

NK225 OPTION MONITOR | LITE

Trade Date 2026-09-09 | Underlying ±10% | Values only

Trade Date	2026-09-09	Underlying	65,142.78
Futures	65,260.	ATM Strike	65,125.
Expiry	2026-09	DTE	2
Call Wall	67,000.	Call Wall Status	BUILDING
Put Wall	65,000.	Put Wall Status	BUILDING
Zero Gamma	65,302.8	Total GEX (JPY bn)	-12.87
Gamma Regime	NEAR ZERO	ATM Average IV	31.06%
Put Skew (-2%, pt)	+2.72 pt	Call Skew (+2%, pt)	+1.69 pt
Near-Market P/C OI Ratio	1.14x	Near-Market P/C Volume Ratio	1.01x
Call Near-Market OI Center	66,752.3	Put Near-Market OI Center	63,359.36

Skew: Put: nearest -2% strike IV minus ATM Average IV; Call: nearest +2% strike IV minus ATM Average IV | Display unit: percentage points (pt)

本資料は公開情報をもとに作成した市場分析用データです。
Open Interestの増減だけではオプションの買い手・売り手の方向は判別できません。
GEXは一定のモデル仮定に基づく推定値であり、実際のディーラーのヘッジポジションを直接示すものではありません。
本資料は投資助言を目的とするものではありません。

Source: <https://www.jpx.co.jp/markets/derivatives/>

OI MAP | NEAR MARKET

Underlying ±10% | Front expiry

Strike	Call OI	Call OI 1D	Call OI 3D	Call OI 5D	Call Volume	Call IV	Put OI	Put OI 1D	Put OI 3D	Put OI 5D	Put Volume	Put IV
58,750.	-	-	-	-	-	93.0%	124	4	18	21	10	54.4%
58,875.	-	-	-	-	-	91.5%	32	1	8	13	4	54.7%
59,000.	1,096	-	-	-	-	90.0%	3,338	(88)	255	123	466	53.6%
59,125.	-	-	-	-	-	88.5%	36	-	11	12	-	53.9%
59,250.	-	-	-	-	-	86.9%	142	5	11	19	10	52.8%
59,375.	-	-	-	-	-	85.4%	24	2	6	7	2	53.5%
59,500.	-	-	-	-	-	83.9%	969	2	54	37	86	51.7%
59,625.	-	-	-	-	-	82.4%	15	(3)	12	13	-	51.9%
59,750.	-	-	-	-	-	80.9%	128	3	30	33	22	51.2%
59,875.	-	-	-	-	-	80.1%	45	(1)	19	22	8	51.4%
60,000.	786	-	-	-	-	78.6%	5,746	(97)	(1,004)	(4,022)	1,018	49.6%
60,125.	-	-	-	-	-	77.1%	2	(1)	(2)	(1)	-	50.3%
60,250.	-	-	-	-	-	75.5%	108	-	7	11	7	49.2%
60,375.	-	-	-	-	-	74.0%	2,137	114	2,118	2,118	156	49.1%
60,500.	750	-	-	-	-	72.5%	1,044	(14)	(1,084)	(1,103)	175	47.9%
60,625.	-	-	-	-	-	70.9%	42	-	31	30	1	47.2%
60,750.	120	-	-	-	-	70.1%	334	(4)	144	164	25	46.1%
60,875.	-	-	-	-	-	68.5%	82	4	15	15	8	45.8%
61,000.	221	-	-	-	-	66.3%	2,594	(88)	56	95	1,052	45.3%
61,125.	-	-	-	-	-	66.0%	34	(11)	(10)	(2)	13	45.2%
61,250.	22	-	-	-	-	64.4%	89	(2)	7	9	87	44.3%
61,375.	-	-	-	-	-	62.8%	19	(3)	8	17	4	43.4%
61,500.	1	(1)	(1)	(1)	1	61.3%	1,642	(416)	59	(14)	402	43.8%
61,625.	-	-	-	-	-	60.2%	23	4	7	7	5	41.2%
61,750.	-	-	-	-	-	59.2%	266	(5)	17	13	23	42.0%
61,875.	2	-	-	-	-	58.1%	104	7	16	43	10	41.1%
62,000.	2,002	-	-	-	-	56.5%	4,042	(206)	(5)	478	1,168	39.6%
62,125.	-	-	-	-	-	55.4%	40	6	8	26	14	39.9%
62,250.	1	-	-	-	-	54.2%	163	(5)	9	1	13	38.9%
62,375.	-	-	-	-	-	53.0%	192	(81)	(76)	(76)	108	38.1%
62,500.	801	-	-	-	-	51.8%	1,322	(28)	197	357	117	37.7%
62,625.	-	-	-	-	-	50.5%	92	(2)	-	(1)	-	37.5%
62,750.	-	-	-	-	-	49.3%	756	(8)	6	(9)	39	36.8%
62,875.	-	-	-	-	-	48.4%	44	1	3	4	16	36.2%
63,000.	966	(1)	(1)	(1)	1	47.0%	2,827	(46)	122	(374)	1,300	34.5%
63,125.	-	-	-	-	-	46.0%	111	(6)	3	3	1	35.1%
63,250.	1	-	-	-	-	44.5%	65	(3)	(1)	1	23	34.5%
63,375.	-	-	-	-	-	44.2%	68	6	7	7	9	33.9%
63,500.	4	-	-	-	-	38.8%	679	(14)	17	15	157	33.1%
63,625.	-	-	-	-	-	42.4%	46	5	5	6	24	33.1%
63,750.	2	-	(1)	2	-	38.3%	91	1	15	32	23	33.4%
63,875.	-	-	-	-	-	41.0%	54	3	4	5	16	33.8%
64,000.	1,698	(2)	(4)	3	6	36.9%	2,815	(63)	(45)	(908)	559	31.2%

OI MAP | NEAR MARKET

Underlying ±10% | Front expiry

Strike	Call OI	Call OI 1D	Call OI 3D	Call OI 5D	Call Volume	Call IV	Put OI	Put OI 1D	Put OI 3D	Put OI 5D	Put Volume	Put IV
64,125.	-	-	-	-	-	39.4%	24	-	(3)	(4)	7	31.5%
64,250.	104	-	-	-	-	35.3%	335	285	295	293	400	31.4%
64,375.	-	-	-	-	-	38.2%	50	1	1	1	24	31.4%
64,500.	145	-	(20)	37	5	33.8%	873	198	194	222	341	30.8%
64,625.	1	-	-	1	-	36.7%	25	(46)	(41)	(41)	78	30.5%
64,750.	214	2	2	212	6	34.0%	434	(75)	(65)	(66)	361	30.3%
64,875.	31	-	-	4	-	34.2%	31	(2)	19	19	9	29.7%
65,000.	4,814	77	76	(557)	178	32.5%	4,818	409	381	685	1,345	30.2%
65,125.	11	2	2	6	7	32.5%	35	-	(1)	1	1	29.7%
65,250.	89	71	72	78	83	33.3%	124	(6)	24	24	105	29.7%
65,375.	13	11	11	12	19	32.8%	23	(11)	(10)	(8)	54	29.5%
65,500.	413	11	2	152	90	31.7%	691	54	163	160	109	29.3%
65,625.	5	-	(1)	-	5	32.7%	29	-	2	2	2	28.9%
65,750.	126	22	21	115	51	31.6%	695	(7)	(1)	(2)	20	29.1%
65,875.	-	-	-	(1)	3	32.5%	1	-	-	-	-	28.5%
66,000.	2,149	67	101	129	1,097	32.1%	2,555	(56)	182	179	119	27.5%
66,125.	42	1	1	2	3	32.6%	6	-	-	-	-	27.5%
66,250.	118	28	30	32	111	32.0%	212	3	147	147	4	26.9%
66,375.	10	-	(2)	9	4	32.9%	5	-	-	-	1	26.4%
66,500.	3,177	(368)	333	374	984	32.8%	2,169	(8)	159	156	14	36.0%
66,625.	1,062	899	900	1,058	919	33.1%	9	-	(15)	(15)	-	24.9%
66,750.	1,656	38	38	45	135	32.5%	152	-	1	1	-	25.3%
66,875.	1	(2)	(1)	(1)	6	33.4%	-	-	-	-	-	21.3%
67,000.	3,509	135	459	744	1,207	32.8%	2,345	(3)	23	(17)	21	24.4%
67,125.	11	2	4	5	14	33.5%	2	-	-	-	-	1.0%
67,250.	47	21	26	32	46	33.2%	15	-	-	-	-	1.0%
67,375.	43	-	(2)	10	4	33.7%	-	-	-	-	-	1.0%
67,500.	1,741	(40)	167	115	281	33.9%	520	(61)	(33)	(33)	-	1.0%
67,625.	18	1	3	7	6	33.9%	1	-	-	-	-	1.0%
67,750.	519	(30)	23	24	69	33.8%	260	-	-	-	-	1.0%
67,875.	47	2	(9)	(9)	4	34.0%	-	-	-	-	-	1.0%
68,000.	3,650	272	248	252	1,060	34.1%	1,880	(1)	(252)	(257)	8	1.0%
68,125.	65	1	(2)	(21)	16	33.4%	-	-	-	-	-	1.0%
68,250.	45	6	(11)	(10)	18	35.5%	109	-	-	-	-	1.0%
68,375.	32	-	5	7	19	35.9%	1	-	-	-	-	1.0%
68,500.	495	7	172	(141)	207	34.2%	169	-	-	(1)	-	1.0%
68,625.	47	22	21	21	28	34.5%	-	-	-	-	-	1.0%
68,750.	572	234	247	253	269	34.1%	47	(44)	(10)	(22)	12	1.0%
68,875.	84	(1)	2	1	24	35.4%	-	-	-	-	-	1.0%
69,000.	2,326	143	258	103	1,044	35.0%	1,118	(1)	(2)	(2)	1	1.0%
69,125.	147	15	18	18	37	34.6%	-	-	-	-	-	1.0%
69,250.	204	4	18	91	56	35.5%	1	-	-	-	-	1.0%
69,375.	33	4	4	4	4	36.4%	-	-	-	-	-	1.0%

OI MAP | NEAR MARKET

Underlying ±10% | Front expiry

Strike	Call OI	Call OI 1D	Call OI 3D	Call OI 5D	Call Volume	Call IV	Put OI	Put OI 1D	Put OI 3D	Put OI 5D	Put Volume	Put IV
69,500.	883	7	75	46	216	36.5%	5	-	-	(3)	-	1.0%
69,625.	86	12	13	13	16	36.4%	-	-	-	-	-	1.0%
69,750.	1,469	(13)	-	11	28	37.2%	-	-	-	-	-	1.0%
69,875.	54	(2)	3	7	5	38.1%	-	-	-	-	-	1.0%
70,000.	3,942	61	100	(292)	1,141	34.3%	1,478	-	(5)	(5)	-	1.0%
70,125.	20	(10)	9	16	3	35.8%	-	-	-	-	-	1.0%
70,250.	658	(14)	10	5	11	37.7%	-	-	-	-	-	1.0%
70,375.	4	(6)	(1)	1	2	37.7%	-	-	-	-	-	1.0%
70,500.	401	(20)	15	1	73	36.8%	2	-	-	-	-	1.0%
70,625.	280	7	12	12	16	38.5%	-	-	-	-	-	1.0%
70,750.	51	(25)	2	14	9	38.3%	-	-	-	-	-	1.0%
70,875.	82	4	11	21	10	41.7%	-	-	-	-	-	1.0%
71,000.	2,331	(104)	701	568	343	39.8%	100	-	-	-	-	1.0%
71,125.	85	(9)	1	26	5	38.5%	-	-	-	-	-	1.0%
71,250.	84	(1)	(2)	(2)	21	38.5%	1	-	-	-	-	1.0%
71,375.	18	-	6	7	-	38.5%	-	-	-	-	-	1.0%
71,500.	528	(20)	(79)	(95)	52	38.5%	-	-	-	-	-	1.0%
71,625.	4	-	1	2	1	38.5%	-	-	-	-	-	1.0%

GEX MAP | NEAR MARKET

Underlying ±10% | Model estimate

Strike	Call GEX (JPY bn)	Put GEX (JPY bn)	Net GEX (JPY bn)	Zero Gamma	Positive Gamma Zone	Negative Gamma Zone	Strong Positive GEX	Strong Negative GEX
58,750.	0.00	-0.03	-0.03					
58,875.	0.00	-0.01	-0.01					
59,000.	+1.34	-0.92	+0.42					
59,125.	0.00	-0.01	-0.01					
59,250.	0.00	-0.05	-0.05					
59,375.	0.00	-0.01	-0.01					
59,500.	0.00	-0.38	-0.38					
59,625.	0.00	-0.01	-0.01					
59,750.	0.00	-0.06	-0.06					
59,875.	0.00	-0.03	-0.03					
60,000.	+1.24	-3.17	-1.93					
60,125.	0.00	-0.00	-0.00					
60,250.	0.00	-0.07	-0.07					
60,375.	0.00	-1.64	-1.64					
60,500.	+1.35	-0.84	+0.51					
60,625.	0.00	-0.04	-0.04					
60,750.	+0.23	-0.30	-0.07					
60,875.	0.00	-0.08	-0.08					
61,000.	+0.46	-2.85	-2.39					
61,125.	0.00	-0.04	-0.04					
61,250.	+0.05	-0.12	-0.07					
61,375.	0.00	-0.03	-0.03					
61,500.	+0.00	-2.64	-2.63					
61,625.	0.00	-0.04	-0.04					
61,750.	0.00	-0.49	-0.49					
61,875.	+0.01	-0.21	-0.20					
62,000.	+6.02	-8.40	-2.38					
62,125.	0.00	-0.09	-0.09					
62,250.	+0.00	-0.41	-0.41					
62,375.	0.00	-0.53	-0.53					
62,500.	+2.96	-4.00	-1.04					
62,625.	0.00	-0.31	-0.31					
62,750.	0.00	-2.74	-2.74					
62,875.	0.00	-0.17	-0.17					
63,000.	+4.46	-11.98	-7.51					YES
63,125.	0.00	-0.52	-0.52					
63,250.	+0.01	-0.33	-0.33					
63,375.	0.00	-0.38	-0.38					
63,500.	+0.02	-4.12	-4.10					
63,625.	0.00	-0.30	-0.30					
63,750.	+0.01	-0.64	-0.63					
63,875.	0.00	-0.41	-0.41					

GEX MAP | NEAR MARKET

Underlying ±10% | Model estimate

Strike	Call GEX (JPY bn)	Put GEX (JPY bn)	Net GEX (JPY bn)	Zero Gamma	Positive Gamma Zone	Negative Gamma Zone	Strong Positive GEX	Strong Negative GEX
64,000.	+12.96	-23.37	-10.41					YES
64,125.	0.00	-0.21	-0.21					
64,250.	+0.89	-3.11	-2.22					
64,375.	0.00	-0.49	-0.49					
64,500.	+1.39	-9.00	-7.61					YES
64,625.	+0.01	-0.27	-0.26					
64,750.	+2.14	-4.83	-2.69					
64,875.	+0.31	-0.36	-0.05					
65,000.	+51.73	-55.68	-3.95			YES		
65,125.	+0.12	-0.41	-0.30			YES		
65,250.	+0.94	-1.46	-0.53	65,302.8		YES		
65,375.	+0.14	-0.27	-0.13					
65,500.	+4.47	-8.04	-3.57					
65,625.	+0.05	-0.33	-0.28					
65,750.	+1.30	-7.69	-6.39					
65,875.	0.00	-0.01	-0.01					
66,000.	+20.35	-26.75	-6.40					
66,125.	+0.38	-0.06	+0.32					
66,250.	+1.01	-1.95	-0.94					
66,375.	+0.08	-0.04	+0.04					
66,500.	+24.01	-15.87	+8.14		YES			
66,625.	+7.49	-0.06	+7.43		YES			
66,750.	+10.86	-0.92	+9.94		YES		YES	
66,875.	+0.01	0.00	+0.01					
67,000.	+19.53	-10.26	+9.27				YES	
67,125.	+0.06	0.00	+0.06					
67,250.	+0.22	0.00	+0.22					
67,375.	+0.18	0.00	+0.18					
67,500.	+6.75	0.00	+6.75					
67,625.	+0.06	0.00	+0.06					
67,750.	+1.61	0.00	+1.61					
67,875.	+0.13	0.00	+0.13					
68,000.	+9.09	0.00	+9.09				YES	
68,125.	+0.14	0.00	+0.14					
68,250.	+0.10	0.00	+0.10					
68,375.	+0.06	0.00	+0.06					
68,500.	+0.73	0.00	+0.73					
68,625.	+0.06	0.00	+0.06					
68,750.	+0.62	0.00	+0.62					
68,875.	+0.09	0.00	+0.09					
69,000.	+2.04	0.00	+2.04					
69,125.	+0.11	0.00	+0.11					

GEX MAP | NEAR MARKET

Underlying ±10% | Model estimate

Strike	Call GEX (JPY bn)	Put GEX (JPY bn)	Net GEX (JPY bn)	Zero Gamma	Positive Gamma Zone	Negative Gamma Zone	Strong Positive GEX	Strong Negative GEX
69,250.	+0.14	0.00	+0.14					
69,375.	+0.02	0.00	+0.02					
69,500.	+0.50	0.00	+0.50					
69,625.	+0.04	0.00	+0.04					
69,750.	+0.67	0.00	+0.67					
69,875.	+0.02	0.00	+0.02					
70,000.	+0.77	0.00	+0.77					
70,125.	+0.00	0.00	+0.00					
70,250.	+0.17	0.00	+0.17					
70,375.	+0.00	0.00	+0.00					
70,500.	+0.06	0.00	+0.06					
70,625.	+0.05	0.00	+0.05					
70,750.	+0.01	0.00	+0.01					
70,875.	+0.02	0.00	+0.02					
71,000.	+0.30	0.00	+0.30					
71,125.	+0.01	0.00	+0.01					
71,250.	+0.01	0.00	+0.01					
71,375.	+0.00	0.00	+0.00					
71,500.	+0.02	0.00	+0.02					
71,625.	+0.00	0.00	+0.00					

OI CHANGES | NEAR MARKET

Top changes by Call / Put | Underlying $\pm 10\%$ | Multi-Day requires aligned 3D/5D trend

Strike	Type	Current OI	Δ OI 1D	Δ OI 3D	Δ OI 5D	Volume	Volume/OI	IV	State (1D)	Multi-Day Trend
66,625. CALL		1,062	899	900	1,058	919	86.5%	33.1%	BUILDING	BUILDING
66,500. CALL		3,177	(368)	333	374	984	31.0%	32.8%	UNWINDING	BUILDING
68,000. CALL		3,650	272	248	252	1,060	29.0%	34.1%	BUILDING	BUILDING
68,750. CALL		572	234	247	253	269	47.0%	34.1%	BUILDING	BUILDING
69,000. CALL		2,326	143	258	103	1,044	44.9%	35.0%	BUILDING	BUILDING
67,000. CALL		3,509	135	459	744	1,207	34.4%	32.8%	BUILDING	BUILDING
71,000. CALL		2,331	(104)	701	568	343	14.7%	39.8%	UNWINDING	BUILDING
65,000. CALL		4,814	77	76	(557)	178	3.7%	32.5%	BUILDING	STABLE
65,250. CALL		89	71	72	78	83	93.3%	33.3%	BUILDING	BUILDING
66,000. CALL		2,149	67	101	129	1,097	51.0%	32.1%	BUILDING	BUILDING
70,000. CALL		3,942	61	100	(292)	1,141	28.9%	34.3%	BUILDING	STABLE
67,500. CALL		1,741	(40)	167	115	281	16.1%	33.9%	UNWINDING	BUILDING
66,750. CALL		1,656	38	38	45	135	8.2%	32.5%	BUILDING	BUILDING
67,750. CALL		519	(30)	23	24	69	13.3%	33.8%	UNWINDING	BUILDING
66,250. CALL		118	28	30	32	111	94.1%	32.0%	BUILDING	BUILDING
61,500. PUT		1,642	(416)	59	(14)	402	24.5%	43.8%	UNWINDING	STABLE
65,000. PUT		4,818	409	381	685	1,345	27.9%	30.2%	BUILDING	BUILDING
64,250. PUT		335	285	295	293	400	119.4%	31.4%	BUILDING	BUILDING
62,000. PUT		4,042	(206)	(5)	478	1,168	28.9%	39.6%	UNWINDING	STABLE
64,500. PUT		873	198	194	222	341	39.1%	30.8%	BUILDING	BUILDING
60,375. PUT		2,137	114	2,118	2,118	156	7.3%	49.1%	BUILDING	BUILDING
60,000. PUT		5,746	(97)	(1,004)	(4,022)	1,018	17.7%	49.6%	UNWINDING	UNWINDING
61,000. PUT		2,594	(88)	56	95	1,052	40.6%	45.3%	UNWINDING	BUILDING
59,000. PUT		3,338	(88)	255	123	466	14.0%	53.6%	UNWINDING	BUILDING
62,375. PUT		192	(81)	(76)	(76)	108	56.3%	38.1%	UNWINDING	UNWINDING
64,750. PUT		434	(75)	(65)	(66)	361	83.2%	30.3%	UNWINDING	UNWINDING
64,000. PUT		2,815	(63)	(45)	(908)	559	19.9%	31.2%	UNWINDING	UNWINDING
67,500. PUT		520	(61)	(33)	(33)	-	-	1.0%	UNWINDING	UNWINDING
66,000. PUT		2,555	(56)	182	179	119	4.7%	27.5%	UNWINDING	BUILDING
65,500. PUT		691	54	163	160	109	15.8%	29.3%	BUILDING	BUILDING