

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

2009/10 (5-Oct~30-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.	32,007	13.22	947,897	15.81	442,156,750	13.22
banks	43,495	17.97	1,060,693	17.69	600,253,700	17.95
life & non-life	280	0.12	4,167	0.07	3,841,700	0.11
other financial institutions	600	0.25	20,485	0.34	8,267,500	0.25
investment trusts	0	0.00	0	0.00	0	0.00
business companies	2	0.00	107	0.00	27,800	0.00
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	165,716	68.45	3,962,673	66.09	2,289,174,650	68.46
Total	242,100	100.00	5,996,022	100.00	3,343,722,100	100.00

Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	19,387	9.75	263,378	6.40	269,774,850	9.76
banks	34,472	17.33	433,235	10.53	479,288,250	17.34
life & non-life	213	0.11	1,302	0.03	2,989,150	0.11
other financial institutions	120	0.06	2,660	0.06	1,672,000	0.06
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	144,718	72.76	3,413,375	82.97	2,009,994,750	72.73
Total	198,910	100.00	4,113,950	100.00	2,763,719,000	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.

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2009/10 (5-Oct~30-Oct)

Trading Volume of JGB Futures by Investor Type

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	460,634	42.34
banks	224,620	20.65
life & non-life	1,163	0.11
other financial institutions	4,637	0.43
investment trusts	174	0.02
business companies	720	0.07
other institutions	0	0.00
individuals	4	0.00
foreigners	395,864	36.39
Total	1,087,816	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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