

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

2009/11 (2-Nov~27-Nov)

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.	22,781	10.70	364,028	9.05	313,498,650	10.69
banks	46,654	21.90	797,255	19.82	643,021,950	21.94
life & non-life	245	0.12	1,105	0.03	3,373,250	0.12
other financial institutions	435	0.20	6,875	0.17	5,976,000	0.20
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	142,881	67.08	2,853,001	70.93	1,965,474,650	67.05
Total	212,996	100.00	4,022,264	100.00	2,931,344,500	100.00

Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	31,279	15.11	567,671	9.12	435,552,700	15.14
banks	45,246	21.85	1,346,315	21.63	629,354,800	21.87
life & non-life	374	0.18	3,945	0.06	5,226,000	0.18
other financial institutions	325	0.16	11,050	0.18	4,525,750	0.16
investment trusts	0	0.00	0	0.00	0	0.00
business companies	20	0.01	710	0.01	277,000	0.01
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	129,826	62.70	4,293,889	68.99	1,802,148,750	62.64
Total	207,070	100.00	6,223,580	100.00	2,877,085,000	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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Trading Volume of JGB Futures by Investor Type

2009/11 (2-Nov~27-Nov)

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	442,521	42.76
banks	248,547	24.02
life & non-life	886	0.09
other financial institutions	5,702	0.55
investment trusts	184	0.02
business companies	628	0.06
other institutions	0	0.00
individuals	8	0.00
foreigners	336,344	32.50
Total	1,034,820	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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