

## Stock Index Futures Trading by Investor Type

2009/12 week 5 (28-Dec~30-Dec)

Tokyo Stock Exchange, Inc.

### Trading Volume

units: units; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	64,022	52.74	66,060	54.41	130,082	53.57
city & regional banks	200	0.16	100	0.08	300	0.12
trust banks	3,506	2.89	4,157	3.42	7,663	3.16
life/non-life	1,764	1.45	232	0.19	1,996	0.82
other financials	30	0.02	100	0.08	130	0.05
investment trusts	1,399	1.15	1,532	1.26	2,931	1.21
business corporations	4	0.00	134	0.11	138	0.06
other corporations	11	0.01	250	0.21	261	0.11
individuals	402	0.33	385	0.32	787	0.32
foreigners	50,058	41.24	48,463	39.92	98,521	40.58
total	121,396	100.00	121,413	100.00	242,809	100.00

### Notional Trading Value

units: million yen; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	585,579	52.76	603,840	54.40	1,189,419	53.58
city & regional banks	1,831	0.17	458	0.04	2,289	0.10
trust banks	32,048	2.89	38,030	3.43	70,079	3.16
life/non-life	16,134	1.45	2,109	0.19	18,243	0.82
other financials	273	0.02	917	0.08	1,190	0.05
investment trusts	12,772	1.15	14,016	1.26	26,789	1.21
business corporations	36	0.00	1,214	0.11	1,251	0.06
other corporations	100	0.01	2,266	0.20	2,366	0.11
individuals	3,675	0.33	3,522	0.32	7,198	0.32
foreigners	457,454	41.22	443,675	39.97	901,130	40.59
total	1,109,908	100.00	1,110,050	100.00	2,219,959	100.00

### Notes

- 1) Survey results of Trading Participant proprietary trading, and of brokerage trading by securities and financial institutions (excluding regional banks) with capital of at least 3 billion yen.
- 2) Notional trading value figures discard incomplete units of 1 million yen so totals of sales & purchases may differ from overall totals.
- 3) Totals for TOPIX futures, TSE sector index futures & TOPIX Core30 Index futures.

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## mini-TOPIX Futures Trading by Investor Type

2009/12 week 5 (28-Dec~30-Dec)

Tokyo Stock Exchange, Inc.

### Trading Volume

units: units; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	3,391	19.63	2,621	15.17	6,012	17.40
city & regional banks	0	0.00	0	0.00	0	0.00
trust banks	2	0.01	15	0.09	17	0.05
life/non-life	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00
individuals	222	1.28	218	1.26	440	1.27
foreigners	13,663	79.08	14,424	83.48	28,087	81.28
total	17,278	100.00	17,278	100.00	34,556	100.00

### Notional Trading Value

units: million yen; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	3,108	19.66	2,393	15.14	5,502	17.40
city & regional banks	0	0.00	0	0.00	0	0.00
trust banks	1	0.01	13	0.09	15	0.05
life/non-life	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00
individuals	202	1.28	199	1.26	402	1.27
foreigners	12,495	79.04	13,201	83.51	25,696	81.28
total	15,808	100.00	15,808	100.00	31,616	100.00

#### Notes

- 1) Survey results of Trading Participant proprietary trading, and of brokerage trading by securities and financial institutions (excluding regional banks) with capital of at least 3 billion yen.
- 2) Notional trading value figures discard incomplete units of 1 million yen so totals of sales & purchases may differ from overall totals.

## Stock Index Options Trading by Investor Type

2009/12 week 5 (28-Dec~30-Dec)

Tokyo Stock Exchange, Inc.

### Trading Volume

units: units; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	200	100.00	200	100.00	400	100.00	200	13.11	200	13.11	400	13.11
city & regional banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
trust banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
life/non-life	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
foreigners	0	0.00	0	0.00	0	0.00	1,325	86.89	1,325	86.89	2,650	86.89
total	200	100.00	200	100.00	400	100.00	1,525	100.00	1,525	100.00	3,050	100.00

### Trading Value

units: 100 yen; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	80,000	100.00	80,000	100.00	160,000	100.00	300,000	10.36	300,000	10.36	600,000	10.36
city & regional banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
trust banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
life/non-life	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
foreigners	0	0.00	0	0.00	0	0.00	2,596,550	89.64	2,596,550	89.64	5,193,100	89.64
total	80,000	100.00	80,000	100.00	160,000	100.00	2,896,550	100.00	2,896,550	100.00	5,793,100	100.00

### Notional Trading Value

units: million yen; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	1,800	100.00	1,800	100.00	3,600	100.00	1,800	12.95	1,800	12.95	3,600	12.95
city & regional banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
trust banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
life/non-life	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
foreigners	0	0.00	0	0.00	0	0.00	12,100	87.05	12,100	87.05	24,200	87.05
total	1,800	100.00	1,800	100.00	3,600	100.00	13,900	100.00	13,900	100.00	27,800	100.00

### Notes

1) Survey results of Trading Participant proprietary trading, and of brokerage trading by securities and financial institutions (excluding regional banks) with capital of at least 3 billion yen.

2) Notional trading value figures discard incomplete units of 1 million yen so totals of sales & purchases may differ from overall totals.

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## Individual Options Trading by Investor Type

2009/12 week 5 (28-Dec~30-Dec)

Tokyo Stock Exchange, Inc.

### Trading Volume

units: units; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	0	0.00	80	100.00	80	50.00	730	100.00	0	0.00	730	50.00
city & regional banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
trust banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
life/non-life	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
foreigners	80	100.00	0	0.00	80	50.00	0	0.00	730	100.00	730	50.00
total	80	100.00	80	100.00	160	100.00	730	100.00	730	100.00	1,460	100.00

### Trading Value

units: 1,000 yen; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	0	0.00	776	100.00	776	50.00	6,205	100.00	0	0.00	6,205	50.00
city & regional banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
trust banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
life/non-life	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
foreigners	776	100.00	0	0.00	776	50.00	0	0.00	6,205	100.00	6,205	50.00
total	776	100.00	776	100.00	1,552	100.00	6,205	100.00	6,205	100.00	12,410	100.00

### Notional Trading Value

units: million yen; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	0	0.00	22	100.00	22	50.00	233	100.00	0	0.00	233	50.00
city & regional banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
trust banks	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
life/non-life	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other financials	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
investment trusts	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
business corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
other corporations	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
foreigners	22	100.00	0	0.00	22	50.00	0	0.00	233	100.00	233	50.00
total	22	100.00	22	100.00	44	100.00	233	100.00	233	100.00	467	100.00

### Notes

1) Survey results of Trading Participant proprietary trading, and of brokerage trading by securities and financial institutions (excluding regional banks) with capital of at least 3 billion yen.

2) Trading value & notional trading value figures discard incomplete units (of 1,000 & 1 million yen) so totals of sales & purchases may differ from overall totals.

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