

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

2010/2 (1-Feb~26-Feb)

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.	15,504	10.11	218,044	9.64	214,876,250	10.11
banks	30,948	20.18	397,462	17.58	428,977,200	20.18
life & non-life	650	0.42	7,810	0.35	8,961,500	0.42
other financial institutions	574	0.37	10,057	0.44	7,963,600	0.37
investment trusts	0	0.00	0	0.00	0	0.00
business companies	30	0.02	75	0.00	410,250	0.02
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	105,640	68.89	1,627,364	71.98	1,464,354,600	68.89
Total	153,346	100.00	2,260,812	100.00	2,125,543,400	100.00

Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	28,103	20.21	421,462	18.07	393,253,400	20.22
banks	29,860	21.47	446,848	19.16	417,374,650	21.46
life & non-life	155	0.11	1,353	0.06	2,177,250	0.11
other financial institutions	631	0.45	8,277	0.35	8,820,750	0.45
investment trusts	0	0.00	0	0.00	0	0.00
business companies	10	0.01	220	0.01	139,500	0.01
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	80,321	57.75	1,454,514	62.35	1,122,710,650	57.74
Total	139,080	100.00	2,332,674	100.00	1,944,476,200	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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2010/2 (1-Feb~26-Feb)

Trading Volume of JGB Futures by Investor Type

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	451,402	45.71
banks	191,451	19.39
life & non-life	1,680	0.17
other financial institutions	3,165	0.32
investment trusts	234	0.02
business companies	782	0.08
other institutions	19	0.00
individuals	4	0.00
foreigners	338,735	34.30
Total	987,472	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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