

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

2009/9 (31-Aug~2-Oct)

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.	38,720	15.13	608,061	12.53	534,310,700	15.13
banks	40,280	15.74	789,127	16.26	556,244,350	15.75
life & non-life	95	0.04	960	0.02	1,306,250	0.04
other financial institutions	1,289	0.50	27,772	0.57	17,806,700	0.50
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	175,454	68.58	3,426,126	70.61	2,422,411,200	68.58
Total	255,838	100.00	4,852,046	100.00	3,532,079,200	100.00

Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	47,590	24.19	1,653,171	31.37	663,335,650	24.17
banks	27,045	13.75	730,439	13.86	376,998,400	13.74
life & non-life	270	0.14	4,040	0.08	3,783,250	0.14
other financial institutions	410	0.21	11,975	0.23	5,716,000	0.21
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	121,435	61.72	2,869,999	54.46	1,694,172,400	61.74
Total	196,750	100.00	5,269,624	100.00	2,744,005,700	100.00

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.

2009/9 (31-Aug~2-Oct)

Trading Volume of JGB Futures by Investor Type

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	551,014	37.53
banks	215,886	14.70
life & non-life	3,971	0.27
other financial institutions	4,325	0.29
investment trusts	1,246	0.08
business companies	832	0.06
other institutions	200	0.01
individuals	7	0.00
foreigners	690,723	47.05
Total	1,468,204	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.

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