

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

2009 (5-Jan~30-Dec)

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.	330,013	13.58	6,542,382	12.57	4,533,318,500	13.57
banks	430,772	17.72	8,994,874	17.28	5,918,766,150	17.72
life & non-life	3,338	0.14	32,274	0.06	45,773,650	0.14
other financial institutions	6,868	0.28	141,529	0.27	94,388,450	0.28
investment trusts	0	0.00	0	0.00	0	0.00
business companies	182	0.01	2,727	0.01	2,515,300	0.01
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	1,659,477	68.27	36,325,750	69.80	22,799,943,450	68.27
Total	2,430,650	100.00	52,039,536	100.00	33,394,705,500	100.00

Call Options

	Trading Volume		Trading Value		Notional Trading Value	
	(units)	ratio(%)	(10,000 yen)	ratio(%)	(10,000 yen)	ratio(%)
securities cos.	419,495	17.22	10,621,670	16.98	5,818,732,000	17.22
banks	400,491	16.44	9,156,250	14.63	5,560,256,900	16.46
life & non-life	4,211	0.17	48,854	0.08	59,112,250	0.17
other financial institutions	5,987	0.25	157,963	0.25	82,992,450	0.25
investment trusts	0	0.00	0	0.00	0	0.00
business companies	133	0.01	1,953	0.00	1,845,900	0.01
other institutions	0	0.00	0	0.00	0	0.00
individuals	0	0.00	0	0.00	0	0.00
foreigners	1,605,467	65.91	42,582,040	68.06	22,260,796,800	65.89
Total	2,435,784	100.00	62,568,730	100.00	33,783,736,300	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 (5-Jan~30-Dec)

Trading Volume of JGB Futures by Investor Type

Tokyo Stock Exchange, Inc.

	Trading Volume (units)	ratio (%)
securities cos.	5,406,738	39.96
banks	2,595,858	19.19
life & non-life	18,625	0.14
other financial institutions	47,421	0.35
investment trusts	8,439	0.06
business companies	19,120	0.14
other institutions	596	0.00
individuals	184	0.00
foreigners	5,432,925	40.15
Total	13,529,906	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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