000 |
| 12月 December | - | - | - | - | - | - | - | 2,000 |

| 年月 Year or Month | オプション合計 Total of Options | | | | 全商品合計 Exchange Total | | |
|---------------------|-----------------------------|------------------------|------------------------------------|------------------|-------------------------|------------------------|------------------|
| | 取引数量 | | 権利行使 申告数量 | 建玉数量 | 取引数量 | | 建玉数量 |
| | Trading Volume | 内ブロック取引 Block Trade | Exercise Notification Volume | Open Interest | Trading Volume | 内ブロック取引 Block Trade | Open Interest |
| 1999年・Annual | 271,487 | - | 43,644 | 40,261 | 14,929,902 | - | 1,167,362 |
| 2000年・Annual | 98,281 | - | 24,507 | 13,756 | 17,188,227 | - | 787,671 |
| 2001年・Annual | 13,553 | - | 4,530 | 2,302 | 7,642,462 | - | 651,453 |
| 2002年・Annual | - | - | - | - | 4,470,763 | - | 516,248 |
| 2003年・Annual | 3 | - | - | - | 4,771,920 | 76,770 | 678,793 |
| 2004年・Annual | 2,000 | - | - | 2,000 | 7,657,510 | 278,897 | 1,092,807 |
| 1月 January | - | - | - | - | 438,401 | 24,700 | 790,926 |
| 2月 February | - | - | - | - | 437,313 | 11,540 | 869,111 |
| 3月 March | - | - | - | - | 652,099 | 17,782 | 767,841 |
| 4月 April | - | - | - | - | 498,500 | 23,391 | 905,968 |
| 5月 May | - | - | - | - | 438,164 | 39,442 | 1,015,153 |
| 6月 June | - | - | - | - | 1,498,357 | 28,110 | 1,108,236 |
| 7月 July | - | - | - | - | 753,191 | 16,288 | 1,303,787 |
| 8月 August | - | - | - | - | 800,418 | 10,827 | 1,398,824 |
| 9月 September | - | - | - | - | 620,451 | 39,484 | 1,144,079 |
| 10月 October | - | - | - | - | 558,642 | 30,713 | 1,180,191 |
| 11月 November | 2,000 | - | - | 2,000 | 432,852 | 17,120 | 1,264,066 |
| 12月 December | - | - | - | 2,000 | 529,122 | 19,500 | 1,092,807 |

II. 取引数量・建玉数量 月別推移表 (商品別)

Monthly Review of Trading Volume & Open Interest (Each Contract)

1. ユーロ円 3ヵ月金利先物

Three-month Euroyen futures

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | | 合算数量 Aggregate Volume | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|------------|------------|------------------|-------------|------------------------------------|-------------|------------|--------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 | | 自己取引数量 | | 受託取引数量 | | | |
| | | | | 月日 Date | 月日 Date | House Account | 比率 Share | Volume of Customers' Account | 比率 Share | | |
| 1999年・Annual | 245 | 14,572,255 | 59,479 | 309,388 | 6.30 | 5,403 | 12.27 | 20,508,161 | 70.2 % | 8,694,815 | 29.8 % |
| 2000年・Annual | 248 | 17,077,791 | 68,862 | 268,599 | 4.13 | 19,156 | 12.25 | 23,724,806 | 69.4 % | 10,462,992 | 30.6 % |
| 2001年・Annual | 246 | 7,624,711 | 30,995 | 159,199 | 1.22 | 2,887 | 7.25 | 8,728,088 | 57.2 % | 6,521,334 | 42.8 % |
| 2002年・Annual | 246 | 4,470,763 | 18,174 | 101,506 | 2.26 | 652 | 10.7 | 4,783,654 | 53.5 % | 4,161,328 | 46.5 % |
| 2003年・Annual | 245 | 4,155,800 | 16,962 | 129,679 | 8.20 | 539 | 5.12 | 4,388,440 | 52.8 % | 3,923,160 | 47.2 % |
| 2004年・Annual | 246 | 7,259,779 | 29,511 | 193,509 | 6.10 | 3,338 | 12.21 | 7,822,003 | 53.9 % | 6,697,555 | 46.1 % |
| 1月 January | 19 | 418,594 | 22,031 | 68,819 | 22 | 5,852 | 27 | 470,702 | 56.2 % | 366,486 | 43.8 % |
| 2月 February | 19 | 402,031 | 21,160 | 46,482 | 5 | 9,175 | 24 | 426,591 | 53.1 % | 377,471 | 46.9 % |
| 3月 March | 23 | 583,483 | 25,369 | 48,879 | 3 | 7,528 | 15 | 535,176 | 45.9 % | 631,790 | 54.1 % |
| 4月 April | 21 | 484,227 | 23,058 | 37,011 | 21 | 9,665 | 26 | 474,529 | 49.0 % | 493,925 | 51.0 % |
| 5月 May | 18 | 407,025 | 22,613 | 43,435 | 14 | 13,384 | 19 | 394,545 | 48.5 % | 419,505 | 51.5 % |
| 6月 June | 22 | 1,406,483 | 63,931 | 193,509 | 10 | 15,549 | 2 | 1,571,483 | 55.9 % | 1,241,483 | 44.1 % |
| 7月 July | 21 | 728,941 | 34,711 | 79,528 | 23 | 12,821 | 12 | 779,802 | 53.5 % | 678,080 | 46.5 % |
| 8月 August | 22 | 774,778 | 35,217 | 89,174 | 31 | 10,753 | 24 | 927,216 | 59.8 % | 622,340 | 40.2 % |
| 9月 September | 20 | 582,651 | 29,133 | 84,430 | 10 | 8,584 | 16 | 672,176 | 57.7 % | 493,126 | 42.3 % |
| 10月 October | 20 | 546,542 | 27,327 | 70,379 | 12 | 8,067 | 19 | 581,294 | 53.2 % | 511,790 | 46.8 % |
| 11月 November | 20 | 417,132 | 20,857 | 36,545 | 26 | 5,373 | 17 | 428,567 | 51.4 % | 405,697 | 48.6 % |
| 12月 December | 21 | 507,892 | 24,185 | 54,427 | 10 | 3,338 | 21 | 559,922 | 55.1 % | 455,862 | 44.9 % |

(注) 「合算数量」は往復計算による。2002年以前のものではLIFFE受管分を含み、2003年以降は含まない。
「取引数量」および「合算数量」には、ストラテジー取引からの振替数量を含む。

(Note) "Aggregate Volume" is on a round-trip basis, and includes the volume transferred from LIFFE before 2002, and excluded after 2003.
"Trading Volume" and "Aggregate Volume" include volume of contracts executed by Strategy Trade.

2. ユーロ円 LIBOR3ヵ月金利先物

Three-month Euroyen LIBOR futures

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | | 約定数量 Transaction Volume | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|------------|------------|------------------|-------------|------------------------------------|-------------|--------|---------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 | | 自己取引数量 | | 受託取引数量 | | | |
| | | | | 月日 Date | 月日 Date | House Account | 比率 Share | Volume of Customers' Account | 比率 Share | | |
| 1999年・Annual | 245 | 57,479 | 299 | 5,555 | 5.26 | - | 4.6 | 23,389 | 20.3 % | 91,569 | 79.7 % |
| 2000年・Annual | 248 | 8,255 | 33 | 1,975 | 2.9 | - | 1.4 | 400 | 2.4 % | 16,110 | 97.6 % |
| 2001年・Annual | 246 | 2,904 | 12 | 1,000 | 9.6 | - | 1.4 | 900 | 15.5 % | 4,908 | 84.5 % |
| 2002年・Annual | 246 | - | - | - | - | - | - | - | - % | - | - % |
| 2003年・Annual | 245 | 3,000 | 12 | 3,000 | 10.7 | - | 1.6 | - | 0.0 % | 6,000 | 100.0 % |
| 2004年・Annual | 246 | 3,000 | 12 | 3,000 | 6.24 | - | 1.5 | - | 0.0 % | 6,000 | 100.0 % |
| 1月 January | 19 | - | - | - | - | - | - | - | - % | - | - % |
| 2月 February | 19 | - | - | - | - | - | - | - | - % | - | - % |
| 3月 March | 23 | - | - | - | - | - | - | - | - % | - | - % |
| 4月 April | 21 | - | - | - | - | - | - | - | - % | - | - % |
| 5月 May | 18 | - | - | - | - | - | - | - | - % | - | - % |
| 6月 June | 22 | 3,000 | 136 | 3,000 | 24 | - | 1 | - | 0.0 % | 6,000 | 100.0 % |
| 7月 July | 21 | - | - | - | - | - | - | - | - % | - | - % |
| 8月 August | 22 | - | - | - | - | - | - | - | - % | - | - % |
| 9月 September | 20 | - | - | - | - | - | - | - | - % | - | - % |
| 10月 October | 20 | - | - | - | - | - | - | - | - % | - | - % |
| 11月 November | 20 | - | - | - | - | - | - | - | - % | - | - % |
| 12月 December | 21 | - | - | - | - | - | - | - | - % | - | - % |

(注) 「約定数量」は、往復計算による。
「取引数量」および「約定数量」には、ストラテジー取引からの振替数量を含む。

(Note) "Transaction Volume" is on a round-trip basis.
"Trading Volume" and "Aggregate Volume" include volume of contracts executed by Strategy Trade.

1989年 6月30日上場
Contract launched on June 30, 1989.

| 合算数量 Aggregate Volume | オプション 移行数量 Exercised Volume | 建 玉 数 量 Open Interest | | | | | 年 月 Year or Month |
|-----------------------------|--------------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|----------------------|
| | | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | |
| 29,202,976 | 43,644 | 1,125,084 | 1,528,540 | 12.13 | 941,241 | 6.16 | 1999年・Annual |
| 34,187,798 | 24,507 | 773,845 | 1,767,375 | 9.18 | 709,005 | 12.19 | 2000年・Annual |
| 15,249,422 | 4,530 | 648,151 | 1,096,027 | 3.16 | 594,587 | 12.18 | 2001年・Annual |
| 8,944,982 | - | 516,248 | 822,723 | 6.17 | 489,280 | 9.17 | 2002年・Annual |
| 8,311,600 | - | 637,813 | 814,813 | 12.15 | 317,415 | 3.18 | 2003年・Annual |
| 14,519,558 | - | 1,077,642 | 1,389,801 | 9.9 | 647,932 | 1.5 | 2004年・Annual |
| 837,188 | - | 737,093 | 737,093 | 30 | 647,932 | 5 | 1月 January |
| 804,062 | - | 803,186 | 803,186 | 27 | 738,976 | 2 | 2月 February |
| 1,166,966 | - | 738,779 | 875,376 | 11 | 664,382 | 16 | 3月 March |
| 968,454 | - | 871,115 | 871,115 | 30 | 751,210 | 2 | 4月 April |
| 814,050 | - | 969,224 | 969,224 | 31 | 875,491 | 7 | 5月 May |
| 2,812,966 | - | 1,071,166 | 1,130,744 | 10 | 925,114 | 15 | 6月 June |
| 1,457,882 | - | 1,257,997 | 1,257,997 | 30 | 1,092,301 | 1 | 7月 July |
| 1,549,556 | - | 1,348,384 | 1,348,384 | 31 | 1,261,077 | 2 | 8月 August |
| 1,165,302 | - | 1,123,729 | 1,389,801 | 9 | 1,118,437 | 29 | 9月 September |
| 1,093,084 | - | 1,156,081 | 1,164,510 | 12 | 1,125,286 | 1 | 10月 October |
| 834,264 | - | 1,233,006 | 1,234,876 | 26 | 1,154,421 | 1 | 11月 November |
| 1,015,784 | - | 1,077,642 | 1,289,254 | 13 | 1,034,182 | 14 | 12月 December |

1999年3月23日上場
Contract launched on March 23, 1999.

| 約定数量 Transaction Volume | 建 玉 数 量 Open Interest | | | | | 年 月 Year or Month |
|-------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|----------------------|
| | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | |
| 114,958 | 1,901 | 24,077 | 6.15 | 1,750 | 12.15 | 1997年・Annual |
| 16,510 | - | 4,876 | 2.18 | - | 9.20 | 2000年・Annual |
| 5,808 | 1,000 | 1,700 | 9.6 | - | 1.4 | 2001年・Annual |
| - | - | 1,000 | 1.4 | - | 3.20 | 2002年・Annual |
| 6,000 | 3,000 | 3,000 | 10.7 | - | 1.6 | 2003年・Annual |
| 6,000 | 3,000 | 3,000 | 1.5 | 3,000 | 1.5 | 2004年・Annual |
| - | 3,000 | 3,000 | 5 | 3,000 | 5 | 1月 January |
| - | 3,000 | 3,000 | 2 | 3,000 | 2 | 2月 February |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 3月 March |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 4月 April |
| - | 3,000 | 3,000 | 6 | 3,000 | 6 | 5月 May |
| 6,000 | 3,000 | 3,000 | 1 | 3,000 | 1 | 6月 June |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 7月 July |
| - | 3,000 | 3,000 | 2 | 3,000 | 2 | 8月 August |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 9月 September |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 10月 October |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 11月 November |
| - | 3,000 | 3,000 | 1 | 3,000 | 1 | 12月 December |

3. 5年円金利スワップ先物
5 Year Yen Swapnote™

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | 約定数量 Transaction Volume | | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|------------|-------------------------|------------|-------------------------------|-------------|------------------------------------|-------------|-------|
| | | 1日平均 Average Daily | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | 自己取引数量 | | 受託取引数量 | | |
| | | | | | | | Volume of House Account | 比率 Share | Volume of Customers' Account | 比率 Share | |
| 2003年・Annual | 161 | 205,092 | 1,274 | 26,200 | 12.8 | - | 9.3 | 404,190 | 98.5% | 5,994 | 1.5% |
| 2004年・Annual | 246 | 245,049 | 996 | 13,626 | 3.12 | - | 9.6 | 454,268 | 92.7% | 35,830 | 7.3% |
| 1月 January | 19 | 16,450 | 866 | 3,950 | 28 | 200 | 21 | 32,750 | 99.5% | 150 | 0.5% |
| 2月 February | 19 | 11,920 | 627 | 1,700 | 18 | 100 | 2 | 23,840 | 100.0% | - | 0.0% |
| 3月 March | 23 | 42,308 | 1,839 | 13,626 | 12 | 200 | 22 | 83,736 | 99.0% | 880 | 1.0% |
| 4月 April | 21 | 11,983 | 571 | 2,250 | 27 | 200 | 30 | 21,766 | 90.8% | 2,200 | 9.2% |
| 5月 May | 18 | 26,249 | 1,458 | 6,620 | 13 | 100 | 12 | 45,248 | 86.2% | 7,250 | 13.8% |
| 6月 June | 22 | 51,739 | 2,352 | 11,800 | 9 | 400 | 23 | 91,578 | 88.5% | 11,900 | 11.5% |
| 7月 July | 21 | 16,220 | 772 | 2,420 | 7 | 100 | 14 | 31,290 | 96.5% | 1,150 | 3.5% |
| 8月 August | 22 | 16,990 | 772 | 4,400 | 23 | 100 | 16 | 29,080 | 85.6% | 4,900 | 14.4% |
| 9月 September | 20 | 27,620 | 1,381 | 7,780 | 7 | - | 6 | 48,290 | 87.4% | 6,950 | 12.6% |
| 10月 October | 20 | 6,300 | 315 | 1,400 | 22 | - | 27 | 12,600 | 100.0% | - | 0.0% |
| 11月 November | 20 | 6,920 | 346 | 1,200 | 18 | - | 1 | 13,640 | 98.6% | 200 | 1.4% |
| 12月 December | 21 | 10,350 | 493 | 2,850 | 10 | - | 7 | 20,450 | 98.8% | 250 | 1.2% |

(注) 「約定数量」は、往復計算による。

(Note) "Transaction Volume" is on a round-trip basis.

4. 10年円金利スワップ先物
10 Year Yen Swapnote

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | 約定数量 Transaction Volume | | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|------------|-------------------------|------------|-------------------------------|-------------|------------------------------------|-------------|-------|
| | | 1日平均 Average Daily | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | 自己取引数量 | | 受託取引数量 | | |
| | | | | | | | Volume of House Account | 比率 Share | Volume of Customers' Account | 比率 Share | |
| 2003年・Annual | 161 | 408,025 | 2,534 | 21,300 | 5.30 | - | 9.12 | 695,531 | 85.2% | 120,519 | 14.8% |
| 2004年・Annual | 246 | 147,482 | 600 | 16,600 | 6.3 | - | 1.7 | 281,665 | 95.5% | 13,299 | 4.5% |
| 1月 January | 19 | 3,357 | 177 | 1,000 | 5 | - | 7 | 6,510 | 97.0% | 204 | 3.0% |
| 2月 February | 19 | 23,362 | 1,230 | 2,970 | 5 | - | 23 | 46,624 | 99.8% | 100 | 0.2% |
| 3月 March | 23 | 26,308 | 1,144 | 15,100 | 3 | - | 9 | 51,516 | 97.9% | 1,100 | 2.1% |
| 4月 April | 21 | 2,290 | 109 | 500 | 22 | - | 2 | 4,575 | 99.9% | 5 | 0.1% |
| 5月 May | 18 | 4,890 | 272 | 1,400 | 27 | - | 11 | 9,690 | 99.1% | 90 | 0.9% |
| 6月 June | 22 | 37,135 | 1,688 | 16,600 | 3 | - | 10 | 70,655 | 95.1% | 3,615 | 4.9% |
| 7月 July | 21 | 8,030 | 382 | 1,450 | 1 | - | 14 | 16,010 | 99.7% | 50 | 0.3% |
| 8月 August | 22 | 8,650 | 393 | 4,000 | 26 | - | 3 | 16,100 | 93.1% | 1,200 | 6.9% |
| 9月 September | 20 | 10,180 | 509 | 2,300 | 1 | - | 9 | 17,400 | 85.5% | 2,960 | 14.5% |
| 10月 October | 20 | 5,800 | 290 | 1,150 | 22 | - | 7 | 11,210 | 96.6% | 390 | 3.4% |
| 11月 November | 20 | 6,800 | 340 | 1,350 | 2 | - | 19 | 13,400 | 98.5% | 200 | 1.5% |
| 12月 December | 21 | 10,680 | 509 | 2,700 | 7 | - | 2 | 17,975 | 84.2% | 3,385 | 15.8% |

(注) 「約定数量」は、往復計算による。

(Note) "Transaction Volume" is on a round-trip basis.

2003年5月9日上場
Contract launched on May 9, 2003.

| 約定数量 Transaction Volume | 建玉数量 Open Interest | | | | | 年 月 Year or Month |
|-------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|----------------------|
| | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | |
| 410,184 | 25,100 | 63,926 | 12.15 | 1,700 | 9.16 | 2003年・Annual |
| 490,098 | 4,360 | 50,597 | 3.12 | 3,100 | 12.14 | 2004年・Annual |
| 32,900 | 35,750 | 35,750 | 30 | 25,500 | 5 | 1月 January |
| 23,840 | 39,300 | 39,300 | 27 | 35,750 | 2 | 2月 February |
| 84,616 | 15,237 | 50,597 | 12 | 12,902 | 16 | 3月 March |
| 23,966 | 20,783 | 20,783 | 30 | 15,227 | 1 | 4月 April |
| 52,498 | 30,304 | 30,704 | 25 | 19,754 | 10 | 5月 May |
| 103,478 | 18,240 | 45,611 | 14 | 14,490 | 15 | 6月 June |
| 32,440 | 25,060 | 25,060 | 30 | 19,540 | 1 | 7月 July |
| 33,980 | 27,530 | 27,530 | 31 | 24,350 | 5 | 8月 August |
| 55,240 | 11,730 | 33,630 | 8 | 9,900 | 14 | 9月 September |
| 12,600 | 13,970 | 14,770 | 15 | 11,750 | 1 | 10月 October |
| 13,840 | 16,270 | 16,270 | 26 | 13,940 | 5 | 11月 November |
| 20,700 | 4,360 | 20,420 | 10 | 3,100 | 14 | 12月 December |

2003年5月9日上場
Contract launched on May 9, 2003.

| 約定数量 Transaction Volume | 建玉数量 Open Interest | | | | | 年 月 Year or Month |
|-------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|----------------------|
| | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | |
| 816,050 | 12,880 | 146,064 | 6.16 | 4,900 | 5.9 | 2003年・Annual |
| 294,964 | 5,605 | 32,953 | 3.12 | 3,630 | 12.14 | 2004年・Annual |
| 6,714 | 15,083 | 15,083 | 30 | 13,780 | 6 | 1月 January |
| 46,724 | 23,625 | 23,625 | 27 | 15,233 | 2 | 2月 February |
| 52,616 | 10,825 | 32,953 | 12 | 10,775 | 16 | 3月 March |
| 4,580 | 11,070 | 11,120 | 21 | 10,870 | 26 | 4月 April |
| 9,780 | 12,625 | 12,625 | 31 | 11,070 | 6 | 5月 May |
| 74,270 | 15,830 | 25,880 | 9 | 12,180 | 15 | 6月 June |
| 16,060 | 17,730 | 17,730 | 30 | 16,680 | 1 | 7月 July |
| 17,300 | 19,910 | 19,910 | 26 | 17,740 | 2 | 8月 August |
| 20,360 | 5,620 | 21,470 | 8 | 4,980 | 14 | 9月 September |
| 11,600 | 7,140 | 7,160 | 27 | 5,720 | 1 | 10月 October |
| 13,600 | 9,790 | 9,790 | 29 | 7,240 | 1 | 11月 November |
| 21,360 | 5,605 | 12,270 | 13 | 3,630 | 14 | 12月 December |

5. 米ドル・日本円通貨先物

U.S.Dollar - Japanese Yen currency futures

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | | 約定数量 Transaction Volume | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|-------------------------|------------|---|-------------|--|--------|--------|--------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 Single Day Low | | 自己取引数量 Volume of House Account | | 受託取引数量 Volume of Customers' Account | | | |
| | | | | 月日 Date | 月日 Date | 比率 Share | 比率 Share | | | | |
| 1999年・Annual | 245 | 28,681 | 117 | 948 | 10.14 | - | 12.28 | 26,086 | 45.5 % | 31,276 | 54.5 % |
| 2000年・Annual | 248 | 3,900 | 16 | 121 | 4.3 | - | 5.26 | 4,526 | 58.0 % | 3,274 | 42.0 % |
| 2001年・Annual | 246 | 1,294 | 5 | 100 | 1.5 | - | 1.10 | 1,820 | 70.3 % | 768 | 29.7 % |
| 2002年・Annual | 246 | - | - | - | - | - | - | - | - % | - | - % |
| 2003年・Annual | 245 | - | - | - | - | - | - | - | - % | - | - % |
| 2004年・Annual | 246 | 200 | 1 | 200 | 12.1 | - | 1.5 | 200 | 50.0 % | 200 | 50.0 % |
| 1月 January | 19 | - | - | - | - | - | - | - | - % | - | - % |
| 2月 February | 19 | - | - | - | - | - | - | - | - % | - | - % |
| 3月 March | 23 | - | - | - | - | - | - | - | - % | - | - % |
| 4月 April | 21 | - | - | - | - | - | - | - | - % | - | - % |
| 5月 May | 18 | - | - | - | - | - | - | - | - % | - | - % |
| 6月 June | 22 | - | - | - | - | - | - | - | - % | - | - % |
| 7月 July | 21 | - | - | - | - | - | - | - | - % | - | - % |
| 8月 August | 22 | - | - | - | - | - | - | - | - % | - | - % |
| 9月 September | 20 | - | - | - | - | - | - | - | - % | - | - % |
| 10月 October | 20 | - | - | - | - | - | - | - | - % | - | - % |
| 11月 November | 20 | - | - | - | - | - | - | - | - % | - | - % |
| 12月 December | 21 | 200 | 10 | 200 | 1 | - | 2 | 200 | 50.0 % | 200 | 50.0 % |

(注) 「約定数量」は、往復計算による。

(Note) "Transaction Volume" is on a round-trip basis.

6. 先物合計

Total of Futures

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | | 合算数量 Aggregate Volume | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|-------------------------|------------|---|-------------|--|--------|------------|--------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 Single Day Low | | 自己取引数量 Volume of House Account | | 受託取引数量 Volume of Customers' Account | | | |
| | | | | 月日 Date | 月日 Date | 比率 Share | 比率 Share | | | | |
| 1999年・Annual | 245 | 14,658,415 | 59,830 | 309,443 | 6.30 | 5,407 | 12.27 | 20,557,636 | 70.0 % | 8,817,660 | 30.0 % |
| 2000年・Annual | 248 | 17,089,946 | 68,911 | 268,610 | 4.13 | 19,156 | 12.25 | 23,729,732 | 69.4 % | 10,482,376 | 30.6 % |
| 2001年・Annual | 246 | 7,628,909 | 31,012 | 159,204 | 1.22 | 2,887 | 7.25 | 8,730,808 | 57.2 % | 6,527,010 | 42.8 % |
| 2002年・Annual | 246 | 4,470,763 | 18,174 | 101,506 | 2.26 | 652 | 10.7 | 4,783,654 | 53.5 % | 4,161,328 | 46.5 % |
| 2003年・Annual | 245 | 4,771,917 | 19,477 | 133,479 | 8.20 | 791 | 4.7 | 5,488,161 | 57.5 % | 4,055,673 | 42.5 % |
| 2004年・Annual | 246 | 7,655,510 | 31,120 | 209,813 | 6.9 | 4,228 | 12.21 | 8,558,136 | 55.9 % | 6,752,884 | 44.1 % |
| 1月 January | 19 | 438,401 | 23,074 | 69,419 | 22 | 6,802 | 27 | 509,962 | 58.2 % | 366,840 | 41.8 % |
| 2月 February | 19 | 437,313 | 23,016 | 50,702 | 5 | 9,503 | 23 | 497,055 | 56.8 % | 377,571 | 43.2 % |
| 3月 March | 23 | 652,099 | 28,352 | 64,629 | 3 | 8,378 | 15 | 670,428 | 51.4 % | 633,770 | 48.6 % |
| 4月 April | 21 | 498,500 | 23,738 | 37,822 | 21 | 10,165 | 26 | 500,870 | 50.2 % | 496,130 | 49.8 % |
| 5月 May | 18 | 438,164 | 24,342 | 44,271 | 13 | 13,754 | 19 | 449,483 | 51.3 % | 426,845 | 48.7 % |
| 6月 June | 22 | 1,498,357 | 68,107 | 209,813 | 9 | 17,183 | 2 | 1,733,716 | 57.9 % | 1,262,998 | 42.1 % |
| 7月 July | 21 | 753,191 | 35,866 | 80,368 | 23 | 13,141 | 12 | 827,102 | 54.9 % | 679,280 | 45.1 % |
| 8月 August | 22 | 800,418 | 36,383 | 89,804 | 31 | 11,053 | 24 | 972,396 | 60.7 % | 628,440 | 39.3 % |
| 9月 September | 20 | 620,451 | 31,023 | 87,650 | 10 | 8,984 | 16 | 737,866 | 59.5 % | 503,036 | 40.5 % |
| 10月 October | 20 | 558,642 | 27,932 | 70,729 | 12 | 8,477 | 19 | 605,104 | 54.2 % | 512,180 | 45.8 % |
| 11月 November | 20 | 430,852 | 21,543 | 37,395 | 26 | 5,548 | 17 | 455,607 | 52.9 % | 406,097 | 47.1 % |
| 12月 December | 21 | 529,122 | 25,196 | 57,577 | 10 | 4,228 | 21 | 598,547 | 56.6 % | 459,697 | 43.4 % |

(注) 先物合計の年間の1日平均取引数量は、ユーロ円3ヵ月金利先物の取引日数に基づいて算出。

「合算数量」は往復計算による。2002年以前のものではLIFFE受管分を含み、2003年以降は含まない。

「合算数量」「取引数量」は、ストラテジー取引からの振替分を含む。

(Note) The average daily trading volume of each year is calculated on the basis of actual trading days of Three-month Euroyen futures.

"Aggregate Volume" is on a round-trip basis, and includes the volume transferred from LIFFE before 2002, and excluded after 2003.

"Trading Volume" and "Aggregate Volume" include volume of contracts executed by Strategy Trade.

1991年 2月15日上場
Contract launched on February 15, 1991.

| 約定数量 Transaction Volume | 建玉数量 Open Interest | | | | | 年 月 Year or Month |
|-------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|----------------------|
| | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | |
| 57,362 | 116 | 1,867 | 8.27 | 85 | 12.15 | 1999年・Annual |
| 7,800 | 70 | 249 | 2.15 | 6 | 9.13 | 2000年・Annual |
| 2,588 | - | 185 | 1.11 | - | 9.12 | 2001年・Annual |
| - | - | - | - | - | - | 2002年・Annual |
| - | - | - | - | - | - | 2003年・Annual |
| 400 | 200 | 200 | 12.1 | - | 1.5 | 2004年・Annual |
| - | - | - | - | - | - | 1月 January |
| - | - | - | - | - | - | 2月 February |
| - | - | - | - | - | - | 3月 March |
| - | - | - | - | - | - | 4月 April |
| - | - | - | - | - | - | 5月 May |
| - | - | - | - | - | - | 6月 June |
| - | - | - | - | - | - | 7月 July |
| - | - | - | - | - | - | 8月 August |
| - | - | - | - | - | - | 9月 September |
| - | - | - | - | - | - | 10月 October |
| - | - | - | - | - | - | 11月 November |
| 400 | 200 | 200 | 1 | 200 | 1 | 12月 December |

| 合算数量 Aggregate Volume | 移行数量 Exercised Volume | 建玉数量 Open Interest | | | | | 年 月 Year or Month |
|-----------------------------|-----------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|----------------------|
| | | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | |
| 29,375,296 | 43,644 | 1,127,101 | 1,534,690 | 12.13 | 952,033 | 6.16 | 1999年・Annual |
| 34,212,108 | 24,507 | 773,915 | 1,767,982 | 9.18 | 710,075 | 12.19 | 2000年・Annual |
| 15,257,818 | 4,530 | 649,151 | 1,096,111 | 3.16 | 596,287 | 12.18 | 2001年・Annual |
| 8,944,982 | - | 516,248 | 822,723 | 6.17 | 489,280 | 9.17 | 2002年・Annual |
| 9,543,834 | - | 678,793 | 927,616 | 9.12 | 317,415 | 3.18 | 2003年・Annual |
| 15,311,020 | - | 1,090,807 | 1,447,901 | 9.9 | 690,312 | 1.5 | 2004年・Annual |
| 876,802 | - | 790,926 | 790,926 | 30 | 690,312 | 5 | 1月 January |
| 874,626 | - | 869,111 | 869,111 | 27 | 792,959 | 2 | 2月 February |
| 1,304,198 | - | 767,841 | 958,290 | 12 | 691,059 | 16 | 3月 March |
| 997,000 | - | 905,968 | 905,968 | 30 | 780,362 | 2 | 4月 April |
| 876,328 | - | 1,015,153 | 1,015,153 | 31 | 910,664 | 7 | 5月 May |
| 2,996,714 | - | 1,108,236 | 1,203,928 | 10 | 954,784 | 15 | 6月 June |
| 1,506,382 | - | 1,303,787 | 1,303,787 | 30 | 1,131,521 | 1 | 7月 July |
| 1,600,836 | - | 1,398,824 | 1,398,824 | 31 | 1,306,817 | 2 | 8月 August |
| 1,240,902 | - | 1,144,079 | 1,447,901 | 9 | 1,138,387 | 29 | 9月 September |
| 1,117,284 | - | 1,180,191 | 1,187,560 | 12 | 1,145,756 | 1 | 10月 October |
| 861,704 | - | 1,262,066 | 1,263,886 | 26 | 1,178,631 | 1 | 11月 November |
| 1,058,244 | - | 1,090,807 | 1,325,144 | 13 | 1,044,112 | 14 | 12月 December |

7. ユーロ円 3か月金利先物プットオプション
 Put Options on Three-month Euroyen futures

| 年 月 Year or Month | 取引 日数 Trading Days | 取 引 数 量 Trading Volume | | | | | | 約 定 数 量 Transaction Volume | | | |
|----------------------|-----------------------------|---------------------------|--------------------------|-------------------------|------------|---|-------------|--|-------|---------|-------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 Single Day Low | | 自己取引数量 Volume of House Account | | 受託取引数量 Volume of Customers' Account | | | |
| | | | | 月日 Date | 月日 Date | 比率 Share | 比率 Share | | | | |
| 1999年・Annual | 245 | 175,870 | 718 | 14,290 | 7.1 | - | 1.4 | 238,787 | 67.9% | 112,953 | 32.1% |
| 2000年・Annual | 248 | 58,795 | 237 | 2,100 | 7.5 | - | 1.7 | 96,787 | 82.3% | 20,803 | 17.7% |
| 2001年・Annual | 246 | 8,353 | 34 | 1,000 | 4.6 | - | 1.4 | 8,703 | 52.1% | 8,003 | 47.9% |
| 2002年・Annual | 246 | - | - | - | - | - | - | - | - | - | - |
| 2003年・Annual | 245 | 3 | 0 | 3 | 2.6 | - | 1.6 | 3 | 50.0% | 3 | 50.0% |
| 2004年・Annual | 246 | - | - | - | - | - | - | - | - | - | - |
| 1月 January | 19 | - | - | - | - | - | - | - | - | - | - |
| 2月 February | 19 | - | - | - | - | - | - | - | - | - | - |
| 3月 March | 23 | - | - | - | - | - | - | - | - | - | - |
| 4月 April | 21 | - | - | - | - | - | - | - | - | - | - |
| 5月 May | 18 | - | - | - | - | - | - | - | - | - | - |
| 6月 June | 22 | - | - | - | - | - | - | - | - | - | - |
| 7月 July | 21 | - | - | - | - | - | - | - | - | - | - |
| 8月 August | 22 | - | - | - | - | - | - | - | - | - | - |
| 9月 September | 20 | - | - | - | - | - | - | - | - | - | - |
| 10月 October | 20 | - | - | - | - | - | - | - | - | - | - |
| 11月 November | 20 | - | - | - | - | - | - | - | - | - | - |
| 12月 December | 21 | - | - | - | - | - | - | - | - | - | - |

(注) 「約定数量」は、往復計算による。

(Note) "Transaction Volume" is on a round-trip basis.

 8. ユーロ円 3か月金利先物コールオプション
 Call Options on Three-month Euroyen futures

| 年 月 Year or Month | 取引 日数 Trading Days | 取 引 数 量 Trading Volume | | | | | | 約 定 数 量 Transaction Volume | | | |
|----------------------|-----------------------------|---------------------------|--------------------------|-------------------------|------------|---|-------------|--|-------|--------|-------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 Single Day Low | | 自己取引数量 Volume of House Account | | 受託取引数量 Volume of Customers' Account | | | |
| | | | | 月日 Date | 月日 Date | 比率 Share | 比率 Share | | | | |
| 1999年・Annual | 245 | 95,617 | 390 | 5,100 | 2.17 | - | 1.5 | 133,718 | 69.9% | 57,516 | 30.1% |
| 2000年・Annual | 248 | 39,486 | 159 | 2,000 | 12.1 | - | 1.5 | 60,212 | 76.2% | 18,760 | 23.8% |
| 2001年・Annual | 246 | 5,200 | 21 | 1,900 | 3.5 | - | 1.4 | 8,646 | 83.1% | 1,754 | 16.9% |
| 2002年・Annual | 246 | - | - | - | - | - | - | - | - | - | - |
| 2003年・Annual | 245 | - | - | - | - | - | - | - | - | - | - |
| 2004年・Annual | 246 | 2,000 | 8 | 2,000 | 11.10 | - | 1.5 | 157 | 3.9% | 3,843 | 96.1% |
| 1月 January | 19 | - | - | - | - | - | - | - | - | - | - |
| 2月 February | 19 | - | - | - | - | - | - | - | - | - | - |
| 3月 March | 23 | - | - | - | - | - | - | - | - | - | - |
| 4月 April | 21 | - | - | - | - | - | - | - | - | - | - |
| 5月 May | 18 | - | - | - | - | - | - | - | - | - | - |
| 6月 June | 22 | - | - | - | - | - | - | - | - | - | - |
| 7月 July | 21 | - | - | - | - | - | - | - | - | - | - |
| 8月 August | 22 | - | - | - | - | - | - | - | - | - | - |
| 9月 September | 20 | - | - | - | - | - | - | - | - | - | - |
| 10月 October | 20 | - | - | - | - | - | - | - | - | - | - |
| 11月 November | 20 | 2,000 | 100 | 2,000 | 10 | - | 1 | 157 | 3.9% | 3,843 | 96.1% |
| 12月 December | 21 | - | - | - | - | - | - | - | - | - | - |

(注) 「約定数量」は、往復計算による。

(Note) "Transaction Volume" is on a round-trip basis.

1991年7月8日上場
Contract launched on July 8, 1991.

| 約定数量 Transaction Volume | 建玉数量 Open Interest | | | | | 権利行使 申告数量 Volume of Exercise Notification | 年 月 Year or Month |
|-------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|---|----------------------|
| | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | | |
| 351,740 | 24,061 | 69,058 | 3.15 | 22,961 | 12.14 | - | 1999年・Annual |
| 117,590 | 10,926 | 31,332 | 3.13 | 10,726 | 12.19 | 6,513 | 2000年・Annual |
| 16,706 | 2,302 | 12,561 | 2.15 | 2,100 | 9.18 | - | 2001年・Annual |
| - | - | 2,302 | 1.4 | - | 6.18 | - | 2002年・Annual |
| 6 | - | 3 | 2.6 | - | 12.16 | - | 2003年・Annual |
| - | - | - | - | - | - | - | 2004年・Annual |
| - | - | - | - | - | - | - | 1月 January |
| - | - | - | - | - | - | - | 2月 February |
| - | - | - | - | - | - | - | 3月 March |
| - | - | - | - | - | - | - | 4月 April |
| - | - | - | - | - | - | - | 5月 May |
| - | - | - | - | - | - | - | 6月 June |
| - | - | - | - | - | - | - | 7月 July |
| - | - | - | - | - | - | - | 8月 August |
| - | - | - | - | - | - | - | 9月 September |
| - | - | - | - | - | - | - | 10月 October |
| - | - | - | - | - | - | - | 11月 November |
| - | - | - | - | - | - | - | 12月 December |

1991年7月8日上場
Contract launched on July 8, 1991.

| 約定数量 Transaction Volume | 建玉数量 Open Interest | | | | | 権利行使 申告数量 Volume of Exercise Notification | 年 月 Year or Month |
|-------------------------------|--------------------------------|--------------------------|------------|-------------------------|------------|---|----------------------|
| | 年月末 End of Year or Month | 最大 Single Day High | 月日 Date | 最小 Single Day Low | 月日 Date | | |
| 191,234 | 16,200 | 32,371 | 3.12 | 15,550 | 1.4 | 43,644 | 1999年・Annual |
| 78,972 | 2,830 | 19,200 | 2.17 | 1,930 | 12.19 | 17,994 | 2000年・Annual |
| 10,400 | - | 4,730 | 2.23 | - | 6.18 | 4,530 | 2001年・Annual |
| - | - | - | - | - | - | - | 2002年・Annual |
| - | - | - | - | - | - | - | 2003年・Annual |
| 4,000 | 2,000 | 2,000 | 11.10 | - | 1.5 | - | 2004年・Annual |
| - | - | - | - | - | - | - | 1月 January |
| - | - | - | - | - | - | - | 2月 February |
| - | - | - | - | - | - | - | 3月 March |
| - | - | - | - | - | - | - | 4月 April |
| - | - | - | - | - | - | - | 5月 May |
| - | - | - | - | - | - | - | 6月 June |
| - | - | - | - | - | - | - | 7月 July |
| - | - | - | - | - | - | - | 8月 August |
| - | - | - | - | - | - | - | 9月 September |
| - | - | - | - | - | - | - | 10月 October |
| 4,000 | 2,000 | 2,000 | 10 | - | 1 | - | 11月 November |
| - | 2,000 | 2,000 | 1 | 2,000 | 1 | - | 12月 December |

9. オプション合計
Total of Options

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | 約定数量 Transaction Volume | | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|-------------------------|------------|---|----------------------------|--|-------|---------|-------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 Single Day Low | | 自己取引数量 Volume of House Account | | 受託取引数量 Volume of Customers' Account | | | |
| | | | | 月日 Date | 月日 Date | 比率 Share | 比率 Share | | | | |
| 1999年・Annual | 245 | 271,487 | 1,108 | 15,790 | 7.1 | - | 1.6 | 372,505 | 68.6% | 170,469 | 31.4% |
| 2000年・Annual | 248 | 98,281 | 396 | 2,600 | 7.5 | - | 1.14 | 156,999 | 79.9% | 39,563 | 20.1% |
| 2001年・Annual | 246 | 13,553 | 55 | 1,900 | 3.5 | - | 1.4 | 17,349 | 64.0% | 9,757 | 36.0% |
| 2002年・Annual | 246 | - | - | - | - | - | - | - | - | - | - |
| 2003年・Annual | 245 | 3 | 0 | 3 | 2.6 | - | 1.6 | 3 | 50.0% | 3 | 50.0% |
| 2004年・Annual | 246 | 2,000 | 8 | 2,000 | 11.10 | - | 1.5 | 157 | 3.9% | 3,843 | 96.1% |
| 1月 January | 19 | - | - | - | - | - | - | - | - | - | - |
| 2月 February | 19 | - | - | - | - | - | - | - | - | - | - |
| 3月 March | 23 | - | - | - | - | - | - | - | - | - | - |
| 4月 April | 21 | - | - | - | - | - | - | - | - | - | - |
| 5月 May | 18 | - | - | - | - | - | - | - | - | - | - |
| 6月 June | 22 | - | - | - | - | - | - | - | - | - | - |
| 7月 July | 21 | - | - | - | - | - | - | - | - | - | - |
| 8月 August | 22 | - | - | - | - | - | - | - | - | - | - |
| 9月 September | 20 | - | - | - | - | - | - | - | - | - | - |
| 10月 October | 20 | - | - | - | - | - | - | - | - | - | - |
| 11月 November | 20 | 2,000 | 100 | 2,000 | 10 | - | 1 | 157 | 3.9% | 3,843 | 96.1% |
| 12月 December | 21 | - | - | - | - | - | - | - | - | - | - |

(注) 「約定数量」は、往復計算による。

(Note) "Transaction Volume" is on a round-trip basis.

10. 全商品合計
Exchange Total

| 年 月 Year or Month | 取引 日数 Trading Days | 取引数量 Trading Volume | | | | | 合算数量 Aggregate Volume | | | | |
|----------------------|-----------------------------|--------------------------|--------------------------|-------------------------|------------|---|--------------------------|--|-------|------------|-------|
| | | 1日平均 Average Daily | 最大 Single Day High | 最小 Single Day Low | | 自己取引数量 Volume of House Account | | 受託取引数量 Volume of Customers' Account | | | |
| | | | | 月日 Date | 月日 Date | 比率 Share | 比率 Share | | | | |
| 1999年・Annual | 245 | 14,929,902 | 60,938 | 315,713 | 6.30 | 5,407 | 12.27 | 20,930,141 | 70.0% | 8,988,129 | 30.0% |
| 2000年・Annual | 248 | 17,188,227 | 69,307 | 268,610 | 4.13 | 19,156 | 12.25 | 23,886,731 | 69.4% | 10,521,939 | 30.6% |
| 2001年・Annual | 246 | 7,642,462 | 31,067 | 159,204 | 1.22 | 2,887 | 7.25 | 8,748,157 | 57.2% | 6,536,767 | 42.8% |
| 2002年・Annual | 246 | 4,470,763 | 18,174 | 101,506 | 2.26 | 652 | 10.7 | 4,783,654 | 53.5% | 4,161,328 | 46.5% |
| 2003年・Annual | 245 | 4,771,920 | 19,477 | 133,479 | 8.20 | 791 | 4.7 | 5,488,164 | 57.5% | 4,055,676 | 42.5% |
| 2004年・Annual | 246 | 7,657,510 | 31,128 | 209,813 | 6.9 | 4,228 | 12.21 | 8,558,293 | 55.9% | 6,756,727 | 44.1% |
| 1月 January | 19 | 438,401 | 23,074 | 69,419 | 22 | 6,802 | 27 | 509,962 | 58.2% | 366,840 | 41.8% |
| 2月 February | 19 | 437,313 | 23,016 | 50,702 | 5 | 9,503 | 23 | 497,055 | 56.8% | 377,571 | 43.2% |
| 3月 March | 23 | 652,099 | 28,352 | 64,629 | 3 | 8,378 | 15 | 670,428 | 51.4% | 633,770 | 48.6% |
| 4月 April | 21 | 498,500 | 23,738 | 37,822 | 21 | 10,165 | 26 | 500,870 | 50.2% | 496,130 | 49.8% |
| 5月 May | 18 | 438,164 | 24,342 | 44,271 | 13 | 13,754 | 19 | 449,483 | 51.3% | 426,845 | 48.7% |
| 6月 June | 22 | 1,498,357 | 68,107 | 209,813 | 9 | 17,183 | 2 | 1,733,716 | 57.9% | 1,262,998 | 42.1% |
| 7月 July | 21 | 753,191 | 35,866 | 80,368 | 23 | 13,141 | 12 | 827,102 | 54.9% | 679,280 | 45.1% |
| 8月 August | 22 | 800,418 | 36,383 | 89,804 | 31 | 11,053 | 24 | 972,396 | 60.7% | 628,440 | 39.3% |
| 9月 September | 20 | 620,451 | 31,023 | 87,650 | 10 | 8,984 | 16 | 737,866 | 59.5% | 503,036 | 40.5% |
| 10月 October | 20 | 558,642 | 27,932 | 70,729 | 12 | 8,477 | 19 | 605,104 | 54.2% | 512,180 | 45.8% |
| 11月 November | 20 | 432,852 | 21,643 | 37,395 | 26 | 5,548 | 17 | 455,764 | 52.6% | 409,940 | 47.4% |
| 12月 December | 21 | 529,122 | 25,196 | 57,577 | 10 | 4,228 | 21 | 598,547 | 56.6% | 459,697 | 43.4% |

(注) 全商品合計の年間の1日平均取引数量は、ユーロ円3ヵ月金利先物の取引日数に基づいて算出。

「合算数量」は往復計算による。2002年以前のものではLIFFE受管分を含み、2003年以降は含まない。

「合算数量」「取引数量」は、ストラテジー取引からの振替分を含む。

(Note) The average daily trading volume of each year is calculated on the basis of actual trading days of Three-month Euroyen futures.

"Aggregate Volume" is on a round-trip basis, and includes the volume transferred from LIFFE before 2003, and excluded after 2003.

"Trading Volume" and "Aggregate Volume" include volume of contracts executed by Strategy Trade.

| 約定数量 Transaction Volume | 建玉数量 Open Interest | | | | | 権利行使 申告数量 Volume of Exercise Notification | 年 月 Year or Month |
|-------------------------------|----------------------------------|--------------------------|-------------|-------------------------|-------------|---|----------------------|
| | 年 月 末 End of Year or Month | 最大 Single Day High | 月 日 Date | 最小 Single Day Low | 月 日 Date | | |
| 542,974 | 40,261 | 101,079 | 3.12 | 39,161 | 12.14 | 43,644 | 1999年・Annual |
| 196,562 | 13,756 | 50,326 | 3.10 | 12,656 | 12.19 | 24,507 | 2000年・Annual |
| 27,106 | 2,302 | 17,291 | 2.23 | 2,100 | 9.18 | 4,530 | 2001年・Annual |
| - | - | 2,302 | 1.4 | - | 6.18 | - | 2002年・Annual |
| 6 | - | 3 | 2.6 | - | 12.16 | - | 2003年・Annual |
| 4,000 | 2,000 | 2,000 | 11.10 | - | 1.5 | - | 2004年・Annual |
| - | - | - | - | - | - | - | 1月 January |
| - | - | - | - | - | - | - | 2月 February |
| - | - | - | - | - | - | - | 3月 March |
| - | - | - | - | - | - | - | 4月 April |
| - | - | - | - | - | - | - | 5月 May |
| - | - | - | - | - | - | - | 6月 June |
| - | - | - | - | - | - | - | 7月 July |
| - | - | - | - | - | - | - | 8月 August |
| - | - | - | - | - | - | - | 9月 September |
| - | - | - | - | - | - | - | 10月 October |
| 4,000 | 2,000 | 2,000 | 10 | - | 1 | - | 11月 November |
| - | 2,000 | 2,000 | 1 | 2,000 | 1 | - | 12月 December |

| 合算数量 Aggregate Volume | オプション 移行数量 Exercised Volume | 建玉数量 Open Interest | | | | | 権利行使 申告数量 Volume of Exercise Notification | 年 月 Year or Month |
|-----------------------------|--------------------------------------|----------------------------------|--------------------------|-------------|-------------------------|-------------|---|----------------------|
| | | 年 月 末 End of Year or Month | 最大 Single Day High | 月 日 Date | 最小 Single Day Low | 月 日 Date | | |
| 29,918,270 | 43,644 | 1,167,362 | 1,593,924 | 12.13 | 1,013,625 | 6.16 | 43,644 | 1999年・Annual |
| 34,408,670 | 24,507 | 787,671 | 1,593,925 | 9.18 | 722,731 | 12.19 | 24,507 | 2000年・Annual |
| 15,284,924 | 4,530 | 651,453 | 1,593,926 | 3.16 | 598,589 | 12.18 | 4,530 | 2001年・Annual |
| 8,944,982 | - | 516,248 | 1,593,927 | 6.17 | 489,280 | 9.17 | - | 2002年・Annual |
| 9,543,840 | - | 678,793 | 1,593,928 | 9.12 | 317,418 | 3.18 | - | 2003年・Annual |
| 15,315,020 | - | 1,092,807 | 1,593,929 | 9.9 | 690,312 | 1.5 | - | 2004年・Annual |
| 876,802 | - | 790,926 | 1,593,930 | - | - | - | - | 1月 January |
| 874,626 | - | 869,111 | 1,593,931 | 30 | 690,312 | 5 | - | 2月 February |
| 1,304,198 | - | 767,841 | 1,593,932 | 27 | 792,959 | 2 | - | 3月 March |
| 997,000 | - | 905,968 | 1,593,933 | 12 | 691,059 | 16 | - | 4月 April |
| 876,328 | - | 1,015,153 | 1,593,934 | 30 | 780,362 | 2 | - | 5月 May |
| 2,996,714 | - | 1,108,236 | 1,593,935 | 31 | 910,664 | 7 | - | 6月 June |
| 1,506,382 | - | 1,303,787 | 1,593,936 | 10 | 954,784 | 15 | - | 7月 July |
| 1,600,836 | - | 1,398,824 | 1,593,937 | 30 | 1,131,521 | 1 | - | 8月 August |
| 1,240,902 | - | 1,144,079 | 1,593,938 | 31 | 1,306,817 | 2 | - | 9月 September |
| 1,117,284 | - | 1,180,191 | 1,593,939 | 9 | 1,138,387 | 29 | - | 10月 October |
| 865,704 | - | 1,264,066 | 1,593,940 | 12 | 1,145,756 | 1 | - | 11月 November |
| 1,058,244 | - | 1,092,807 | 1,593,941 | 26 | 1,178,631 | 1 | - | 12月 December |
| | | | 1,593,942 | 13 | 1,046,112 | 14 | - | |

Ⅲ. 年間相場表

Annual Quotations

1. ユーロ円3ヵ月金利先物

Three-month Euroyen futures

| 限月 Contract Month | 約定価格 Price Range | | | | | | | | 年末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | オプション 移行数量 Exercised Volume | 年末 建玉数量 Year-end Open Interest |
|-------------------------|---------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|---|---------------------------|--------------------------------------|---|
| | 始値 Open | 日 Date | 高値 High | 日 Date | 安値 Low | 日 Date | 終値 Close | 日 Date | | | | |
| 200401 | - | - | - | - | - | - | - | - | 99.911 | - | - | - |
| 200402 | - | - | - | - | - | - | - | - | 99.912 | - | - | - |
| 200403 | 99.910 | 1.5 | 99.920 | 1.23 | 99.905 | 1.5 | 99.910 | 3.15 | 99.911 | 133,479 | - | 215,950 |
| 200404 | - | - | - | - | - | - | - | - | 99.921 | - | - | - |
| 200405 | - | - | - | - | - | - | - | - | 99.921 | - | - | - |
| 200406 | 99.895 | 1.5 | 99.925 | 2.5 | 99.895 | 1.5 | 99.925 | 6.11 | 99.921 | 418,110 | - | 208,604 |
| 200407 | - | - | - | - | - | - | - | - | 99.910 | - | - | - |
| 200408 | - | - | - | - | - | - | - | - | 99.911 | - | - | - |
| 200409 | 99.860 | 1.5 | 99.920 | 8.31 | 99.855 | 1.5 | 99.920 | 9.10 | 99.920 | 657,397 | - | 207,687 |
| 200410 | - | - | - | - | - | - | - | - | 99.912 | - | - | - |
| 200411 | - | - | - | - | - | - | - | - | 99.914 | - | - | - |
| 200412 | 99.805 | 1.5 | 99.920 | 9.17 | 99.795 | 1.5 | 99.915 | 12.10 | 99.915 | 1,318,437 | - | 270,655 |
| 200501 | - | - | - | - | - | - | - | - | 99.905 | - | - | - |
| 200502 | - | - | - | - | - | - | - | - | 99.905 | - | - | - |
| 200503 | 99.680 | 1.5 | 99.915 | 12.9 | 99.675 | 1.5 | 99.905 | 12.30 | 99.905 | 1,736,596 | - | 354,777 |
| 200506 | 99.605 | 1.8 | 99.905 | 12.14 | 99.600 | 1.9 | 99.895 | 12.30 | 99.895 | 1,523,988 | - | 325,159 |
| 200509 | 99.500 | 1.9 | 99.875 | 12.10 | 99.455 | 6.10 | 99.860 | 12.30 | 99.860 | 666,376 | - | 147,933 |
| 200512 | 99.475 | 1.15 | 99.840 | 12.14 | 99.305 | 6.14 | 99.815 | 12.30 | 99.815 | 487,692 | - | 136,284 |
| 200603 | 99.450 | 1.23 | 99.775 | 12.10 | 99.140 | 6.10 | 99.745 | 12.30 | 99.745 | 192,698 | - | 44,128 |
| 200606 | 99.265 | 1.20 | 99.700 | 12.10 | 99.030 | 6.14 | 99.655 | 12.30 | 99.650 | 70,155 | - | 32,143 |
| 200609 | 99.160 | 1.20 | 99.610 | 12.14 | 98.930 | 6.10 | 99.560 | 12.30 | 99.560 | 22,135 | - | 9,784 |
| 200612 | 99.065 | 1.20 | 99.500 | 12.13 | 98.860 | 7.28 | 99.450 | 12.30 | 99.450 | 24,079 | - | 16,325 |
| 200703 | 98.965 | 1.20 | 99.390 | 12.30 | 98.745 | 7.28 | 99.350 | 12.30 | 99.350 | 6,229 | - | 4,384 |
| 200706 | 98.865 | 1.20 | 99.320 | 12.22 | 98.650 | 8.3 | 99.320 | 12.30 | 99.310 | 1,058 | - | 2,255 |
| 200709 | 98.920 | 9.15 | 99.040 | 10.15 | 98.900 | 10.5 | 99.040 | 10.15 | 99.200 | 1,350 | - | 1,920 |
| 200712 | - | - | - | - | - | - | - | - | 99.100 | - | - | 1,000 |
| 200803 | - | - | - | - | - | - | - | - | 98.950 | - | - | 1,250 |
| 200806 | - | - | - | - | - | - | - | - | 98.830 | - | - | 300 |
| 200809 | - | - | - | - | - | - | - | - | 98.730 | - | - | - |
| 200812 | - | - | - | - | - | - | - | - | 98.600 | - | - | - |
| 200903 | - | - | - | - | - | - | - | - | 98.470 | - | - | - |
| 200906 | - | - | - | - | - | - | - | - | 98.340 | - | - | - |
| 200909 | - | - | - | - | - | - | - | - | 98.210 | - | - | - |
| 200912 | - | - | - | - | - | - | - | - | 98.080 | - | - | - |

2. ユーロ円LIBOR3ヵ月金利先物
Three-month Euroyen LIBOR futures

| 限月 Contract Month | 約定価格 Price Range | | | | | | | | 年末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | 年末 建玉数量 Year-end Open Interest |
|-------------------------|---------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|---|---------------------------|---|
| | 始値 Open | 日 Date | 高値 High | 日 Date | 安値 Low | 日 Date | 終値 Close | 日 Date | | | |
| 200403 | - | - | - | - | - | - | - | - | 99.949 | - | - |
| 200406 | - | - | - | - | - | - | - | - | 99.951 | - | - |
| 200409 | - | - | - | - | - | - | - | - | 99.947 | - | - |
| 200412 | - | - | - | - | - | - | - | - | 99.948 | - | - |
| 200503 | - | - | - | - | - | - | - | - | 99.940 | - | - |
| 200506 | - | - | - | - | - | - | - | - | 99.930 | - | - |
| 200509 | 99.580 | 6.24 | 99.580 | 6.24 | 99.580 | 6.24 | 99.580 | 6.24 | 99.900 | 3,000 | 3,000 |
| 200512 | - | - | - | - | - | - | - | - | 99.855 | - | - |
| 200603 | - | - | - | - | - | - | - | - | 99.790 | - | - |
| 200606 | - | - | - | - | - | - | - | - | 99.695 | - | - |
| 200609 | - | - | - | - | - | - | - | - | 99.615 | - | - |
| 200612 | - | - | - | - | - | - | - | - | 99.510 | - | - |
| 200703 | - | - | - | - | - | - | - | - | 99.415 | - | - |
| 200706 | - | - | - | - | - | - | - | - | 99.375 | - | - |
| 200709 | - | - | - | - | - | - | - | - | 99.265 | - | - |
| 200712 | - | - | - | - | - | - | - | - | 99.165 | - | - |
| 200803 | - | - | - | - | - | - | - | - | 99.015 | - | - |
| 200806 | - | - | - | - | - | - | - | - | 98.895 | - | - |
| 200809 | - | - | - | - | - | - | - | - | 98.795 | - | - |
| 200812 | - | - | - | - | - | - | - | - | 98.665 | - | - |
| 200903 | - | - | - | - | - | - | - | - | 98.535 | - | - |
| 200906 | - | - | - | - | - | - | - | - | 98.405 | - | - |
| 200909 | - | - | - | - | - | - | - | - | 98.275 | - | - |
| 200912 | - | - | - | - | - | - | - | - | 98.145 | - | - |

3. 5年円金利スワップ先物 5 year ¥ Swapnote™

| 限月 Contract Month | 約定価格 Price Range | | | | | | | | 年末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | 年末 建玉数量 Year-end Open Interest |
|----------------------|---------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|---|---------------------------|---|
| | 始値 Open | 日 Date | 高値 High | 日 Date | 安値 Low | 日 Date | 終値 Close | 日 Date | | | |
| 200403 | 110.78 | 1. 5 | 112.25 | 2.26 | 110.77 | 1. 5 | 112.09 | 3.12 | 111.96 | 46,656 | 34,550 |
| 200406 | 111.73 | 3.12 | 111.73 | 3.12 | 109.75 | 6.14 | 109.75 | 6.14 | 109.73 | 85,563 | 31,361 |
| 200409 | 109.37 | 6.11 | 111.00 | 9. 2 | 108.88 | 6.18 | 110.87 | 9. 9 | 111.06 | 69,130 | 23,280 |
| 200412 | 110.54 | 9.14 | 111.71 | 12.10 | 110.46 | 10. 5 | 111.71 | 12.10 | 111.73 | 37,800 | 17,520 |
| 200503 | 111.05 | 12. 8 | 111.46 | 12.14 | 111.03 | 12. 8 | 111.08 | 12.30 | 111.08 | 5,900 | 4,360 |
| 200506 | - | - | - | - | - | - | - | - | 110.64 | - | - |

4. 10年円金利スワップ先物 10 year ¥ Swapnote™

| 限月 Contract Month | 約定価格 Price Range | | | | | | | | 年末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | 年末 建玉数量 Year-end Open Interest |
|----------------------|---------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|---|---------------------------|---|
| | 始値 Open | 日 Date | 高値 High | 日 Date | 安値 Low | 日 Date | 終値 Close | 日 Date | | | |
| 200403 | 114.40 | 1. 5 | 117.25 | 2.20 | 114.40 | 1. 5 | 116.80 | 3.12 | 116.58 | 41,302 | 22,178 |
| 200406 | 115.97 | 3.15 | 115.97 | 3.15 | 111.38 | 6. 9 | 111.38 | 6. 9 | 110.86 | 34,440 | 14,025 |
| 200409 | 110.56 | 6.11 | 113.64 | 9.10 | 108.90 | 6.24 | 113.59 | 9.10 | 113.49 | 41,330 | 16,090 |
| 200412 | 112.93 | 9.10 | 114.89 | 12.10 | 112.14 | 10. 5 | 114.89 | 12.10 | 114.87 | 23,330 | 9,390 |
| 200503 | 113.49 | 12. 7 | 114.63 | 12.14 | 113.49 | 12. 7 | 113.90 | 12.29 | 113.84 | 7,080 | 5,605 |
| 200506 | - | - | - | - | - | - | - | - | 113.16 | - | - |

5. 米ドル・日本円通貨先物 U.S.Dollar-Japanese Yen currency futures

| 限月 Contract Month | 約定価格 Price Range | | | | | | | | 年末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | 年末 建玉数量 Year-end Open Interest |
|----------------------|---------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|---|---------------------------|---|
| | 始値 Open | 日 Date | 高値 High | 日 Date | 安値 Low | 日 Date | 終値 Close | 日 Date | | | |
| 20040 | - | - | - | - | - | - | - | - | 110.80 | - | - |
| 200406 | - | - | - | - | - | - | - | - | 110.80 | - | - |
| 200409 | - | - | - | - | - | - | - | - | 109.55 | - | - |
| 200412 | - | - | - | - | - | - | - | - | 104.95 | - | - |
| 200503 | 101.85 | 12. 1 | 101.85 | 12. 1 | 101.85 | 12. 1 | 101.85 | 12. 1 | 103.25 | 200 | 200 |
| 200506 | - | - | - | - | - | - | - | - | 102.50 | - | - |
| 200509 | - | - | - | - | - | - | - | - | 101.60 | - | - |
| 200512 | - | - | - | - | - | - | - | - | 100.75 | - | - |
| 200603 | - | - | - | - | - | - | - | - | 99.95 | - | - |

6. ユーロ円 3か月金利先物プットオプション
Put Options on Three-month Euroyen futures

| 限 月 ・ 権利行使価格 Contract Month & Strike Price | 約 定 価 格 Price Range | | | | | | | | 年 末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | 年 末 建玉数量 Year-end Open Interest | 権利行使 数 量 Exercised Volume |
|---|------------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|--|---------------------------|---|------------------------------------|
| | 始値 Open | 日 date | 高値 High | 日 date | 安値 Low | 日 date | 終値 Close | 日 date | | | | |
| 04.03 Total | | | | | | | | | | - | - | - |
| 04.06 Total | | | | | | | | | | - | - | - |
| 04.09 Total | | | | | | | | | | - | - | - |
| 04.12 Total | | | | | | | | | | - | - | - |
| 05.03 Total | | | | | | | | | | - | - | - |
| 05.06 Total | | | | | | | | | | - | - | - |
| 05.09 Total | | | | | | | | | | - | - | - |
| 05.12 Total | | | | | | | | | | - | - | - |
| 06.03 Total | | | | | | | | | | - | - | - |

7. ユーロ円 3か月金利先物コールオプション
Call Options on Three-month Euroyen futures

| 限 月 ・ 権利行使価格 Contract Month & Strike Price | 約 定 価 格 Price Range | | | | | | | | 年 末 清算価格 Year-end Settlement Price | 取引数量 Trading Volume | 年 末 建玉数量 Year-end Open Interest | 権利行使 数 量 Exercised Volume |
|---|------------------------|-----------|------------|-----------|-----------|-----------|-------------|-----------|--|---------------------------|---|------------------------------------|
| | 始値 Open | 日 date | 高値 High | 日 date | 安値 Low | 日 date | 終値 Close | 日 date | | | | |
| 04.03 Total | | | | | | | | | | - | - | - |
| 04.06 Total | | | | | | | | | | - | - | - |
| 04.09 Total | | | | | | | | | | - | - | - |
| 04.12 Total | | | | | | | | | | - | - | - |
| 05.03 Total | | | | | | | | | | - | - | - |
| 05.06 99.750 Total | 0.120 | 11.10 | 0.120 | 11.10 | 0.120 | 11.10 | 0.120 | 11.10 | 0.145 | 2,000 2,000 | 2,000 2,000 | - |
| 05.09 Total | | | | | | | | | | - | - | - |
| 05.12 Total | | | | | | | | | | - | - | - |
| 06.03 Total | | | | | | | | | | - | - | - |

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