

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

2010/1 (4-Jan~29-Jan)

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.	19,974	12.08	330,034	11.02	276,685,150	12.08
banks	25,082	15.17	378,387	12.64	347,664,850	15.18
life & non-life	50	0.03	160	0.01	687,000	0.03
other financial institutions	395	0.24	4,895	0.16	5,468,250	0.24
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	10	0.01	150	0.01	137,500	0.01
foreigners	119,811	72.47	2,280,262	76.16	1,659,661,850	72.46
Total	165,322	100.00	2,993,888	100.00	2,290,304,600	100.00

Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	21,107	14.17	383,619	13.50	294,856,300	14.18
banks	28,420	19.08	484,575	17.06	396,950,800	19.09
life & non-life	198	0.13	1,075	0.04	2,780,600	0.13
other financial institutions	355	0.24	7,710	0.27	4,957,500	0.24
investment trusts	0	0.00	0	0.00	0	0.00
business companies	23	0.02	191	0.01	321,850	0.02
other institutions	0	0.00	0	0.00	0	0.00
individuals	30	0.02	660	0.02	418,500	0.02
foreigners	98,803	66.34	1,962,746	69.10	1,379,549,850	66.33
Total	148,936	100.00	2,840,576	100.00	2,079,835,400	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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2010/1 (4-Jan~29-Jan)

Trading Volume of JGB Futures by Investor Type

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	408,882	42.49
banks	207,187	21.53
life & non-life	1,254	0.13
other financial institutions	2,665	0.28
investment trusts	220	0.02
business companies	876	0.09
other institutions	0	0.00
individuals	5	0.00
foreigners	341,159	35.45
Total	962,248	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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