

NK225 OPTION MONITOR | LITE

Trade Date 2026-09-11 | Underlying ±10% | Values only

Trade Date	2026-09-11	Underlying	64,011.34
Futures	63,960.	ATM Strike	64,000.
Expiry	2026-10	DTE	28
Call Wall	66,000.	Call Wall Status	BUILDING
Put Wall	63,000.	Put Wall Status	BUILDING
Zero Gamma	66,904.9	Total GEX (JPY bn)	-55.93
Gamma Regime	NEGATIVE GAMMA	ATM Average IV	27.45%
Put Skew (-2%, pt)	+1.39 pt	Call Skew (+2%, pt)	-0.67 pt
Near-Market P/C OI Ratio	2.25x	Near-Market P/C Volume Ratio	1.32x
Call Near-Market OI Center	67,582.11	Put Near-Market OI Center	61,686.64

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
57,750.	-	-	-	-	-	35.1%	71	(5)	(3)	-	1	33.8%
58,000.	-	-	-	-	-	34.8%	2,180	(280)	(437)	(51)	584	33.9%
58,250.	-	-	-	-	-	34.4%	119	-	6	6	3	33.5%
58,375.	-	-	-	-	-	34.4%	481	(2)	(2)	(1)	-	33.1%
58,500.	-	-	-	-	-	34.0%	356	11	63	85	61	33.1%
58,625.	-	-	-	-	-	33.9%	58	(3)	(2)	1	-	32.7%
58,750.	-	-	-	-	-	33.8%	59	11	26	27	12	32.8%
58,875.	-	-	-	-	-	33.7%	3	(1)	1	1	-	32.6%
59,000.	-	-	-	-	-	33.4%	910	98	170	265	310	32.5%
59,125.	-	-	-	-	-	33.3%	76	12	13	13	12	32.3%
59,250.	-	-	-	-	-	33.1%	172	11	12	31	11	32.2%
59,375.	-	-	-	-	-	32.9%	2	-	-	-	-	31.9%
59,500.	-	-	-	-	-	32.7%	162	53	60	102	77	32.0%
59,625.	-	-	-	-	-	32.6%	74	54	54	57	56	31.7%
59,750.	-	-	-	-	-	32.5%	60	-	-	35	-	31.5%
59,875.	-	-	-	-	-	32.4%	66	-	25	45	-	31.3%
60,000.	1	-	-	-	-	32.2%	10,976	34	2,078	4,047	2,066	31.3%
60,125.	-	-	-	-	-	32.0%	5	-	-	-	-	31.1%
60,250.	-	-	-	-	-	31.9%	167	23	146	148	44	31.2%
60,375.	-	-	-	-	-	31.8%	592	-	14	14	-	30.8%
60,500.	100	-	-	-	-	31.6%	454	150	152	151	191	30.8%
60,625.	-	-	-	-	-	31.4%	155	-	137	144	-	30.7%
60,750.	-	-	-	-	-	31.4%	183	-	60	58	-	30.5%
60,875.	-	-	-	-	-	31.2%	469	-	465	465	-	30.4%
61,000.	201	-	-	-	-	31.0%	1,162	527	539	327	924	30.7%
61,125.	-	-	-	-	-	30.8%	1,210	-	1,119	1,119	-	30.0%
61,250.	-	-	-	-	-	30.8%	106	-	-	-	-	30.1%
61,375.	-	-	-	-	-	30.6%	126	-	17	17	-	29.8%
61,500.	-	-	-	-	-	30.5%	338	101	313	333	158	29.6%
61,625.	-	-	-	-	-	30.3%	136	-	32	32	-	29.6%
61,750.	-	-	-	-	-	30.2%	298	-	232	235	-	29.6%
61,875.	-	-	-	-	-	30.2%	22	-	-	-	-	29.4%
62,000.	49	-	-	-	1	30.0%	1,426	82	275	387	325	29.4%
62,125.	-	-	-	-	-	30.0%	9	9	9	9	9	29.5%
62,250.	-	-	-	-	-	29.8%	77	14	14	14	14	29.3%
62,375.	-	-	-	-	-	29.8%	6	-	-	-	-	29.1%
62,500.	1	1	1	1	1	29.5%	1,640	27	942	980	158	29.4%
62,625.	-	-	-	-	-	29.5%	130	-	-	-	-	28.9%
62,750.	-	-	-	-	-	29.4%	196	-	-	156	-	28.8%
62,875.	-	-	-	-	-	29.2%	86	-	-	80	-	28.4%
63,000.	14	9	10	10	36	29.0%	2,198	930	1,078	1,564	1,110	29.0%
63,125.	-	-	-	-	-	28.9%	1	1	1	1	1	28.4%
63,250.	-	-	-	-	-	28.8%	111	(1)	1	1	2	28.3%

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
63,375.	-	-	-	-	-	28.8%	232	-	-	(5)	-	28.1%
63,500.	7	4	6	6	48	28.3%	223	7	32	40	10	28.3%
63,625.	-	-	-	-	-	28.3%	-	-	-	-	-	28.0%
63,750.	-	-	-	-	-	28.3%	131	-	111	111	-	27.9%
63,875.	50	-	-	-	-	28.2%	483	-	428	428	-	27.7%
64,000.	263	11	22	118	124	27.0%	1,772	46	393	475	174	27.9%
64,125.	-	-	-	-	-	28.0%	1,030	-	1,030	1,030	-	27.5%
64,250.	1	1	1	1	2	27.7%	105	-	-	(1)	-	27.4%
64,375.	60	60	60	60	60	27.5%	-	-	-	-	-	27.0%
64,500.	39	14	17	17	22	27.5%	488	(4)	24	28	7	27.1%
64,625.	1	1	1	1	1	27.6%	-	-	-	-	-	26.8%
64,750.	755	754	755	755	758	27.1%	3	-	-	(2)	-	26.9%
64,875.	-	-	-	-	-	27.4%	-	-	-	-	-	26.6%
65,000.	644	221	282	283	473	27.1%	2,026	110	273	239	158	26.8%
65,125.	-	-	-	-	-	26.9%	-	-	-	-	-	26.4%
65,250.	19	18	18	18	20	26.8%	2	-	(2)	(7)	-	26.4%
65,375.	5	5	5	5	5	26.7%	231	-	-	-	-	26.3%
65,500.	165	33	42	41	49	26.6%	144	-	(1)	3	-	26.2%
65,625.	-	-	-	-	-	26.7%	-	-	-	-	-	26.0%
65,750.	59	3	3	7	6	26.4%	116	-	-	65	-	26.1%
65,875.	2	-	-	1	-	26.4%	-	-	-	-	-	25.9%
66,000.	2,109	886	900	924	1,186	26.6%	1,040	(152)	(58)	46	7	25.9%
66,125.	1	-	-	1	-	26.3%	-	-	-	-	-	25.8%
66,250.	5	1	1	1	1	26.3%	1	-	-	1	-	25.7%
66,375.	1	-	(1)	-	-	26.2%	1	-	-	1	-	25.6%
66,500.	25	2	10	16	17	26.0%	94	-	-	1	-	25.6%
66,625.	-	-	-	-	-	26.0%	-	-	-	-	-	25.4%
66,750.	123	-	-	-	-	25.9%	-	-	-	-	-	25.4%
66,875.	20	20	17	14	20	25.9%	-	-	-	-	-	25.4%
67,000.	1,467	128	277	942	266	25.7%	511	-	-	-	-	25.3%
67,125.	28	28	28	28	30	25.8%	-	-	-	-	-	25.2%
67,250.	5	5	5	5	12	25.7%	-	-	-	-	-	25.2%
67,375.	74	-	-	-	-	25.7%	-	-	-	-	-	25.0%
67,500.	390	116	187	229	239	25.5%	32	-	(6)	(6)	-	25.0%
67,625.	85	-	-	-	-	25.6%	6	-	-	-	-	25.0%
67,750.	1,012	(1)	934	933	10	25.5%	9	-	-	-	-	24.8%
67,875.	-	-	-	-	-	25.6%	-	-	-	-	-	24.7%
68,000.	1,368	62	339	560	267	25.4%	542	-	1	1	-	24.7%
68,125.	8	-	3	2	-	25.5%	-	-	-	-	-	24.7%
68,250.	94	2	86	89	12	25.3%	-	-	-	-	-	24.6%
68,375.	-	-	-	-	-	25.4%	-	-	-	-	-	24.5%
68,500.	1,184	27	(3)	(41)	96	24.7%	3	-	-	-	-	24.4%
68,625.	-	-	-	-	-	25.3%	-	-	-	-	-	24.3%

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
68,750.	124	9	10	13	30	25.3%	-	-	-	-	-	24.2%
68,875.	85	-	85	85	-	25.3%	-	-	-	-	-	24.2%
69,000.	3,077	126	(7)	124	337	25.4%	200	(10)	(10)	(10)	10	24.2%
69,125.	-	-	-	-	-	25.3%	-	-	-	-	-	24.0%
69,250.	7	-	-	5	7	25.2%	-	-	-	-	-	24.0%
69,375.	-	-	-	-	-	25.2%	-	-	-	-	-	23.9%
69,500.	357	19	60	77	87	25.1%	-	-	-	-	-	23.8%
69,625.	95	-	1	95	-	25.3%	-	-	-	-	-	24.0%
69,750.	82	1	2	80	7	25.2%	-	-	-	-	-	23.7%
69,875.	107	-	-	-	1	25.2%	-	-	-	-	-	23.7%
70,000.	1,803	(37)	163	518	687	25.2%	105	-	-	4	-	23.6%
70,125.	-	-	-	-	4	25.2%	-	-	-	-	-	23.6%
70,250.	14	-	2	2	-	25.3%	-	-	-	-	-	23.7%
70,375.	124	-	-	-	3	25.2%	-	-	-	-	-	23.4%

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
57,750.	0.00	-0.10	-0.10					
58,000.	0.00	-3.22	-3.22					
58,250.	0.00	-0.18	-0.18					
58,375.	0.00	-0.76	-0.76					
58,500.	0.00	-0.58	-0.58					
58,625.	0.00	-0.10	-0.10					
58,750.	0.00	-0.10	-0.10					
58,875.	0.00	-0.01	-0.01					
59,000.	0.00	-1.63	-1.63					
59,125.	0.00	-0.14	-0.14					
59,250.	0.00	-0.32	-0.32					
59,375.	0.00	-0.00	-0.00					
59,500.	0.00	-0.32	-0.32					
59,625.	0.00	-0.15	-0.15					
59,750.	0.00	-0.12	-0.12					
59,875.	0.00	-0.14	-0.14					
60,000.	+0.00	-23.50	-23.50				YES	
60,125.	0.00	-0.01	-0.01					
60,250.	0.00	-0.37	-0.37					
60,375.	0.00	-1.35	-1.35					
60,500.	+0.23	-1.05	-0.83					
60,625.	0.00	-0.37	-0.37					
60,750.	0.00	-0.44	-0.44					
60,875.	0.00	-1.15	-1.15					
61,000.	+0.50	-2.88	-2.38					
61,125.	0.00	-3.09	-3.09					
61,250.	0.00	-0.27	-0.27					
61,375.	0.00	-0.33	-0.33					
61,500.	0.00	-0.91	-0.91					
61,625.	0.00	-0.37	-0.37					
61,750.	0.00	-0.82	-0.82					
61,875.	0.00	-0.06	-0.06					
62,000.	+0.14	-4.06	-3.92					
62,125.	0.00	-0.03	-0.03					
62,250.	0.00	-0.22	-0.22					
62,375.	0.00	-0.02	-0.02					
62,500.	+0.00	-4.85	-4.85					
62,625.	0.00	-0.39	-0.39					
62,750.	0.00	-0.60	-0.60					
62,875.	0.00	-0.27	-0.27					
63,000.	+0.04	-6.77	-6.73				YES	
63,125.	0.00	-0.00	-0.00					

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
63,250.	0.00	-0.35	-0.35					
63,375.	0.00	-0.75	-0.75					
63,500.	+0.02	-0.72	-0.70					
63,625.	0.00	0.00	0.00					
63,750.	0.00	-0.43	-0.43			YES		
63,875.	+0.16	-1.61	-1.44			YES		
64,000.	+0.90	-5.84	-4.94			YES		YES
64,125.	0.00	-3.45	-3.45			YES		
64,250.	+0.00	-0.35	-0.35			YES		
64,375.	+0.20	0.00	+0.20					
64,500.	+0.13	-1.66	-1.53					
64,625.	+0.00	0.00	+0.00					
64,750.	+2.56	-0.01	+2.55					
64,875.	0.00	0.00	0.00					
65,000.	+2.16	-6.89	-4.73					
65,125.	0.00	0.00	0.00					
65,250.	+0.06	-0.01	+0.06					
65,375.	+0.02	-0.79	-0.77					
65,500.	+0.55	-0.49	+0.06					
65,625.	0.00	0.00	0.00					
65,750.	+0.20	-0.39	-0.19					
65,875.	+0.01	0.00	+0.01					
66,000.	+6.84	-3.45	+3.39				YES	
66,125.	+0.00	0.00	+0.00					
66,250.	+0.02	-0.00	+0.01					
66,375.	+0.00	-0.00	-0.00					
66,500.	+0.08	-0.30	-0.22					
66,625.	0.00	0.00	0.00					
66,750.	+0.38	0.00	+0.38					
66,875.	+0.06	0.00	+0.06	66,904.9				
67,000.	+4.41	-1.55	+2.86					
67,125.	+0.08	0.00	+0.08					
67,250.	+0.01	0.00	+0.01					
67,375.	+0.21	0.00	+0.21					
67,500.	+1.10	-0.09	+1.01					
67,625.	+0.23	-0.02	+0.22					
67,750.	+2.75	-0.02	+2.72					
67,875.	0.00	0.00	0.00					
68,000.	+3.57	-1.42	+2.14					
68,125.	+0.02	0.00	+0.02					
68,250.	+0.23	0.00	+0.23					
68,375.	0.00	0.00	0.00					

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
68,500.	+2.83	-0.01	+2.82					
68,625.	0.00	0.00	0.00					
68,750.	+0.28	0.00	+0.28					
68,875.	+0.19	0.00	+0.19					
69,000.	+6.63	-0.43	+6.21				YES	
69,125.	0.00	0.00	0.00					
69,250.	+0.01	0.00	+0.01					
69,375.	0.00	0.00	0.00					
69,500.	+0.69	0.00	+0.69					
69,625.	+0.18	0.00	+0.18					
69,750.	+0.15	0.00	+0.15					
69,875.	+0.19	0.00	+0.19					
70,000.	+3.07	-0.17	+2.90				YES	
70,125.	0.00	0.00	0.00					
70,250.	+0.02	0.00	+0.02					
70,375.	+0.19	0.00	+0.19					

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
66,000. CALL		2,109	886	900	924	1,186	56.2%	26.6%	BUILDING	BUILDING
64,750. CALL		755	754	755	755	758	100.4%	27.1%	BUILDING	PROVISIONAL
65,000. CALL		644	221	282	283	473	73.4%	27.1%	BUILDING	BUILDING
67,000. CALL		1,467	128	277	942	266	18.1%	25.7%	BUILDING	BUILDING
69,000. CALL		3,077	126	(7)	124	337	11.0%	25.4%	BUILDING	STABLE
67,500. CALL		390	116	187	229	239	61.3%	25.5%	BUILDING	BUILDING
68,000. CALL		1,368	62	339	560	267	19.5%	25.4%	BUILDING	BUILDING
64,375. CALL		60	60	60	60	60	100.0%	27.5%	STABLE	PROVISIONAL
70,000. CALL		1,803	(37)	163	518	687	38.1%	25.2%	UNWINDING	BUILDING
65,500. CALL		165	33	42	41	49	29.7%	26.6%	BUILDING	BUILDING
67,125. CALL		28	28	28	28	30	107.1%	25.8%	STABLE	PROVISIONAL
68,500. CALL		1,184	27	(3)	(41)	96	8.1%	24.7%	BUILDING	STABLE
66,875. CALL		20	20	17	14	20	100.0%	25.9%	STABLE	BUILDING
69,500. CALL		357	19	60	77	87	24.4%	25.1%	BUILDING	BUILDING
65,250. CALL		19	18	18	18	20	105.3%	26.8%	BUILDING	BUILDING
63,000. PUT		2,198	930	1,078	1,564	1,110	50.5%	29.0%	BUILDING	BUILDING
61,000. PUT		1,162	527	539	327	924	79.5%	30.7%	BUILDING	BUILDING
58,000. PUT		2,180	(280)	(437)	(51)	584	26.8%	33.9%	UNWINDING	UNWINDING
66,000. PUT		1,040	(152)	(58)	46	7	0.7%	25.9%	UNWINDING	STABLE
60,500. PUT		454	150	152	151	191	42.1%	30.8%	BUILDING	BUILDING
65,000. PUT		2,026	110	273	239	158	7.8%	26.8%	BUILDING	BUILDING
61,500. PUT		338	101	313	333	158	46.7%	29.6%	BUILDING	BUILDING
59,000. PUT		910	98	170	265	310	34.1%	32.5%	BUILDING	BUILDING
62,000. PUT		1,426	82	275	387	325	22.8%	29.4%	BUILDING	BUILDING
59,625. PUT		74	54	54	57	56	75.7%	31.7%	BUILDING	BUILDING
59,500. PUT		162	53	60	102	77	47.5%	32.0%	BUILDING	BUILDING
64,000. PUT		1,772	46	393	475	174	9.8%	27.9%	BUILDING	BUILDING
60,000. PUT		10,976	34	2,078	4,047	2,066	18.8%	31.3%	STABLE	BUILDING
62,500. PUT		1,640	27	942	980	158	9.6%	29.4%	BUILDING	BUILDING
60,250. PUT		167	23	146	148	44	26.3%	31.2%	BUILDING	BUILDING