

# Stock Index Futures Trading by Investor Type

2010/2 (1-Feb~26-Feb)

Tokyo Stock Exchange, Inc.

## Trading Volume

units: units; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	409,513	47.44	418,307	48.46	827,820	47.95
city & regional banks	1,324	0.15	1,299	0.15	2,623	0.15
trust banks	26,225	3.04	33,289	3.86	59,514	3.45
life/non-life	1,263	0.15	4,605	0.53	5,868	0.34
other financials	75	0.01	80	0.01	155	0.01
investment trusts	4,067	0.47	3,851	0.45	7,918	0.46
business corporations	10	0.00	21	0.00	31	0.00
other corporations	34	0.00	34	0.00	68	0.00
individuals	2,848	0.33	2,803	0.32	5,651	0.33
foreigners	417,807	48.40	398,871	46.21	816,678	47.31
total	863,166	100.00	863,160	100.00	1,726,326	100.00

## Notional Trading Value

units: million yen; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	3,669,105	47.42	3,749,189	48.46	7,418,295	47.94
city & regional banks	11,863	0.15	11,685	0.15	23,549	0.15
trust banks	234,637	3.03	298,660	3.86	533,298	3.45
life/non-life	11,322	0.15	41,264	0.53	52,586	0.34
other financials	674	0.01	724	0.01	1,399	0.01
investment trusts	36,285	0.47	34,619	0.45	70,905	0.46
business corporations	89	0.00	188	0.00	278	0.00
other corporations	307	0.00	306	0.00	613	0.00
individuals	25,576	0.33	25,169	0.33	50,745	0.33
foreigners	3,747,186	48.43	3,575,211	46.21	7,322,397	47.32
total	7,737,050	100.00	7,737,020	100.00	15,474,070	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

2010/2 (1-Feb~26-Feb)

Tokyo Stock Exchange, Inc.

### Trading Volume

units: units; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	9,277	9.78	13,366	14.09	22,643	11.94
city & regional banks	0	0.00	0	0.00	0	0.00
trust banks	43	0.05	79	0.08	122	0.06
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	2	0.00	4	0.00	6	0.00
business corporations	0	0.00	0	0.00	0	0.00
other corporations	4	0.00	1	0.00	5	0.00
individuals	1,482	1.56	1,498	1.58	2,980	1.57
foreigners	84,020	88.60	79,883	84.24	163,903	86.42
total	94,828	100.00	94,831	100.00	189,659	100.00

### Notional Trading Value

units: million yen; ratio: %

	sales	ratio	purchases	ratio	total	ratio
securities cos.	8,370	9.83	11,980	14.07	20,351	11.95
city & regional banks	0	0.00	0	0.00	0	0.00
trust banks	38	0.05	71	0.08	109	0.06
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	1	0.00	3	0.00	5	0.00
business corporations	0	0.00	0	0.00	0	0.00
other corporations	3	0.00	0	0.00	4	0.00
individuals	1,328	1.56	1,344	1.58	2,673	1.57
foreigners	75,413	88.56	71,758	84.26	147,171	86.41
total	85,156	100.00	85,159	100.00	170,315	100.00

#### Notes

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## Stock Index Options Trading by Investor Type

2010/2 (1-Feb~26-Feb)

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.	550	29.15	540	28.62	1,090	28.88	540	73.97	550	75.34	1,090	74.66
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	10	0.53	10	0.26	10	1.37	0	0.00	10	0.68
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	180	9.54	180	9.54	360	9.54	180	24.66	180	24.66	360	24.66
foreigners	1,157	61.31	1,157	61.31	2,314	61.31	0	0.00	0	0.00	0	0.00
<b>total</b>	<b>1,887</b>	<b>100.00</b>	<b>1,887</b>	<b>100.00</b>	<b>3,774</b>	<b>100.00</b>	<b>730</b>	<b>100.00</b>	<b>730</b>	<b>100.00</b>	<b>1,460</b>	<b>100.00</b>

### Trading Value

units: 100 yen; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	3,258,200	43.02	3,018,600	39.86	6,276,800	41.44	93,600	33.11	264,700	93.63	358,300	63.37
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	2,000	0.03	2,000	0.01	131,500	46.52	0	0.00	131,500	23.26
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	927,000	12.24	1,164,600	15.38	2,091,600	13.81	57,600	20.37	18,000	6.37	75,600	13.37
foreigners	3,388,550	44.74	3,388,550	44.74	6,777,100	44.74	0	0.00	0	0.00	0	0.00
<b>total</b>	<b>7,573,750</b>	<b>100.00</b>	<b>7,573,750</b>	<b>100.00</b>	<b>15,147,500</b>	<b>100.00</b>	<b>282,700</b>	<b>100.00</b>	<b>282,700</b>	<b>100.00</b>	<b>565,400</b>	<b>100.00</b>

### Notional Trading Value

units: million yen; ratio: %

	put						call					
	sales	ratio	purchases	ratio	total	ratio	sales	ratio	purchases	ratio	total	ratio
securities cos.	5,205	30.04	5,130	29.61	10,335	29.82	5,130	74.19	5,205	75.27	10,335	74.73
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	75	0.43	75	0.22	75	1.08	0	0.00	75	0.54
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	1,710	9.87	1,710	9.87	3,420	9.87	1,710	24.73	1,710	24.73	3,420	24.73
foreigners	10,413	60.09	10,413	60.09	20,826	60.09	0	0.00	0	0.00	0	0.00
<b>total</b>	<b>17,328</b>	<b>100.00</b>	<b>17,328</b>	<b>100.00</b>	<b>34,656</b>	<b>100.00</b>	<b>6,915</b>	<b>100.00</b>	<b>6,915</b>	<b>100.00</b>	<b>13,830</b>	<b>100.00</b>

### 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

2010/2 (1-Feb~26-Feb)

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.	3,475	51.36	2,815	41.61	6,290	46.48	4,695	33.53	8,458	60.40	13,153	46.96
city & regional banks	0	0.00	0	0.00	0	0.00	1,363	9.73	0	0.00	1,363	4.87
trust banks	1,901	28.10	0	0.00	1,901	14.05	2,265	16.18	0	0.00	2,265	8.09
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	1,292	19.10	3,475	51.36	4,767	35.23	1,600	11.43	1,100	7.86	2,700	9.64
foreigners	98	1.45	476	7.04	574	4.24	4,080	29.14	4,445	31.74	8,525	30.44
total	6,766	100.00	6,766	100.00	13,532	100.00	14,003	100.00	14,003	100.00	28,006	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.	59,525	60.35	34,326	34.80	93,851	47.58	34,496	47.27	34,594	47.41	69,091	47.34
city & regional banks	0	0.00	0	0.00	0	0.00	7,385	10.12	0	0.00	7,385	5.06
trust banks	5,848	5.93	0	0.00	5,848	2.96	3,074	4.21	0	0.00	3,074	2.11
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	31,555	31.99	59,525	60.35	91,080	46.17	10,750	14.73	19,325	26.48	30,075	20.61
foreigners	1,702	1.73	4,779	4.85	6,481	3.29	17,265	23.66	19,051	26.11	36,316	24.88
total	98,630	100.00	98,630	100.00	197,261	100.00	72,971	100.00	72,971	100.00	145,942	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.	1,221	54.50	778	34.75	1,999	44.62	1,065	29.39	2,342	64.63	3,407	47.01
city & regional banks	0	0.00	0	0.00	0	0.00	693	19.12	0	0.00	693	9.56
trust banks	599	26.76	0	0.00	599	13.38	644	17.79	0	0.00	644	8.89
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	390	17.42	1,221	54.50	1,611	35.96	640	17.66	315	8.69	955	13.18
foreigners	29	1.33	240	10.75	270	6.04	581	16.05	966	26.68	1,548	21.36
total	2,240	100.00	2,240	100.00	4,481	100.00	3,624	100.00	3,624	100.00	7,248	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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