

## Trading Value & Volume of Options on JGB Futures by Investor Type

2009/8 (3-Aug~28-Aug)

Tokyo Stock Exchange, Inc.

### Put Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	29,651	14.04	595,854	13.23	406,743,950	14.03
banks	26,736	12.66	521,321	11.57	367,351,900	12.67
life & non-life	80	0.04	1,240	0.03	1,098,000	0.04
other financial institutions	576	0.27	11,204	0.25	7,895,400	0.27
investment trusts	0	0.00	0	0.00	0	0.00
business companies	0	0.00	0	0.00	0	0.00
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	154,123	72.99	3,374,373	74.92	2,115,654,550	72.99
<b>Total</b>	<b>211,166</b>	<b>100.00</b>	<b>4,503,992</b>	<b>100.00</b>	<b>2,898,743,800</b>	<b>100.00</b>

### Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	45,330	19.73	1,013,863	16.46	629,959,450	19.76
banks	29,520	12.85	688,733	11.18	409,955,200	12.86
life & non-life	190	0.08	2,580	0.04	2,648,000	0.08
other financial institutions	643	0.28	36,048	0.59	8,897,450	0.28
investment trusts	0	0.00	0	0.00	0	0.00
business companies	0	0.00	0	0.00	0	0.00
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	154,107	67.06	4,418,440	71.73	2,136,778,900	67.02
<b>Total</b>	<b>229,790</b>	<b>100.00</b>	<b>6,159,664</b>	<b>100.00</b>	<b>3,188,239,000</b>	<b>100.00</b>

#### Notes

- 1) Value and volume = total of options on 5- & 10-year JGB futures.
- 2) 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.

Copyright 1996-2009 Tokyo Stock Exchange, Inc. All rights reserved.

2009/8 (3-Aug~28-Aug)

## Trading Volume of JGB Futures by Investor Type

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	403,329	43.91
banks	171,004	18.62
life & non-life	762	0.08
other financial institutions	5,440	0.59
investment trusts	258	0.03
business companies	1,565	0.17
other institutions	218	0.02
individuals	6	0.00
foreigners	335,880	36.57
Total	918,462	100.00

### Notes

1) Trading Volume = total of standard 5-, 10- & 20-year JGBs.

2) 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.

Copyright 1996-2009 Tokyo Stock Exchange, Inc. All rights reserved.